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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2016

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 12/02/2016	Any day expiry	15.72090	15.72090		15.82420	15.82420		23.74	0.00	0.00	0	369.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.00000	0.000	34.46	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	329.29440	0.32929	443.50390	0.44350	329.294	28.14	0.92	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	0.58990	0.00059	4.38440	0.00438	0.590	44.33	0.01	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry	15.72090		15.72090	15.83080	15.83080		19.00	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry	15.72090		15.72090	15.83300	15.83300		19.70	0.00	0.00	0	924.00
\$ / R	On 17/02/2016	Any day expiry	15.71330		15.71330	15.83450	15.83450		20.15	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	15.71920		15.71920	15.83750	15.83750		20.57	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,790.06160	1.79006	1,908.44670	1.90845	1,790.062	30.88	1.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.19900	0.00220	2.66930	0.00267	2.199	27.69	0.01	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	818.29380	0.81829	936.33700	0.93634	818.294	21.18	0.96	0	100.00
\$ / R	On 25/02/2016	Any day expiry	15.73680		15.73680	15.85210	15.85210		20.15	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02680	0.00003	0.01810	0.00002	0.027	39.68	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.62870	0.00063	0.58540	0.00059	0.629	28.05	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	914.76430	0.91476	1,027.15550	1.02716	914.764	20.09	0.93	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	296.85310	0.29685	368.49140	0.36849	296.853	20.02	0.57	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 26/02/2016	Any day expiry		15.73970	15.73970	15.85550	15.85550		20.24	0.00	0.00	0	392.00
\$ / R		On 29/02/2016	Any day expiry		15.74840	15.74840	15.86550	15.86550		19.79	0.00	0.00	0	306.00
\$ / R	13.92	Put	Any day expiry	3.05140	0.00305		2.81560	0.00282	3.051	24.31	0.01	0.00	0	100.00
\$ / R	14.60	Call	Any day expiry	1,164.02710	1.16403	1,279.17850	1.27918	1,164.027		21.02	0.95	0.00	0	100.00
\$ / R	16.16	Call	Any day expiry	130.98110	0.13098	171.31270	0.17131	130.981		20.64	0.29	0.00	0	5,000.00
\$ / R		On 01/03/2016	Any day expiry		15.75120	15.75120	15.86890	15.86890		19.87	0.00	0.00	0	0.00
\$ / R	16.26	Call	Any day expiry	115.77860	0.11578	152.29440	0.15229	115.779		20.94	0.26	0.00	0	2,500.00
\$ / R		On 02/03/2016	Any day expiry		15.75410	15.75410	15.87230	15.87230		19.95	0.00	0.00	0	0.00
\$ / R	14.60	Call	Any day expiry	1,172.45120	1.17245	1,287.70960	1.28771	1,172.451		20.71	0.94	0.00	0	10,000.00
\$ / R	14.61	Call	Any day expiry	1,162.89130	1.16289	1,278.05000	1.27805	1,162.891		20.67	0.94	0.00	0	10,000.00
\$ / R	14.62	Call	Any day expiry	1,153.34120	1.15334	1,268.39840	1.26840	1,153.341		20.62	0.94	0.00	0	10,000.00
\$ / R	15.50	Call	Any day expiry	432.45120	0.43245	512.28450	0.51228	432.451		19.72	0.65	0.00	0	30,000.00
\$ / R		On 07/03/2016	Any day expiry		15.76860	15.76860	15.88900	15.88900		19.76	0.00	0.00	0	301.00
\$ / R		On 11/03/2016	Any day expiry		15.78020	15.78020	15.90250	15.90250		20.06	0.00	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		15.78890	15.78890	15.91260	15.91260		19.83	0.00	803,544,487.70	50,893	934,701.00
\$ / R	11.55	Put	Foreign Exchange Future	0.05170	0.00005	0.03990	0.00004	0.052		29.56	0.00	0.00	0	42,370.00
\$ / R	11.60	Put	Foreign Exchange Future	0.05820	0.00006	0.04550	0.00005	0.058		29.40	0.00	0.00	0	30,000.00
\$ / R	11.80	Put	Foreign Exchange Future	0.09280	0.00009	0.07650	0.00008	0.093		28.75	0.00	0.00	0	1,000.00
\$ / R	11.83	Put	Foreign Exchange Future	0.09950	0.00010	0.08270	0.00008	0.099		28.66	0.00	0.00	0	1,204.00
\$ / R	11.91	Put	Foreign Exchange Future	0.11970	0.00012	0.10140	0.00010	0.120		28.40	0.00	0.00	0	788.00
\$ / R	11.95	Put	Foreign Exchange Future	0.13120	0.00013	0.11230	0.00011	0.131		28.27	0.00	0.00	0	1,000.00
\$ / R	12.00	Put	Foreign Exchange Future	0.14710	0.00015	0.12740	0.00013	0.147		28.11	0.00	0.00	0	30,000.00
\$ / R	12.11	Put	Foreign Exchange Future	0.18920	0.00019	0.16800	0.00017	0.189		27.75	0.00	0.00	0	786.00
\$ / R	12.26	Put	Foreign Exchange Future	0.26570	0.00027	0.24370	0.00024	0.266		27.27	0.00	0.00	0	10,000.00
\$ / R	12.55	Call	Foreign Exchange Future	3,239.40850	3.23941	3,363.09270	3.36309	3,239.408		26.33	1.00	0.00	0	12,000.00
\$ / R	12.74	Put	Foreign Exchange Future	0.72580	0.00073	0.74190	0.00074	0.726		25.56	0.00	0.00	0	10,000.00
\$ / R	12.80	Call	Foreign Exchange Future	2,989.69440	2.98969	3,113.40460	3.11340	2,989.694		25.27	1.00	0.00	0	20,000.00
\$ / R	12.95	Put	Foreign Exchange Future	0.99760	0.00100	0.98720	0.00099	0.998		24.52	0.00	0.00	0	38,000.00
\$ / R	13.10	Put	Foreign Exchange Future	1.25660	0.00126	1.21500	0.00122	1.257		23.78	0.00	0.00	0	35,000.00
\$ / R	13.20	Call	Foreign Exchange Future	2,590.36850	2.59037	2,713.99810	2.71400	2,590.369		23.29	1.00	0.00	0	1,000.00
\$ / R	13.26	Put	Foreign Exchange Future	1.61370	0.00161	1.52210	0.00152	1.614		22.99	0.00	0.00	0	10,000.00
\$ / R	13.50	Call	Foreign Exchange Future	2,291.26880	2.29127	2,414.75270	2.41475	2,291.269		21.80	0.99	0.00	0	1,000.00
\$ / R	13.55	Call	Foreign Exchange Future	2,241.46980	2.24147	2,364.91730	2.36492	2,241.470		21.56	0.99	0.00	0	12,000.00
\$ / R	13.75	Put	Foreign Exchange Future	3.57840	0.00358	3.12900	0.00313	3.578		20.57	0.01	0.00	0	4,000.00
\$ / R	13.76	Call	Foreign Exchange Future	2,032.53910	2.03254	2,155.77700	2.15578	2,032.539		20.52	0.99	0.00	0	10,000.00
\$ / R	13.94	Call	Foreign Exchange Future	1,853.84480	1.85384	1,976.80040	1.97680	1,853.845		19.63	0.99	0.00	0	788.00
\$ / R	13.95	Put	Foreign Exchange Future	5.03110	0.00503	4.26710	0.00427	5.031		19.58	0.02	0.00	0	32,000.00
\$ / R	14.00	Call	Foreign Exchange Future	1,794.38740	1.79439	1,917.21920	1.91722	1,794.387		19.33	0.98	0.00	0	1,750.00
\$ / R	14.10	Call	Foreign Exchange Future	1,695.44080	1.69544	1,818.02460	1.81802	1,695.441		18.84	0.98	0.00	0	9,370.00
