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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 09/02/2016	Any day expiry	16.04390	16.04390		16.21050	16.21050		23.35	0.00	0.00	0	0.00	
\$ / R	On 10/02/2016	Any day expiry	16.04680	16.04680		16.21050	16.21050		23.43	0.00	0.00	0	4,300.00	
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	101.04260	0.10104	242.41530	0.24242	101.043	24.30	0.57	0.00	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.45	Call	10.50650	0.01051	36.53750	0.03654	10.507	33.82	0.08	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.04680	16.04680		16.21300	16.21300		22.77	0.00	0.00	0	369.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.01270	0.00001	0.000	51.44	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	661.27310	0.66127	820.32600	0.82033	661.273	31.22	0.93	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	18.78800	0.01879	29.43570	0.02944	18.788	31.82	0.09	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry	16.05450	16.05450		16.22060	16.22060		20.20	0.00	21,239,350.60	1,313	4,330.00	
\$ / R	On 16/02/2016	Any day expiry	16.05700	16.05700		16.22320	16.22320		20.53	0.00	0.00	0	924.00	
\$ / R	On 17/02/2016	Any day expiry	16.05960	16.05960		16.22570	16.22570		20.57	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	16.06470	16.06470		16.23140	16.23140		20.62	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,135.23050	2.13523	2,301.84770	2.30185	2,135.230	30.51	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	1.63790	0.00164	1.33480	0.00133	1.638	28.60	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,160.40730	1.16041	1,326.98880	1.32699	1,160.407	23.09	0.98	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry	16.08350	16.08350		16.25020	16.25020		20.11	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.01540	0.00002		0.02850	0.00003	0.015	38.45	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.31380	0.00031		0.26470	0.00026	0.314	27.77	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,255.90950	1.25591	1,420.06770	1.42007	1,255.909	22.29	0.96	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	541.23040	0.54123	671.56840	0.67157	541.230	19.77	0.76	0.00	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.08660	16.08660	16.25330	16.25330		20.16	0.00	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.09600	16.09600	16.26270	16.26270		19.72	0.00	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.41210	0.00141	1.12340	0.00112	1.412	24.24	0.00	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,503.86290	1.50386	1,669.02430	1.66902	1,503.863	21.57	0.97	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	268.60280	0.26860	350.61140	0.35061	268.603	19.89	0.48	0.00	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			16.09910	16.09910	16.26100	16.26100		19.78	0.00	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	239.09050	0.23909	0.00000	0.00000	239.090	20.22	0.43	34,822,931.50	5,000	2,500.00	
\$ / R	On 02/03/2016	Any day expiry			16.10220	16.10220	16.26900	16.26900		19.83	0.00	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,510.39370	1.51039	1,675.37800	1.67538	1,510.394	20.77	0.97	0.00	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,500.62860	1.50063	1,665.52550	1.66553	1,500.629	20.75	0.97	0.00	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,490.87000	1.49087	1,655.67640	1.65568	1,490.870	20.72	0.97	0.00	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	690.82840	0.69083	826.63220	0.82663	690.828	19.24	0.80	0.00	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.11790	16.11790	16.28460	16.28460		19.61	0.00	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.13040	16.13040	16.29700	16.29700		19.93	0.00	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.13960	16.13960	16.30610	16.30610		19.75	0.00	678,185,992.00	42,020	931,892.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.02390	0.00002	0.02160	0.00002	0.024	29.12	0.00	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.02740	0.00003	0.02460	0.00002	0.027	29.00	0.00	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.04680	0.00005	0.04180	0.00004	0.047	28.50	0.00	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.05060	0.00005	0.04520	0.00005	0.051	28.43	0.00	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.06250	0.00006	0.05550	0.00006	0.063	28.23	0.00	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.06940	0.00007	0.06160	0.00006	0.069	28.13	0.00	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.07900	0.00008	0.07000	0.00007	0.079	28.01	0.00	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.10490	0.00010	0.09260	0.00009	0.105	27.73	0.00	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.15360	0.00015	0.13480	0.00013	0.154	27.36	0.00	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,589.91610	3.58992	3,756.37440	3.75637	3,589.916	26.64	1.00	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.50130	0.00050	0.43220	0.00043	0.501	26.17	0.00	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,340.17870	3.34018	3,506.59790	3.50660	3,340.179	26.02	1.00	0.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.79260	0.00079	0.70660	0.00071	0.793	25.55	0.00	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.99840	0.00100	0.94830	0.00095	0.998	24.88	0.00	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,940.76570	2.94077	3,107.17910	3.10718	2,940.766	24.43	1.00	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.27990	0.00128	1.16670	0.00117	1.280	24.16	0.00	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,641.46780	2.64147	2,807.70170	2.80770	2,641.468	23.08	0.99	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,591.62260	2.59162	2,757.81280	2.75781	2,591.623	22.86	0.99	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	2.79070	0.00279	2.24910	0.00225	2.791	21.96	0.01	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,382.43640	2.38244	2,548.38030	2.54838	2,382.436	21.91	0.99	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,203.41020	2.20341	2,369.03300	2.36903	2,203.410	21.11	0.99	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	3.87380	0.00387	2.97490	0.00297	3.874	21.06	0.01	0.00	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,143.80890	2.14381	2,309.29440	2.30929	2,143.809	20.84	0.99	0.