\$ / R	14.20	Put	Foreign Exchange Future	7.82720	0.00783	6.39010	0.00639	7.827		18.34	0.02	0.00	0	800.00
\$ / R	14.21	Call	Foreign Exchange Future	1,587.02010	1.58702	1,709.09690	1.70910	1,587.020		18.35	0.98	0.00	0	10,000.00
\$ / R	14.26	Put	Foreign Exchange Future	9.72870	0.00973	7.06090	0.00706	9.729		18.38	0.03	0.00	0	402.00
\$ / R	14.31	Call	Foreign Exchange Future	1,490.49790	1.49050	1,610.42730	1.61043	1,490.498		18.42	0.97	0.00	0	43,156.00
\$ / R	14.50	Call	Foreign Exchange Future	1,310.56030	1.31056	1,427.75190	1.42775	1,310.560		18.55	0.94	0.00	0	1,300.00

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	14.50	Put	21.66030	0.02166	15.15190	0.01515	21.660	18.55	0.06	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,227.36490	1.22736	1,342.83510	1.34284	1,227.365	18.61	0.93	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,127.91600	1.12792	1,240.86540	1.24087	1,127.916	18.68	0.91	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	39.01600	0.03902	28.26540	0.02827	39.016	18.68	0.09	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,083.63690	1.08364	1,195.28070	1.19528	1,083.637	18.71	0.90	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	51.09600	0.05110	37.63070	0.03763	51.096	18.75	0.12	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	81.83340	0.08183	62.07080	0.06207	81.833	18.88	0.17	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	83.76700	0.08377	63.63230	0.06363	83.767	18.88	0.17	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	85.79370	0.08579	65.22380	0.06522	85.794	18.89	0.18	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	92.09550	0.09210	70.17950	0.07018	92.095	18.93	0.19	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	720.33060	0.72033	814.73150	0.81473	720.331	19.12	0.76	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	670.74710	0.67075	761.76100	0.76176	670.747	19.20	0.73	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	213.89330	0.21389	171.89690	0.17190	213.893	19.41	0.34	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	217.75440	0.21775	175.22110	0.17522	217.754	19.43	0.35	2,678,618.25	500	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	504.92290	0.50492	582.28770	0.58229	504.923	19.51	0.62	0.00	0	17,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	493.39960	0.49340	569.66770	0.56967	493.400	19.53	0.62	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	487.70480	0.48770	563.42300	0.56342	487.705	19.54	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	482.05450	0.48205	557.22200	0.55722	482.054	19.56	0.61	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	470.88760	0.47089	544.95140	0.54495	470.888	19.58	0.60	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	465.37100	0.46537	538.88180	0.53888	465.371	19.59	0.59	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	323.74990	0.32375	268.00640	0.26801	323.750	19.71	0.45	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	387.94460	0.38794	453.12750	0.45313	387.945	19.77	0.53	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	342.73790	0.34274	401.47300	0.40147	342.738	19.94	0.49	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	403.83790	0.40384	338.87300	0.33887	403.838	19.94	0.51	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	284.18100	0.28418	334.93360	0.33493	284.181	20.27	0.42	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	495.28100	0.49528	422.33360	0.42233	495.281	20.27	0.58	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	219.47650	0.21948	262.32300	0.26232	219.477	20.71	0.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	182.25700	0.18226	220.17670	0.22018	182.257	21.01	0.30	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	818.21580	0.81822	728.90630	0.72891	818.216	21.26	0.73	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	146.77440	0.14677	179.65640	0.17966	146.774	21.37	0.25	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	137.06380	0.13706	168.49790	0.16850	137.064	21.48	0.24	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,064.58440	1.06458	967.41820	0.96742	1,064.584	21.88	0.81	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	103.48440	0.10348	130.01820	0.13002	103.484	21.88	0.19	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,150.78090	1.15078	1,051.35970	1.05136	1,150.781	22.08	0.83	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,194.54940	1.19455	1,094.06810	1.09407	1,194.549	22.18	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	72.20050	0.07220	93.42640	0.09343	72.201	22.38	0.14	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,283.30050	1.28330	1,180.82640	1.18083	1,283.301	22.38	0.86	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	55.51900	0.05552	73.55580	0.07356	55.519	22.73	0.11	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	39.54700	0.03955	54.19900	0.05420	39.547	23.18	0.08	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	10.48300	0.01048	15.80530	0.01581	10.483	24.40	0.02	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.79170	15.79170	15.91560	15.91560		19.89	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.79460	15.79460	15.91860	15.91860		19.94	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.30320	0.00230	2.25130	0.00225	2.303	22.55	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,199.65160	1.19965	1,315.33290	1.31533	1,199.652	18.56	0.92	0.00	0	17,991.00

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 23/03/2016	Any day expiry			15.81540	15.81540		15.93970	15.93970		19.87	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	6.91770	0.00692		6.24840	0.00625	6.918	20.86	0.02	0.00	0	19,744.00		
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	949.83450	0.94983	1,050.88110	1.05088	949.834	18.94	0.82	0.00	0	19,744.00			
\$ / R			On 29/03/2016	Any day expiry	15.83310	15.83310	15.95780	15.95780		19.74	0.00	0.00	0	140.00			
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.33440	0.00033		0.24260	0.00024	0.334	26.36	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	7.40580	0.00741		6.36310	0.00636	7.406	21.25	0.02	0.00	0	150.00		
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	778.57820	0.77858	864.35960	0.86436	778.578	19.10	0.72	0.00	0	250.00			
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	395.66410	0.39566	447.86070	0.44786	395.664	20.06	0.47	0.00	0	150.00			
\$ / R			On 31/03/2016	Any day expiry	15.83900	15.83900	15.96380	15.96380		19.89	0.00	0.00	0	35.00			
\$ / R			On 04/04/2016	Any day expiry	15.85090	15.85090	15.97590	15.97590		19.81	0.00	0.00	0	140.00			
\$ / R			On 05/04/2016	Any day expiry	15.85380	15.85380	15.97890	15.97890		19.84	0.00	0.00	0	0.00			
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	475.74230	0.47574	533.64600	0.53365	475.742	19.88	0.51	0.00	0	5,000.00			
\$ / R			On 06/04/2016	Any day expiry	15.85680	15.85680	15.98190	15.98190		19.88	0.00	0.00	0	0.00			
\$ / R			On 07/04/2016	Any day expiry	15.85980	15.85980	15.98490	15.98490		19.90	0.00	0.00	0	0.00			
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	352.78560	0.35279	396.75180	0.39675	352.786	20.62	0.40	0.00	0	5,000.00			
\$ / R			On 11/04/2016	Any day expiry	15.87160	15.87160	15.99700	15.99700		19.83	0.00	0.00	0	100.00			
\$ / R			On 15/04/2016	Any day expiry	15.88340	15.88340	16.00910	16.00910		19.93	0.00	0.00	0	1,991.00			
\$ / R			On 18/04/2016	Any day expiry	15.89230	15.89230	16.01810	16.01810		19.89	0.00	0.00	0	0.00			
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	32.79680	0.03280	26.06340	0.02606	32.797	19.47	0.06	0.00	0	17,896.00			
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	785.93030	0.78593	858.99040	0.85899	785.930	19.28	0.66	0.00	0	17,896.00			
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	198.57930	0.19858	224.45500	0.22445	198.579	22.10	0.24	0.00	0	5,000.00			
\$ / R			On 20/04/2016	Any day expiry	15.89830	15.89830	16.02410	16.02410		19.93	0.00	0.00	0	700.00			
\$ / R			On 25/04/2016	Any day expiry	15.91330	15.91330	16.03920	16.03920		19.86	0.00	0.00	0	0.00			
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	282.27880	0.28228	312.71670	0.31272	282.279	21.52	0.30	0.00	0	10,000.00			
\$ / R			On 26/04/2016	Any day expiry	15.91630	15.91630	16.04220	16.04220		19.88	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.99040	0.00199	1.71980	0.00172	1.990	25.00	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	20.33730	0.02034	16.81260	0.01681	20.337	20.41	0.03	0.00	0	150.00			
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	696.02630	0.69603	758.30760	0.75831	696.026	19.57	0.59	0.00	0	250.00			
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	430.76250	0.43076	471.94900	0.47195	430.763	20.58	0.42	0.00	0	150.00			
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	315.36250	0.31536	348.03300	0.34803	315.363	21.31	0.33	0.00	0	10,000.00			
\$ / R			On 29/04/2016	Any day expiry	15.92530	15.92530	16.05120	16.05120		19.97	0.00	0.00	0	500.00			
\$ / R			On 04/05/2016	Any day expiry	16.70340	16.70340	16.70340	16.70340			0.00	0.00	0	370.00			
\$ / R			On 10/05/2016	Any day expiry	15.95830	15.95830	16.08440	16.08440		19.84	0.00	0.00	0	0.00			
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	74.62390	0.07462	59.98630	0.05999	74.624	18.49	0.10	0.00	0	8,403.00			
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	847.07460	0.84707	912.28690	0.91229	847.075	19.25	0.64	0.00	0	8,403.00			
\$ / R			On 13/05/2016	Any day expiry	15.96730	15.96730	16.09350	16.09350		19.88	0.00	0.00	0	50.00			
\$ / R			On 17/05/2016	Any day expiry	15.97930	15.97930	16.10590	16.10590		19.84	0.00	0.00	0	100.00			
\$ / R			On 27/05/2016	Any day expiry	16.00980	16.00980	16.13690	16.13690		19.97	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	4.55530	0.00456	4.27290	0.00427	4.555	23.47	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	31.88960	0.03189	26.60970	0.02661	31.890	19.25	0.05	0.00	0	150.00			
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	638.80880	0.63881	684.68350	0.68468	638.809	20.19	0.49	0.00	0	250.00			
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	448.71990	0.44872	482.22000	0.48222	448.720	21.16	0.38	0.00	0	150.00			
\$ / R			On 31/05/2016	Any day expiry	16.02200	16.02200	16.14940	16.14940		19.91	0.00	0.00	0	338.00			
\$ / R			On 06/06/2016	Any day expiry	16.04030	16.04030	16.16800	16.16800		19.97	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 06/06/2016 Any day expiry	12.20	Put	7.11410		0.00711		6.66990	0.00667	7.114	21.54	0.01	0.00	0	1,000.00
\$ / R On 06/06/2016 Any day expiry	15.45	Call	1,011.79910		1.01180		1,079.05990	1.07906	1,011.799	19.10	0.66	0.00	0	1,000.00
\$ / R On 08/06/2016 Any day expiry			16.04640		16.04640		16.17420	16.17420		20.00	0.00	0.00	0	0.00
\$ / R On 08/06/2016 Any day expiry	14.60	Put	160.79120		0.16079		128.99410	0.12899	160.791	18.44	0.17	0.00	0	8,219.00
\$ / R On 08/06/2016 Any day expiry	15.78	Call	848.64880		0.84865		905.59600	0.90560	848.649	19.61	0.58	0.00	0	8,219.00
\$ / R On 09/06/2016 Any day expiry			16.04940		16.04940		16.17730	16.17730		20.01	0.00	0.00	0	264.00
\$ / R On 13/06/2016 Foreign Exchange Future			16.06160		16.06160		16.18970	16.18970		19.97	0.00	1,048,212,139.20	65,262	153,783.00
\$ / R On 13/06/2016 Foreign Exchange Future	12.16	Put	7.40710		0.00741		6.81210	0.00681	7.407	21.34	0.01	0.00	0	330.00
\$ / R On 13/06/2016 Foreign Exchange Future	12.91	Put	13.80550		0.01381		12.14980	0.01215	13.805	18.92	0.02	0.00	0	6,600.00
\$ / R On 13/06/2016 Foreign Exchange Future	13.00	Put	16.19070		0.01619		13.64670	0.01365	16.191	18.88	0.02	0.00	0	750.00
\$ / R On 13/06/2016 Foreign Exchange Future	13.20	Put	22.78810		0.02279		19.00570	0.01901	22.788	18.80	0.03	0.00	0	700.00
\$ / R On 13/06/2016 Foreign Exchange Future	13.50	Call	2,598.50000		2.59850		2,720.13900	2.72014	2,598.500	18.68	0.95	0.00	0	53,633.00
\$ / R On 13/06/2016 Foreign Exchange Future	13.50	Put	36.90000		0.03690		30.43900	0.03044	36.900	18.68	0.05	0.00	0	545.00
\$ / R On 13/06/2016 Foreign Exchange Future	13.53	Put	38.64640		0.03865		31.85370	0.03185	38.646	18.67	0.05	0.00	0	36,230.00
\$ / R On 13/06/2016 Foreign Exchange Future	14.25	Put	106.09150		0.10609		86.96200	0.08696	106.091	18.38	0.12	0.00	0	3,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	14.50	Put	145.60420		0.14560		118.78590	0.11879	145.604	18.34	0.16	0.00	0	17,500.00