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,044.57530	2.04458	2,209.78930	2.20979	2,044.575	20.39	0.99	0.00	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	5.89170	0.00589	4.27060	0.00427	5.892	19.94	0.02	0.00	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,935.59260	1.93559	2,100.43420	2.10043	1,935.593	19.89	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	6.52640	0.00653	4.66800	0.00467	6.526	19.67	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,836.71100	1.83671	2,001.13080	2.00113	1,836.711	19.44	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,649.49580	1.64950	1,812.82740	1.81283	1,649.496	18.59	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	9.89580	0.00990	6.72740	0.00673	9.896	18.59	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,561.90970	1.56191	1,723.84800	1.72385	1,561.910	18.38	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,456.94550	1.45695	1,616.21150	1.61621	1,456.945	18.42	0.95	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	17.34550	0.01735	10.11150	0.01011	17.345	18.42	0.05	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,409.74820	1.40975	1,568.05050	1.56805	1,409.748	18.43	0.95	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	23.31610	0.02332	14.06280	0.01406	23.316	18.45	0.06	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	39.30490	0.03930	25.13120	0.02513	39.305	18.51	0.09	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	40.34450	0.04034	25.86940	0.02587	40.344	18.51	0.09	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	41.40590	0.04141	26.62510	0.02663	41.406	18.51	0.09	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	44.72370	0.04472	29.00040	0.02900	44.724	18.52	0.10	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,005.74000	1.00574	1,150.81660	1.15082	1,005.740	18.57	0.86	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	947.29890	0.94730	1,089.52120	1.08952	947.299	18.60	0.84	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	116.02670	0.11603	81.87810	0.08188	116.027	18.76	0.21	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	118.56350	0.11856	83.74050	0.08374	118.564	18.78	0.22	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	747.00550	0.74701	874.06040	0.87406	747.006	18.87	0.76	58,792,600.50	5,000	24,756.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	732.74310	0.73274	858.53700	0.85854	732.743	18.90	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	725.67280	0.72567	850.82860	0.85083	725.673	18.92	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	718.64290	0.71864	843.15780	0.84316	718.643	18.93	0.74	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	704.70470	0.70470	827.92470	0.82792	704.705	18.96	0.73	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	697.79670	0.69780	820.36280	0.82036	697.797	18.97	0.73	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	191.38940	0.19139	140.73400	0.14073	191.389	19.11	0.31	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	599.16030	0.59916	711.53130	0.71153	599.160	19.18	0.67	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	538.70080	0.53870	643.95670	0.64396	538.701	19.33	0.63	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	249.10080	0.24910	187.85670	0.18786	249.101	19.33	0.37	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	456.05770	0.45606	550.39580	0.55040	456.058	19.54	0.57	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	316.45770	0.31646	244.29580	0.24430	316.458	19.54	0.43	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	361.88420	0.36188	440.49410	0.44049	361.884	19.88	0.49	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	308.09260	0.30809	374.63290	0.37463	308.093	20.25	0.43	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	581.31840	0.58132	474.43010	0.47443	581.318	20.54	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	255.40110	0.25540	312.02310	0.31202	255.401	20.67	0.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	240.70090	0.24070	294.43680	0.29444	240.701	20.80	0.36	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	189.42080	0.18942	232.67100	0.23267	189.421	21.33	0.30	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	799.82080	0.79982	676.57100	0.67657	799.821	21.33	0.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	878.24800	0.87825	750.38710	0.75039	878.248	21.60	0.73	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	918.37010	0.91837	788.35790	0.78836	918.370	21.73	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	139.71560	0.13972	172.36840	0.17237	139.716	21.98	0.23	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,000.11560	1.00012	866.26840	0.86627	1,000.116	21.98	0.77	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	111.64560	0.11165	138.34140	0.13834	111.646	22.42	0.19	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	83.73350	0.08373	103.98140	0.10398	83.734	22.97	0.15	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	28.35280	0.02835	35.83530	0.03584	28.353	24.68	0.06	0.00	0	12,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/03/2016	Any day expiry			16.14260	16.14260	16.30910	16.30910				19.81	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.14570	16.14570	16.31210	16.31210				19.87	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	1.85080	0.00185	1.64040	0.00164	1.851	23.79	0.00	0.00	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,532.27360	1.53227	1,692.33490	1.69233	1,532.274	18.53	0.96	0.00	0.00	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.16710	16.16710	16.33330	16.33330				19.82	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	4.77850	0.00478	4.07300	0.00407	4.779	21.78	0.01	0.00	0.00	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,252.14140	1.25214	1,401.44440	1.40144	1,252.141	18.59	0.89	0.00	0.00	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.18540	16.18540	16.35150	16.35150				19.70	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.14330	0.00014	0.11530	0.00012	0.143	25.83	0.00	0.00	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	4.76870	0.00477	4.11210	0.00411	4.769	21.84	0.01	0.00	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,047.21860	1.04722	1,184.21800	1.18422	1,047.219	18.54	0.82	0.00	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	577.96700	0.57797	671.85230	0.67185	577.967	19.43	0.59	0.00	0.00	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.19150	16.19150	16.35760	16.35760				19.87	0.00	0.00	0	35.00
\$ / R	On 04/04/2016	Any day expiry			16.20370	16.20370	16.36970	16.36970				19.80	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			16.20680	16.20680	16.37270	16.37270				19.83	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	671.37250	0.67137	769.29410	0.76929	671.373	19.34	0.62	0.00	0.00	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.20990	16.20990	16.37570	16.37570				19.87	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.21290	16.21290	16.37880	16.37880				19.89	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	506.10740	0.50611	582.29410	0.58229	506.107	19.95	0.51	0.00	0.00	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			16.22510	16.22510	16.39090	16.39090				19.79	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			16.23740	16.23740	16.40340	16.40340				19.96	0.00	376,388.10	23	1,983.00
\$ / R	On 18/04/2016	Any day expiry			16.24660	16.24660	16.41280	16.41280				19.85	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	20.84860	0.02085	17.34260	0.01734	20.849	19.81	0.04	0.00	0.00	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,026.29050	1.02629	1,150.81060	1.15081	1,026.291	18.58	0.75	0.00	0.00	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	291.92020	0.29192	330.14470	0.33014	291.920	21.64	0.31	0.00	0.00	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.25280	16.25280	16.41910	16.41910				19.89	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.26810	16.26810	16.43480	16.43480				19.81	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	396.54740	0.39655	446.70160	0.44670	396.547	20.96	0.38	0.00	0.00	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.27120	16.27120	16.43790	16.43790				19.83	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.18660	0.00119	1.13560	0.00114	1.187	24.94	0.00	0.00	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	12.13870	0.01214	10.44960	0.01045	12.139	20.43	0.02	0.00	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	911.33700	0.91134	1,018.93790	1.01894	911.337	18.91	0.69	0.00	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	584.38760	0.58439	659.45010	0.65945	584.388	19.91	0.51	0.00	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	438.44050	0.43844	493.48770	0.49349	438.441	20.73	0.41	0.00	0.00	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			16.28040	16.28040	16.44730	16.44730				19.84	0.00	0.00	0	0.00
\$ / R	On 04/05/2016	Any day expiry			16.70340	16.70340	16.70340	16.70340				0.00	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.31420	16.31420	16.48180	16.48180				19.81	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	46.86940	0.04687	39.48960	0.03949	46.869	18.48	0.07	0.00	0.00	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,074.61050	1.07461	1,194.00670	1.19401	1,074.611	18.53	0.72	0.00	0.00	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.32360	16.32360	16.49120	16.49120				19.86	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.33620	16.33620	16.50370	16.50370				19.90	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.36770	16.36770	16.53500	16.53500				19.94	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.45450	0.00345	3.10150	0.00310	3.454	23.92	0.00	0.00	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	18.81590	0.01882	15.00380	0.01500	18.816	19.03	0.03	0.00	0.00	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	815.73840	0.81574	900.95880	0.90096	815.738	19.59	0.58	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	583.92670	0.58393	643.72850	0.64373	583.927	20.59	0.45	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.38030	16.38030	16.54760	16.54760		19.96	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.39920	16.39920	16.56640	16.56640		19.94	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.39900	0.00540	4.81250	0.00481	5.399	22.03	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,247.46640	1.24747	1,366.16220	1.36616	1,247.466	18.52	0.73	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.40550	16.40550	16.57260	16.57260		19.97	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	104.70820	0.10471	86.47220	0.08647	104.708	18.08	0.12	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,054.51240	1.05451	1,155.92660	1.15593	1,054.512	18.96	0.66	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.40870	16.40870	16.57580	16.57580		19.98	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.42130	16.42130	16.58830	16.58830		19.94	0.00	147,873,806.50	9,005	109,156.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.75780	0.00576	4.96060	0.00496	5.758	21.87	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	10.18110	0.01018	8.58810	0.00859	10.181	19.41	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	10.91340	0.01091	9.18100	0.00918	10.913	19.12	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	14.02210	0.01402	10.66260	0.01066	14.022	18.74	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,944.35390	2.94435	3,104.86290	3.10486	2,944.354	18.59	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	23.05390	0.02305	16.56290	0.01656	23.054	18.59	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	24.18470	0.02418	17.46660	0.01747	24.185	18.57	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	69.43260	0.06943	55.56180	0.05556	69.433	18.21	0.08	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	96.19710	0.09620	79.05610	0.07906	96.197	18.09	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	150.03250	0.15003	124.61750	0.12462	150.033	18.04	0.16	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,658.17400	1.65817	1,795.74950	1.79575	1,658.174	18.10	0.83	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	175.77260	0.17577	0.00000	0.00000	175.773	18.14	0.18	93,007,337.50	35,000	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,603.96070	1.60396	1,738.83990	1.73884	1,603.961	18.16	0.82	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	1,011.74420	1.01174	1,106.80290	1.10680	1,011.744	19.13	0.63	0.00	0	250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	538.33380	0.53833	462.00440	0.46200	538.334	19.29	0.39	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	909.89080	0.90989	996.21320	0.99621	909.891	19.46	0.59	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	625.15370	0.62515	541.46730	0.54147	625.154	19.57	0.42	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	848.68040	0.84868	929.44230	0.92944	848.680	19.67	0.56	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	812.67170	0.81267	714.85500	0.71486	812.672	20.12	0.49	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	722.27190	0.72227	790.12130	0.79012	722.272	20.17	0.50	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	905.97850	0.90598	801.98410	0.80198	905.979	20.38	0.52	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,084.75960	1.08476	971.75950	0.97176	1,084.760	20.86	0.57	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	582.93420	0.58293	636.61570	0.63662	582.934	20.87	0.43	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	576.73130	0.57673	629.78750	0.62979	576.731	20.91	0.42	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	543.82310	0.54382	593.53720	0.59354	543.823	21.10	0.40	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	334.63090	0.33463	361.57600	0.36158	334.631	22.82	0.27	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	322.93830	0.32294	348.88170	0.34888	322.938	22.94	0.26	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	306.26790	0.30627	331.62000	0.33162	306.268	23.09	0.25	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	244.57940	0.24458	264.48250	0.26448	244.579	23.73	0.20	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.45600	16.45600	16.62280	16.62280		20.04	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	240.79630	0.24080	201.78260	0.20178	240.796	18.33	0.22	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	731.34930	0.73135	795.72890	0.79573	731.349	20.36	0.49	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.46860	16.46860	16.63530	16.63530		20.01	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.35820	0.00536	4.41080	0.00441	5.358	22.48	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	25.76280	0.02576	18.51600	0.01852	25.763	18.14	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	755.51240	0.75551	820.69450	0.82069	755.512	20.29	0.50	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	