\$ / R On 13/06/2016 Foreign Exchange Future	14.85	Put	226.51870		0.22652		187.04410	0.18704	226.519	18.56	0.22	0.00	0	8,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	14.93	Call	1,380.22650		1.38023		1,466.47600	1.46648	1,380.226	18.61	0.77	0.00	0	330.00
\$ / R On 13/06/2016 Foreign Exchange Future	14.97	Put	260.20940		0.26021		217.16090	0.21716	260.209	18.64	0.24	0.00	0	35,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	15.00	Call	1,330.72720		1.33073		1,414.87750	1.41488	1,330.727	18.66	0.75	0.00	0	53,633.00
\$ / R On 13/06/2016 Foreign Exchange Future	15.90	Call	814.31970		0.81432		867.60920	0.86761	814.320	19.75	0.56	2,217,394.45	250	500.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.00	Put	707.93210		0.70793		630.47880	0.63048	707.932	19.90	0.46	0.00	0	25,705.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.10	Call	727.32440		0.72732		775.07090	0.77507	727.324	20.05	0.52	0.00	0	3,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.17	Put	807.71910		0.80772		725.13450	0.72513	807.719	20.17	0.50	0.00	0	20,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.23	Call	676.13340		0.67613		720.00970	0.72001	676.133	20.27	0.49	0.00	0	750.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.26	Put	863.21650		0.86322		0.00000	0.00000	863.216	20.32	0.52	0.00	0	15,300.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.50	Put	1,019.07230		1.01907		928.99630	0.92900	1,019.072	20.71	0.57	0.00	0	300.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.53	Call	570.91900		0.57092		608.34560	0.60835	570.919	20.76	0.43	0.00	0	36,230.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.65	Put	1,121.91690		1.12192		1,028.94500	1.02894	1,121.917	20.96	0.59	0.00	0	850.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.92	Put	1,316.83660		1.31684		1,218.98890	1.21899	1,316.837	21.41	0.64	0.00	0	10,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.93	Call	455.89910		0.45590		485.96130	0.48596	455.899	21.43	0.36	0.00	0	700.00
\$ / R On 13/06/2016 Foreign Exchange Future	16.95	Call	450.87550		0.45088		480.55010	0.48055	450.876	21.46	0.36	0.00	0	8,000.00
\$ / R On 13/06/2016 Foreign Exchange Future	17.06	Call	424.26850		0.42427		452.13840	0.45214	424.268	21.65	0.34	0.00	0	550.00
\$ / R On 13/06/2016 Foreign Exchange Future	18.00	Call	252.82560		0.25283		271.77680	0.27178	252.826	23.18	0.22	0.00	0	850.00
\$ / R On 13/06/2016 Foreign Exchange Future	18.07	Call	243.14450		0.24314		261.46510	0.26147	243.145	23.28	0.21	0.00	0	17,500.00
\$ / R On 13/06/2016 Foreign Exchange Future	18.17	Call	230.00460		0.23000		247.46310	0.24746	230.005	23.43	0.20	0.00	0	6,600.00
\$ / R On 13/06/2016 Foreign Exchange Future	18.60	Call	181.73200		0.18173		196.01340	0.19601	181.732	24.04	0.16	0.00	0	25,000.00
\$ / R On 24/06/2016 Any day expiry			16.09510		16.09510		16.22380	16.22380		20.07	0.00	0.00	0	0.00
\$ / R On 24/06/2016 Any day expiry	15.17	Put	341.15820		0.34116		290.68960	0.29069	341.158	18.80	0.28	0.00	0	7,900.00
\$ / R On 24/06/2016 Any day expiry	16.64	Call	583.62050		0.58362		619.48600	0.61949	583.621	20.94	0.42	0.00	0	7,900.00
\$ / R On 28/06/2016 Any day expiry			16.10730		16.10730		16.23620	16.23620		20.03	0.00	0.00	0	0.00
\$ / R On 28/06/2016 Any day expiry	11.80	Put	6.54170		0.00654		5.82720	0.00583	6.542	21.89	0.01	0.00	0	250.00
\$ / R On 28/06/2016 Any day expiry	13.50	Put	40.62680		0.04063		33.13360	0.03313	40.627	18.23	0.05	0.00	0	150.00
\$ / R On 28/06/2016 Any day expiry	16.62	Call	605.50350		0.60550		641.88350	0.64188	605.503	20.87	0.43	0.00	0	250.00

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	17.04	Call	487.11030	0.48711	515.93710	0.51594	487.110	21.56	0.36	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.19270	16.19270	16.32310	16.32310		20.14	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,132.89630	1.13290	1,040.18150	1.04018	1,132.896	20.76	0.54	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	356.42810	0.35643	375.00930	0.37501	356.428	23.22	0.25	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.19570	16.19570	16.32620	16.32620		20.15	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.62310	0.00862	7.30360	0.00730	8.623	20.94	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	46.80780	0.04681	35.33740	0.03534	46.808	17.49	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	573.67660	0.57368	602.10650	0.60211	573.677	21.60	0.38	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	498.21410	0.49821	522.42040	0.52242	498.214	22.13	0.34	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.24140	16.24140	16.37280	16.37280		20.18	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	15.73750	0.01574	13.63120	0.01363	15.738	17.55	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,259.75050	1.25975	1,325.55750	1.32556	1,259.751	19.04	0.66	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.25360	16.25360	16.38580	16.38580		20.16	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.28910	16.28910	16.42210	16.42210		20.25	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.33230	0.01133	9.39440	0.00939	11.332	20.33	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	48.70930	0.04871	39.66180	0.03966	48.709	16.63	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	546.62090	0.54662	569.20610	0.56921	546.621	22.38	0.34	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	500.80070	0.50080	520.98660	0.52099	500.801	22.74	0.31	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.32490	16.32490	16.45840	16.45840		20.20	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.33140	16.33140	16.46500	16.46500		20.27	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	79.29160	0.07929	64.33600	0.06434	79.292	16.71	0.08	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	683.53430	0.68353	711.79940	0.71180	683.534	21.66	0.39	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.33460	16.33460	16.46830	16.46830		20.28	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.34760	16.34760	16.48150	16.48150		20.26	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	357.33690	0.35734	307.47360	0.30747	357.337	18.53	0.24	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	417.94240	0.41794	433.97350	0.43397	417.942	23.60	0.26	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.35410	16.35410	16.48810	16.48810		20.27	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.36710	16.36710	16.50130	16.50130		20.25	0.00	201,348,064.20	12,302	135,199.