613.01050	0.61301	664.58290	0.66458	613.011	21.01	0.42	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.55680	16.55680	16.72300	16.72300		20.10	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	926.71140	0.92671	828.15630	0.82816	926.711	20.18	0.48	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	447.17840	0.44718	474.79970	0.47480	447.178	22.83	0.30	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.56000	16.56000	16.72610	16.72610		20.11	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.96310	0.00796	5.98450	0.00598	7.963	21.81	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	29.07010	0.02907	18.58320	0.01858	29.070	17.26	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	703.44650	0.70345	754.77040	0.75477	703.446	21.05	0.43	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	612.44210	0.61244	655.46160	0.65546	612.442	21.57	0.39	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.60730	16.60730	16.77310	16.77310		20.15	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	15.06310	0.01506	10.99440	0.01099	15.063	18.62	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,495.60470	1.49560	1,608.56380	1.60856	1,495.605	18.54	0.72	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.62070	16.62070	16.78680	16.78680		20.12	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.65760	16.65760	16.82460	16.82460		20.21	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.20570	0.01121	7.89450	0.00789	11.206	21.36	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	31.49760	0.03150	18.76060	0.01876	31.498	16.51	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	659.40700	0.65941	698.69810	0.69870	659.407	21.83	0.38	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	605.00720	0.60501	639.63580	0.63964	605.007	22.20	0.36	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.69460	16.69460	16.86230	16.86230		20.23	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.70130	16.70130	16.86910	16.86910		20.23	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	50.87260	0.05087	32.88180	0.03288	50.873	16.40	0.05	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	817.34950	0.81735	867.90460	0.86790	817.349	21.13	0.45	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.70460	16.70460	16.87260	16.87260		20.24	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.71810	16.71810	16.88630	16.88630		20.22	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	259.57880	0.25958	217.50080	0.21750	259.579	17.96	0.19	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	505.99480	0.50599	532.00130	0.53200	505.995	23.16	0.29	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.72480	16.72480	16.89310	16.89310		20.22	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.73820	16.73820	16.90680	16.90680		20.27	0.00	62,316,318.60	3,723	123,497.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	21.73040	0.02173	16.35040	0.01635	21.730	15.97	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	152.34220	0.15234	121.56660	0.12157	152.342	17.18	0.13	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	798.64770	0.79865	845.06820	0.84507	798.648	21.37	0.43	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	743.63720	0.74364	785.14840	0.78515	743.637	21.67	0.40	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	395.29480	0.39529	411.30750	0.41131	395.295	24.20	0.23	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.76840	16.76840	16.93770	16.93770		20.27	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	15.02840	0.01503	10.03140	0.01003	15.028	20.96	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	28.91540	0.02892	23.40210	0.02340	28.915	15.42	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	644.80350	0.64480	676.60280	0.67660	644.803	22.46	0.35	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	611.77360	0.61177	640.91000	0.64091	611.774	22.69	0.34	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.86240	16.86240	17.03370	17.03370		20.34	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.27650	0.01728	10.40910	0.01041	17.277	20.48	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	25.05140	0.02505	33.06150	0.03306	25.051	14.48	0.03	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	626.80280	0.62680	654.44740	0.65445	626.803	22.98	0.32	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	611.44270	0.61144	637.93490	0.63793	611.443	23.08	0.32	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.97560	16.97560	17.14890	17.14890		20.45	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.01050	0.01701	10.75060	0.01075	17.010	19.54	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	37.55190	0.03755	38.60240	0.03860	37.552	15.06	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	610.22510	0.61023	631.36560	0.63137	610.225	23.55	0.30	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.03200	17.03200	17.20550	17.20550		20.48	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.04960	17.04960	17.22330	17.22330		20.47	0.00	0.00	0	14,403.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.77430	0.01977	13.47590	0.01348	19.774	19.50	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	25.01080	0.02501	22.68960	0.02269	25.011	14.73	0.03	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	25.47590	0.02548	23.66980	0.02367	25.476	14.30	0.03	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	32.49570	0.03250	24.86020	0.02486	32.496	14.37	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	303.37040	0.30337	260.31620	0.26032	303.370	17.67	0.18	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	326.91500	0.32691	281.59110	0.28159	326.915	17.83	0.19	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	333.82670	0.33383	287.85100	0.28785	333.827	17.88	0.20	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	400.39420	0.40039	354.85650	0.35486	400.394	18.20	0.22	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,116.30290	2.11630	2,238.44440	2.23844	2,116.303	18.37	0.75	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	502.20030	0.50220	447.55270	0.44755	502.200	18.45	0.26	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	618.06790	0.61807	553.90700	0.55391	618.068	18.71	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	706.45910	0.70646	632.45320	0.63245	706.459	18.94	0.33	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	804.72720	0.80473	722.30710	0.72231	804.727	19.23	0.35	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	947.36440	0.94736	856.00560	0.85601	947.364	19.62	0.39	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	980.56000	0.98056	887.24830	0.88725	980.560	19.71	0.40	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,071.65570	1.07166	973.22330	0.97322	1,071.656	19.95	0.42	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,112.65740	1.11266	1,012.02510	1.01203	1,112.657	20.05	0.43	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,586.28030	1.58628	1,466.57110	1.46657	1,586.280	21.05	0.52	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	865.05550	0.86506	899.21250	0.89921	865.056	22.27	0.39	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	767.87760	0.76788	795.72960	0.79573	767.878	22.82	0.35	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	749.76410	0.74976	776.35970	0.77636	749.764	22.93	0.35	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	745.81430	0.74581	772.13560	0.77214	745.814	22.96	0.34	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	717.05020	0.71705	741.37810	0.74138	717.050	23.15	0.33	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	698.68490	0.69868	721.74690	0.72175	698.685	23.27	0.32	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	623.44880	0.62345	641.35400	0.64135	623.449	23.83	0.29	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	615.78730	0.61579	633.16650	0.63317	615.787	23.89	0.29	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	606.76170	0.60676	623.53130	0.62353	606.762	23.97	0.29	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	586.40760	0.58641	601.80050	0.60180	586.408	24.14	0.28	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	568.35970	0.56836	582.53610	0.58254	568.360	24.30	0.27	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	559.37820	0.55938	571.10230	0.57110	559.378	24.44	0.27	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	545.29610	0.54530	551.84100	0.55184	545.296	24.69	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	492.56630	0.49257	494.62340	0.49462	492.566	25.77	0.23	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	484.85170	0.48485	486.25440	0.48625	484.852	25.95	0.23	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	463.31560	0.46332	462.88640	0.46289	463.316	26.50	0.22	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.30800	17.30800	17.47790	17.47790		20.75	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,152.11530	1.15212	1,054.58480	1.05458	1,152.115	19.96	0.40	0.00	0	1,800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	629.14930	0.62915		627.16330	0.62716	629.149	25.79	0.26	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			17.52150	17.52150		17.68960	17.68960		21.17	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.13960	16.13960		16.30610	16.30610		19.75	0.00	258,233.60	16	1,160.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.42130	16.42130		16.58830	16.58830		19.94	0.00	82,106.50	5	194.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.73820	16.73820		16.90680	16.90680		20.27	0.00	0.00	0	101.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.04960	17.04960		17.22330	17.22330		20.47	0.00	0.00	0	20.00	
£ / R	On 26/02/2016	Any day expiry			23.19230	23.19230		23.40660	23.40660		21.02	0.00	0.00	0	163.00	
£ / R	On 29/02/2016	Any day expiry			23.20590	23.20590		23.42020	23.42020		20.56	0.00	0.00	0	56.00	
£ / R	On 07/03/2016	Any day expiry			23.23770	23.23770		23.45190	23.45190		20.52	0.00	0.00	0	115.00	
£ / R	On 14/03/2016	Foreign Exchange Future			23.26960	23.26960		23.48340	23.48340		20.54	0.00	93,985,914.40	4,039	38,639.00	
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	17.50680	0.01751		14.51130	0.01451	17.507	20.38	0.03	0.00	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	132.66430	0.13266		97.79490	0.09779	132.664	19.41	0.17	0.00	0	6,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	519.81050	0.51981		416.85910	0.41686	519.811	20.44	0.45	0.00	0	4,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	339.55210	0.33955		403.38160	0.40338	339.552	21.62	0.34	0.00	0	11,400.00	
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	103.23590	0.10324		125.65940	0.12566	103.236	23.41	0.13	0.00	0	7,800.00	
£ / R	On 15/04/2016	Any day expiry			23.41370	23.41370		23.62610	23.62610		20.71	0.00	47,310.20	2	118.00	
£ / R	On 13/06/2016	Foreign Exchange Future			23.68430	23.68430		23.89730	23.89730		20.65	0.00	0.00	0	3,416.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	906.90580	0.90691		987.70110	0.98770	906.906	21.25	0.44	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	398.66720	0.39867		438.59070	0.43859	398.667	23.43	0.23	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			24.10210	24.10210		24.31440	24.31440		20.51	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	320.65790	0.32066		281.41670	0.28142	320.658	18.65	0.17	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	941.58350	0.94158		1,000.31860	1.00032	941.584	22.06	0.37	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			24.15710	24.15710		24.37060	24.37060		20.44	0.00	0.00	0	890.00	
£ / R	On 19/12/2016	Foreign Exchange Future			24.62360	24.62360		24.84300	24.84300		20.11	0.00	0.00	0	0.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	98.55970	0.09856		92.43700	0.09244	98.560	19.99	0.05	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	972.62910	0.97263		889.68900	0.88969	972.629	18.82	0.32	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	1,137.49740	1.13750		1,196.12830	1.19613	1,137.497	22.01	0.37	0.00	0	783.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14042	0.14042		0.14060	0.14060		21.74	0.00	0.00	0	5,671.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14329	0.14329		0.14345	0.14345		20.07	0.00	0.00	0	4,588.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14662	0.14662		0.14675	0.14675		19.73	0.00	0.00	0	947.00	
€ / R	On 19/02/2016	Any day expiry			18.11110	18.11110		18.07200	18.07200		21.28	0.00	0.00	0	0.00	
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.27960	0.00028		0.39230	0.00039	0.280	32.08	0.00	0.00	0	100.00	
€ / R	On 19/02/2016	Any day expiry	16.06	Call	2,052.80760	2.05281		2,014.32040	2.01432	2,052.808	29.18	0.99	0.00	0	100.00	
€ / R	On 24/02/2016	Any day expiry			18.13020	18.13020		18.09090	18.09090		20.71	0.00	0.00	0	100.00	
€ / R	On 26/02/2016	Any day expiry			18.13420	18.13420		18.09490	18.09490		20.81	0.00	0.00	0	34.00	
€ / R	On 07/03/2016	Any day expiry			18.14090	18.14090		18.10150	18.10150		20.26	0.00	0.00	0	5.00	
€ / R	On 14/03/2016	Foreign Exchange Future			18.20720	18.20720		18.16690	18.16690		20.38	0.00	25,144,143.20	1,381	77,347.