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	28.66670	0.02867	20.79820	0.02080	28.667	15.56	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	228.67550	0.22868	187.55520	0.18756	228.675	17.94	0.17	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	670.84580	0.67085	697.03940	0.69704	670.846	21.90	0.38	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	624.11430	0.62411	647.95560	0.64796	624.114	22.20	0.36	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	326.35470	0.32635	337.54880	0.33755	326.355	24.62	0.20	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.39640	16.39640	16.53100	16.53100		20.32	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.67110	0.01467	12.17990	0.01218	14.671	19.86	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	50.50390	0.05050	34.92830	0.03493	50.504	15.93	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	540.29670	0.54030	560.70790	0.56071	540.297	22.94	0.31	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	510.72680	0.51073	529.74620	0.52975	510.727	23.14	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.48730	16.48730	16.62350	16.62350		20.40	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	17.50970	0.01751	14.34280	0.01434	17.510	19.52	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	63.18480	0.06318	40.96250	0.04096	63.185	16.15	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	529.32900	0.52933	545.60940	0.54561	529.329	23.42	0.29	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	516.20290	0.51620	531.96900	0.53197	516.203	23.52	0.28	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.59570	16.59570	16.73350	16.73350		20.45	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 28/11/2016	Any day expiry	11.80	Put	19.64140	0.01964			15.77320	0.01577	19.641	19.01	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	73.25000	0.07325			46.95480	0.04695	73.250	16.13	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	521.94040	0.52194			535.12010	0.53512	521.940	24.01	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.64930	16.64930			16.78750	16.78750		20.48	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.66600	16.66600			16.80440	16.80440		20.48	0.00	33,332,000.00	2,000	14,903.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.45910	0.01946			15.93500	0.01593	19.459	18.52	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	38.62140	0.03862			21.68730	0.02169	38.621	14.87	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	50.72850	0.05073			30.16770	0.03017	50.729	15.17	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	67.81520	0.06782			42.72660	0.04273	67.815	15.53	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	417.77760	0.41778			359.31690	0.35932	417.778	18.51	0.23	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	440.50290	0.44050			380.54810	0.38055	440.503	18.56	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	447.13400	0.44713			386.75700	0.38676	447.134	18.57	0.24	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	516.83140	0.51683			452.31060	0.45231	516.831	18.71	0.27	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,858.71180	1.85871			1,928.63660	1.92864	1,858.712	18.86	0.71	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	632.96640	0.63297			562.59000	0.56259	632.966	18.93	0.31	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	772.44590	0.77245			690.66760	0.69067	772.446	19.31	0.35	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	874.68630	0.87469			788.82560	0.78883	874.686	19.58	0.38	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	983.09630	0.98310			893.45700	0.89346	983.096	19.86	0.40	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,138.75660	1.13876			1,044.48550	1.04449	1,138.757	20.23	0.44	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,174.74350	1.17474			1,079.51080	1.07951	1,174.744	20.31	0.45	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,272.70390	1.27270			1,175.40130	1.17540	1,272.704	20.52	0.47	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,316.14780	1.31615			1,218.45910	1.21846	1,316.148	20.61	0.47	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,819.73460	1.81973			1,711.08360	1.71108	1,819.735	21.56	0.56	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	747.06180	0.74706			767.04220	0.76704	747.062	22.76	0.35	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	663.28940	0.66329			679.58240	0.67958	663.289	23.32	0.32	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	647.70670	0.64771			663.32780	0.66333	647.707	23.43	0.31	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	644.31010	0.64431			659.78550	0.65979	644.310	23.46	0.31	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	619.59520	0.61960			634.01790	0.63402	619.595	23.65	0.30	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	603.82530	0.60383			617.58950	0.61759	603.825	23.77	0.29	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	542.15280	0.54215			550.46770	0.55047	542.153	24.40	0.26	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	536.97850	0.53698			543.64710	0.54365	536.978	24.49	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	530.90140	0.53090			535.89570	0.53590	530.901	24.60	0.26	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	517.24990	0.51725			521.78320	0.52178	517.250	24.86	0.25	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	505.20330	0.50520			509.34530	0.50935	505.203	25.09	0.25	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	498.07970	0.49808			501.99360	0.50199	498.080	25.24	0.24	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	486.11190	0.48611			489.65510	0.48966	