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.07290	0.00007		0.08040	0.00008	0.073	30.85	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.09920	0.00010		0.10940	0.00011	0.099	30.47	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.36260	0.00036		0.39880	0.00040	0.363	28.84	0.00	0.00	0	12,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.51330		0.00051		0.56410	0.00056	0.513	28.39	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	1.44630		0.00145		1.52950	0.00153	1.446	26.86	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,309.24040		3.30924	3,269.06200	3.26906	3,309.240		25.52	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	2.04040		0.00204	2.16200	0.00216	2.040		25.52	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	2.18790		0.00219	2.31910	0.00232	2.188		25.25	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,840.76090		2.84076	2,800.68580	2.80069	2,840.761		23.42	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	3.56090		0.00356	3.78580	0.00379	3.561		23.42	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,264.57000		2.26457	2,224.77150	2.22477	2,264.570		20.83	0.98	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,215.06690		2.21507	2,175.30580	2.17531	2,215.067		20.61	0.98	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	2,066.79420		2.06679	2,027.16440	2.02716	2,066.794		19.94	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,918.95240		1.91895	1,879.48900	1.87949	1,918.952		19.27	0.97	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,356.45860		1.35646	1,321.39100	1.32139	1,356.459		19.15	0.90	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			18.16260	18.16260		18.12300	18.12300			20.36	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			18.17080	18.17080		18.13110	18.13110			20.44	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			18.20110	18.20110		18.16070	18.16070			20.33	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			18.22150	18.22150		18.18050	18.18050			20.12	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.23700	18.23700		18.19560	18.19560			20.18	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.25540	18.25540		18.21340	18.21340			19.93	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.27730	18.27730		18.23490	18.23490			20.01	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.57820	18.57820		18.53300	18.53300			20.22	0.00	46,445,500.00	2,500	41,210.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	13.85260	0.01385		14.24070	0.01424	13.853		21.97	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,695.73630	2.69574		2,654.01430	2.65401	2,695.736		19.13	0.92	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			19.00410	19.00410		18.95460	18.95460			20.21	0.00	126,947,388.00	6,680	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.42630	19.42630		19.37920	19.37920			20.27	0.00	0.00	0	5,790.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	250.84040	0.25084		267.71410	0.26771	250.840		18.25	0.14	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	357.73370	0.35773		373.38300	0.37338	357.734		18.35	0.18	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,010.41890	1.01042		984.28520	0.98429	1,010.419		21.60	0.40	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	766.13040	0.76613		746.51040	0.74651	766.130		22.68	0.32	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.97078	103.97078		103.78033	103.78033				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.26489	101.26489		101.06970	101.06970				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.20069	100.20069		100.18748	100.18748				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.26479	100.26479		100.24429	100.24429				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.74392	100.74392		100.71109	100.71109				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.24351	100.24351		100.25236	100.25236				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.33563	101.33563		101.25409	101.25409				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.88757	100.88757		100.79863	100.79863				0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			468.82500	468.82500		468.80700	468.80700				0.00	0.00	0	2.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 04/08/2016	Index Future			477.79700		477.79700		477.77800	477.77800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			538.13000		538.13000		537.96800	537.96800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			548.42800		548.42800		548.26100	548.26100			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			487.24600		487.24600		487.31200	487.31200			0.00	0.00	0	515.00
ALBI	On 04/08/2016	Index Future			496.57000		496.57000		496.63700	496.63700			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			506.42800		506.42800		506.50700	506.50700			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.36280		11.36280		11.52030	11.52030		14.04	0.00	0.00	0	12,945.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.31020		0.00131		0.84450	0.00084	1.310	19.49	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	971.01960		0.97102		1,125.51420	1.12551	971.020	16.34	0.96	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	29.63850		0.02964		17.90020	0.01790	29.638	14.37	0.12	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	178.41150		0.17841		260.14530	0.26015	178.412	14.18	0.48	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	174.22630		0.17423		254.22380	0.25422	174.226	14.21	0.47	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	6.01070		0.00601		9.44370	0.00944	6.011	17.30	0.03	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.51310		11.51310		11.67090	11.67090		17.29	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.68810		11.68810		11.84550	11.84550		16.64	0.00	0.00	0	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.86170		11.86170		12.02430	12.02430		16.60	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.67160		11.67160		11.69720	11.69720		14.24	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.87840		11.87840		11.90240	11.90240		16.64	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.59190		16.59190		16.45020	16.45020		21.89	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.95780		16.95780		16.80560	16.80560		21.08	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.44240		2.44240		2.46440	2.46440		19.72	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.45820		2.45820		2.47700	2.47700		21.40	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.44070		2.44070		2.43510	2.43510		22.56	0.00	146,442.00	60	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.49130		2.49130		2.48480	2.48480		23.02	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future			128.94762		128.94762		128.96158	128.96158			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.56000		78.77516		10.56000	78.77516			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.89030		74.93519		10.88624	74.96010			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.98290		76.38519		10.97873	76.41041			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.07061		74.09307		11.06600	74.12057			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future	10.69500		83.27226		10.69500	83.27226			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	11.03046		78.81215		11.03152	78.80483			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	486.56100		486.56100		486.63400	486.63400			0.00	0.00	0	483.00
GOVI	On 04/08/2016	GOVI	495.87200		495.87200		495.94500	495.94500			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	505.71600		505.71600		505.80100	505.80100			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.07100		2.07100		2.09360	2.09360		18.84	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.10620		2.10620		2.12890	2.12890		19.39	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.14380		2.14380		2.16650	2.16650		19.79	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.18000		2.18000		2.20320	2.20320		20.12	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.22185		121.22185		121.22185	121.22185			0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.41195		123.41195		123.42664	123.42664			0.00	0.00	0	4,419.00