486.112	25.49	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	441.33100	0.44133			443.58110	0.44358	441.331	26.59	0.21	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	434.78180	0.43478			436.85850	0.43686	434.782	26.77	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	412.61160	0.41261			418.11350	0.41811	412.612	27.23	0.20	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.92130	16.92130			17.05690	17.05690		20.74	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,349.75690	1.34976			1,257.64350	1.25764	1,349.757	20.53	0.44	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	567.10660	0.56711			572.11140	0.57211	567.107	26.44	0.24	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.14760	17.14760			17.27870	17.27870		21.19	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 MAXI	On 14/03/2016	Foreign Exchange Future		15.78890	15.78890		15.91260	15.91260		19.83	0.00	536,822.60	34	1,167.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		16.06160	16.06160		16.18970	16.18970		19.97	0.00	80,308.00	5	212.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.36710	16.36710		16.50130	16.50130		20.25	0.00	245,506.50	15	121.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		16.66600	16.66600		16.80440	16.80440		20.48	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry		22.71880	22.71880		22.95420	22.95420		21.62	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		22.73140	22.73140		22.96870	22.96870		21.15	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		22.76070	22.76070		23.00290	23.00290		20.98	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		22.79020	22.79020		23.03740	23.03740		20.94	0.00	31,610,007.40	1,387	38,692.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	34.14140	0.03414	22.23930	0.02224	34.141	20.41	0.06	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	244.60990	0.24461	176.95870	0.17696	244.610	20.22	0.28	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	780.18280	0.78018	633.57820	0.63358	780.183	21.48	0.58	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	210.43600	0.21044	268.09120	0.26809	210.436	22.72	0.24	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	58.43330	0.05843	76.93150	0.07693	58.433	24.50	0.08	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		22.92980	22.92980		23.18020	23.18020		21.20	0.00	46,870.80	2	120.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.19400	23.19400		23.44730	23.44730		21.08	0.00	23,309,970.00	1,005	4,021.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	743.40150	0.74340	818.55320	0.81855	743.401	22.15	0.38	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	321.38710	0.32139	355.69650	0.35570	321.387	24.26	0.19	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		23.59940	23.59940		23.85900	23.85900		20.89	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	442.55190	0.44255	372.17160	0.37217	442.552	19.31	0.21	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	813.27330	0.81327	875.18980	0.87519	813.273	22.87	0.33	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.65280	23.65280		23.91330	23.91330		20.80	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.10360	24.10360		24.37080	24.37080		20.35	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	117.76440	0.11776	106.75800	0.10676	117.764	19.71	0.06	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,190.71520	1.19072	1,071.56780	1.07157	1,190.715	19.38	0.36	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	1,001.08160	1.00108	1,067.98450	1.06798	1,001.082	22.64	0.33	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.14043	0.14043		0.13876	0.13876		23.01	0.00	64,457.37	459	6,575.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14333	0.14333		0.14159	0.14159		20.81	0.00	28,665.20	200	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14659	0.14659		0.14487	0.14487		20.31	0.00	0.00	0	947.00
€ / R	On 19/02/2016	Any day expiry		17.79070	17.79070		17.79410	17.79410		21.83	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.39120	0.00039	0.52530	0.00053	0.391	33.22	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,732.88620	1.73289	1,737.09560	1.73710	1,732.886	29.19	0.99	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.80930	17.80930		17.80800	17.80800		21.36	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.81330	17.81330		17.81250	17.81250		21.58	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.81970	17.81970		17.81970	17.81970		21.17	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.87740	17.87740		17.88970	17.88970		21.29	0.00	23,705,432.40	1,326	77,499.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.12830	0.00013	0.11530	0.00012	0.128	31.37	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.17950	0.00018	0.15950	0.00016	0.179	31.04	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.72220	0.00072	0.61680	0.00062	0.722	29.63	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.04360	0.00104	0.88440	0.00088	1.044	29.23	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.41230	0.00241	2.07640	0.00208	2.412	27.10	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,980.68350	2.98068	2,992.59730	2.99260	2,980.683	25.56	0.99	0.00	0	24,000.00

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	14.90	Put	3.28350		0.00328		2.89730	0.00290	3.284	25.56	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.49690		0.00350		3.10090	0.00310	3.497	25.25	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,512.85390		2.51285	2,524.69950	2.52470	2,512.854	23.14	0.99	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	5.45390		0.00545		4.99950	0.00500	5.454	23.14	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,938.18820		1.93819	1,950.03620	1.95004	1,938.188	20.15	0.97	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,888.88300		1.88888	1,900.74120	1.90074	1,888.883	19.89	0.97	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,742.64290		1.74264	1,754.40660	1.75441	1,742.643	19.45	0.96	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,601.07390		1.60107	1,612.35180	1.61235	1,601.074	19.64	0.95	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,076.92790		1.07693	1,083.90600	1.08391	1,076.928	20.40	0.83	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.83860		17.83860	17.84130	17.84130		20.96	0.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.84620		17.84620	17.85000	17.85000		20.97	0.00	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.87520		17.87520	17.88110	17.88110		20.57	0.00	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.89440		17.89440	17.90240	17.90240		20.42	0.00	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.90910		17.90910	17.91880	17.91880		20.42	0.00	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.92690		17.92690	17.93670	17.93670		20.26	0.00	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.94820		17.94820	17.95820	17.95820		20.27	0.00	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.24090		18.24090	18.25300	18.25300		20.44	0.00	0.00	37,539,772.20	2,058	41,757.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.69620		0.01670	15.67980	0.01568	16.696	21.49	0.02	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,393.21980		2.39322	2,397.43410	2.39743	2,393.220	19.48	0.89	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.65250		18.65250	18.67040	18.67040		20.37	0.00	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.06010		19.06010	19.08150	19.08150		20.41	0.00	0.00	10,254,333.80	538	5,252.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	337.19130		0.33719	311.82900	0.31183	337.191	19.00	0.17	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	458.48930		0.45849	433.26710	0.43327	458.489	18.95	0.22	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	896.28790		0.89629	896.23920	0.89624	896.288	22.09	0.37	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	679.97780		0.67998	679.46990	0.67947	679.978	23.17	0.29	0.00	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.94867		102.94867	103.96623	103.96623				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.19360		100.19360	101.26018	101.26018				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13523		100.13523	100.19931	100.19931				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17285		100.17285	100.26308	100.26308				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.52856		100.52856	100.74151	100.74151				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.98760		99.98760	100.24089	100.24089				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.74719		100.74719	101.33181	101.33181				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.27586		100.27586	100.88364	100.88364				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			471.53000		471.53000	470.88500	470.88500				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			480.54200		480.54200	479.89000	479.89000				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			543.31600		543.31600	541.97300	541.97300				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
AL7T	On 04/08/2016	Index Future			553.70000		553.70000		552.33700	552.33700			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			492.52100		492.52100		490.91300	490.91300			0.00	0.00	0	515.00
ALBI	On 04/08/2016	Index Future			501.93400		501.93400		500.30100	500.30100			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			511.89500		511.89500		510.23900	510.23900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.19440		11.19440		11.27350	11.27350		13.59	0.00	7,388,304.00	660	13,645.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	1.63210		0.00163		2.55930	0.00256	1.632	18.80	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	806.05360		0.80605		888.20000	0.88820	806.054	15.57	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	48.55740		0.04856		56.28440	0.05628	48.557	13.98	0.19	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	101.56740		0.10157		164.21140	0.16421	101.567	13.99	0.34	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	98.61610		0.09862		160.55390	0.16055	98.616	14.01	0.33	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	3.03050		0.00303		7.61050	0.00761	3.031	18.09	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.33810		11.33810		11.42170	11.42170		17.28	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.50660		11.50660		11.59390	11.59390		16.71	0.00	0.00	0	750.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.67370		11.67370		11.76400	11.76400		16.68	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.33180		11.33180		11.42960	11.42960		14.58	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.53030		11.53030		11.63140	11.63140		16.78	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.21010		16.21010		16.32990	16.32990		22.07	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.57020		16.57020		16.68760	16.68760		21.31	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.40600		2.40600		2.41760	2.41760		19.31	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.42460		2.42460		2.43490	2.43490		21.37	0.00	70,698,911.40	29,159	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.39680		2.39680		2.39790	2.39790		22.89	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.44590		2.44590		2.44720	2.44720		23.13	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			128.55046		128.55046		128.56515	128.56515			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
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

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
ES33	On 05/05/2016	Bond Future	10.71555		76.01931		10.77853	75.62579			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.80258		77.48791		10.86755	77.08769			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.88437		75.21677		10.95128	74.81004			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 05/05/2016	Bond Future	10.85575		80.03479		10.91357	79.62650			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	491.57600		491.57600		490.06900	490.06900			0.00	0.00	0	483.00