I2025	On 04/08/2016	Bond Future	124.55813		124.55813		124.57299	124.57299			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future	101.98765		101.98765		101.98765	101.98765			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	102.85506		102.85506		102.86725	102.86725			0.00	0.00	0	2,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future	126.65392		126.65392		126.65392	126.65392			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	128.94271		128.94271		128.95776	128.95776			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	130.03988		130.03988		130.05519	130.05519			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future	127.16365		127.16365		127.16365	127.16365			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.19834		127.19834		127.21334	127.21334			0.00	0.00	0	12,807.00
I2046	On 04/08/2016	Bond Future	129.66966		129.66966		129.68474	129.68474			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/02/2016	Bond Future	137.16324		137.16324		137.16324	137.16324			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	139.80927		139.80927		139.82587	139.82587			0.00	0.00	0	16,456.00
I2050	On 04/08/2016	Bond Future	140.95770		140.95770		140.97440	140.97440			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	237.81400		237.81400		237.91100	237.91100			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	242.38400		242.38400		242.48200	242.48200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	247.21300		247.21300		247.32000	247.32000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	644.20000		644.20000		644.43800	644.43800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	656.18500		656.18500		656.42900	656.42900			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.10000		92.90000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.25000		92.75000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.33000		92.67000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.46000		92.54000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.53000		92.47000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.72000		92.28000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.94000		92.06000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.10000		91.90000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.22000		91.78000		8.04000	91.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.35000		91.65000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.44000		91.56000		8.26000	91.74000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15740		0.15740		0.15900	0.15900			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15670		0.15670		0.15770	0.15770			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15570		0.15570		0.15740	0.15740			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07720		0.07720		0.07790	0.07790			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06740		0.06740		0.06820	0.06820			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06370		0.06370		0.06450	0.06450			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.68590		10.68590		10.76140	10.76140		13.49	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.81520		10.81520		10.88960	10.88960		14.46	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.96610		10.96610		11.04050	11.04050		15.83	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future	1.41260		1.41260		1.42290	1.42290			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.42730		1.42730		1.43770	1.43770			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.44320		1.44320		1.45340	1.45340			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.45770		1.45770		1.46800	1.46800			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.12810		1.12810		1.11410	1.11410			0.00	78,967.00	70	2.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13130		1.13130		1.11720	1.11720			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13540		1.13540		1.12110	1.12110			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.10000		110.94483		9.10000	110.94483		12.15	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.38926		111.38680		9.39520	111.34546		11.82	0.00	5,012,406.00	45	57,354.00
R186	On 05/05/2016	Bond Future	8.75	Call	886.74000		0.88674		888.02000	0.88802	886.740	11.58	0.25	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,466.91000		5.46691		5,509.53000	5.50953	5,466.910	11.58	0.75	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,919.19000		4.91919		4,961.15000	4.96115	4,919.190	11.61	0.72	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,084.93000		2.08493		2,080.91000	2.08091	2,084.930	11.74	0.45	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,266.43000		1.26643		1,291.92000	1.29192	1,266.430	12.03	0.30	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	1,206.94000		1.20694		1,231.79000	1.23179	1,206.940	12.05	0.29	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	1,076.75000		1.07675		1,100.12000	1.10012	1,076.750	12.09	0.26	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.45248		108.23710		9.45869	108.19476		11.79	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			288.60706		288.60706		288.60706	288.60706			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			294.20349		294.20349		294.23936	294.23936			0.00	0.00	0	1,383.00
R197	On 04/08/2016	Bond Future			293.42606		293.42606		293.46220	293.46220			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			237.34344		237.34344		237.34344	237.34344			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.96413		241.96413		242.32610	242.32610			0.00	0.00	0	43,482.00
R202	On 04/08/2016	Bond Future			243.21582		243.21582		243.58483	243.58483			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.93500		97.35748		8.93500	97.35748		9.25	0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.25737		94.00007		9.25831	93.99562		9.27	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.32701		95.81871		9.32804	95.81398		8.68	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.39233		93.76948		9.39291	93.76690		6.69	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.89500		103.84204		7.89500	103.84204		2.12	0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.26439		101.21979		8.25981	101.22553		1.99	0.00	0.00	0	53,959.00
R203	On 04/08/2016	Bond Future			8.37276		103.17832		8.36731	103.18393		1.61	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.47297		101.03341		8.46285	101.04156		1.34	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.49000		88.78991		9.49000	88.78991			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future			9.81137		88.67043		9.80180	88.73486			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.87942		86.37753		9.86955	86.44298			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future	9.60500		91.95230		9.60500	91.95230		15.79	0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future	9.91989		87.66519		9.91034	87.73334		16.21	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future	9.98545		89.36162		9.97561	89.43091		15.51	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	10.04381		86.95863		10.03335	87.03137		12.02	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/02/2016	Bond Future	9.68500		96.97810		9.68500	96.97810			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future	9.99658		92.27354		9.99739	92.26724			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future	10.05877		94.05882		10.05964	94.05213			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future	9.76000		89.04485		9.76000	89.04485		17.87	0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future	10.07965		88.67925		10.07010	88.75266		17.55	0.00	0.00	0	40,950.00
R2037	On 04/08/2016	Bond Future	10.14669		86.13602		10.13686	86.21064		17.63	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	10.20194		87.83012		10.19153	87.90833		13.06	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future	8.31000		100.30101		8.31000	100.30101		4.04	0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future	8.68082		101.50428		8.67647	101.51417		3.81	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future	8.78808		99.42641		8.78334	99.43623		3.50	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.87884		101.38128		8.87221	101.39371		2.46	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future	9.84000		92.53423		9.84000	92.53423		18.36	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future	10.15521		92.15406		10.15598	92.14779		18.05	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future	10.22302		89.42750		10.22384	89.42090		18.15	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future	9.86500		89.67312		9.86500	89.67312		19.01	0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future	10.18372		89.19486		10.18447	89.18876		18.70	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future	10.25011		86.53628		10.25091	86.52985		18.81	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	10.30508		88.23831		10.30564	88.23385		13.93	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future	9.85000		93.25057		9.85000	93.25057		18.57	0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future	10.16399		88.35944		10.16477	88.35297		19.20	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future	10.22415		90.06895		10.22498	90.06215		18.39	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	10.28054		87.39944		10.28114	87.39457		14.31	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 04/02/2016	Bond Future			8.56000		96.19277		8.56000	96.19277		5.63	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.89502		97.22253		8.89612	97.21925		5.39	0.00	0.00	0	41,997.00
R207	On 05/05/2016	Bond Future	7.56	Call	53.79000		0.05379		55.15000	0.05515	53.790	5.20	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.99175		95.45878		8.99302	95.45522		5.07	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			8.73000		94.35893		8.73000	94.35893		7.18	0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			9.05479		91.77768		9.05575	91.77416		7.16	0.00	0.00	0	52,479.00
R208	On 04/08/2016	Bond Future			9.13723		93.55360		9.13831	93.54981		6.61	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.20867		91.98913		9.20917	91.98745		5.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			9.64500		72.31994		9.64500	72.31994		18.13	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.94166		68.92736		9.93720	68.95604		18.63	0.00	0.00	0	27,908.00
R209	On 05/05/2016	Bond Future	8.25	Call	78.35000		0.07835		82.02000	0.08202	78.350	18.15	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	507.33000		0.50733		520.83000	0.52083	507.330	18.15	0.16	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.99922		70.26119		9.99465	70.29029		17.89	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,362.01000		2.36201		2,383.37000	2.38337	2,362.010	17.70	0.41	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,626.45000		5.62645		5,655.41000	5.65541	5,626.450	18.39	0.69	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.05017		68.49111		10.04521	68.52240		13.88	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			179.45529		179.45529		179.45529	179.45529			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.90395		180.90395		180.92602	180.92602			0.00	0.00	0	1,178.00
R210	On 04/08/2016	Bond Future			184.41872		184.41872		184.44100	184.44100			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.53946		134.53946		134.53946	134.53946			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.17677		137.17677		137.12861	137.12861			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			138.10465		138.10465		138.05537	138.05537			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/02/2016	Bond Future		139.89432	139.89432		139.89432	139.89432			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future		142.65662	142.65662		142.67388	142.67388			0.00	0.00	0	3,698.00
R212	On 04/08/2016	Bond Future		143.52136	143.52136		143.53882	143.53882			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future		9.52000	83.18230		9.52000	83.18230		15.70	0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future		9.82929	79.51110		9.81976	79.57288		16.07	0.00	0.00	0	47,721.00
R213	On 04/08/2016	Bond Future		9.88872	81.04946		9.87891	81.11225		15.39	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		9.94427	79.09056		9.93385	79.15647		11.90	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future		9.75500	72.60330		9.75500	72.60330		18.76	0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		10.05526	68.99037		10.05599	68.98555		19.35	0.00	0.00	0	31,269.00
R214	On 04/08/2016	Bond Future		10.11144	70.32521		10.11222	70.32012		18.56	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	516.59000	0.51659	521.08000	0.52108	516.590	18.07	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,533.81000	1.53381	1,540.97000	1.54097	1,533.810	18.22	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,282.18000	4.28218	4,289.41000	4.28941	4,282.180	18.82	0.58	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,190.81000	8.19081	8,194.20000	8.19420	8,190.810	19.44	0.80	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future		10.16392	68.40921		10.16446	68.40571		14.43	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		28,682.22000	28,682.22000		28,786.00000	28,786.00000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.53210	11.53210		11.57860	11.57860		16.66	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.70800	11.70800		11.75320	11.75320		17.61	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.44240	5.44240		5.47990	5.47990		13.47	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.40360	5.40360		5.43620	5.43620		16.83	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.38050	1.38050		1.39560	1.39560			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.29960	1.29960		1.31360	1.31360			0.00	0.00	0	0.00

Total for Derivatives : **1,394,763,136.20** **115,882** **4699169.00**

Grand Total: **1,394,763,136.20** **115,882** **4699169.00**