GOVI	On 04/08/2016	GOVI	500.97000		500.97000		499.44100	499.44100			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	510.91200		510.91200		509.36100	509.36100			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.02570		2.02570		2.04240	2.04240		19.28	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.05960		2.05960		2.07670	2.07670		19.41	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.09700		2.09700		2.11360	2.11360		19.80	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.13150		2.13150		2.14870	2.14870		20.14	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.35430		123.35430		123.36859	123.36859			0.00	0.00	0	4,467.00
I2025	On 04/08/2016	Bond Future	124.49559		124.49559		124.51141	124.51141			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 05/05/2016	Bond Future	102.80735		102.80735		102.81909	102.81909			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 05/05/2016	Bond Future	128.88298		128.88298		128.89780	128.89780			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.97511		129.97511		129.99152	129.99152			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 05/05/2016	Bond Future	128.24786		128.24786		128.26246	128.26246			0.00	0.00	0	12,807.00
I2046	On 04/08/2016	Bond Future	130.73547		130.73547		130.75180	130.75180			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
I2050	On 05/05/2016	Bond Future	139.57714		139.57714		139.76081	139.76081			0.00	0.00	0	16,456.00
I2050	On 04/08/2016	Bond Future	140.71653		140.71653		140.90495	140.90495			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	237.67700		237.67700		237.66600	237.66600			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future	242.23900		242.23900		242.22900	242.22900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	247.06500		247.06500		247.05900	247.05900			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
ILBI	On 05/05/2016	Index Future			643.60900		643.60900		643.55200	643.55200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			655.58100		655.58100		655.52500	655.52500			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			7.08000		92.92000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.82000		92.18000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.12000		91.88000		8.12000	91.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.23000		91.77000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.33000		91.67000		8.33000	91.67000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15430		0.15430		0.15550	0.15550			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15370		0.15370		0.15450	0.15450			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15320		0.15320		0.15340	0.15340			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07600		0.07600		0.07690	0.07690			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06570		0.06570		0.06640	0.06640			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06170		0.06170		0.06260	0.06260			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.53260		10.53260		10.57430	10.57430		13.75	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.65800		10.65800		10.70150	10.70150		14.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.80430		10.80430		10.85010	10.85010		15.94	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.39800		1.39800		1.40960	1.40960			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.41260		1.41260		1.42430	1.42430			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42770		1.42770		1.44000	1.44000			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.44150		1.44150		1.45420	1.45420			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.13230		1.13230		1.12420	1.12420			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13570		1.13570		1.12740	1.12740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13960		1.13960		1.13140	1.13140			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.22537		112.53626		9.26760	112.23847		11.76	0.00	11,141,089.74	99	57,403.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,181.19000		1.18119		1,105.66000	1.10566	1,181.190	11.60	0.30	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,611.90000		4.61190		4,834.16000	4.83416	4,611.900	11.60	0.70	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,108.21000		4.10821		4,319.04000	4.31904	4,108.210	11.63	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,618.39000		2.61839		2,480.67000	2.48067	2,618.390	11.76	0.52	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	948.76000		0.94876		1,034.57000	1.03457	948.760	12.12	0.24	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	901.00000		0.90100		983.70000	0.98370	901.000	12.14	0.23	0.00	0	180.00

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
R186	On 05/05/2016	Bond Future	9.96	Put	797.18000		0.79718		872.88000	0.87288	797.180	12.18	0.21	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.28245		109.40545		9.32619	109.10323		11.72	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 05/05/2016	Bond Future			293.68110		293.68110		293.71560	293.71560			0.00	0.00	0	1,383.00
R197	On 04/08/2016	Bond Future			292.88487		292.88487		292.92274	292.92274			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 05/05/2016	Bond Future			241.68443		241.68443		241.38066	241.38066			0.00	0.00	0	43,482.00
R202	On 04/08/2016	Bond Future			242.92376		242.92376		242.61617	242.61617			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 05/05/2016	Bond Future			9.10185		94.73976		9.13938	94.56058		9.24	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.16427		96.56978		9.20344	96.38831		8.65	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.22149		94.53444		9.26229	94.35104		8.71	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 05/05/2016	Bond Future			8.10407		101.42098		8.14695	101.36711		1.98	0.00	0.00	0	53,959.00
R203	On 04/08/2016	Bond Future			8.17679		103.38029		8.22882	103.32661		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.21888		101.23840		8.28446	101.18543		1.32	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 05/05/2016	Bond Future			9.64308		89.81356		9.69027	89.49087			0.00	4,131,423.76	46	17,216.00
R2030	On 04/08/2016	Bond Future			9.70567		87.54004		9.75434	87.21218			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future			9.75692		88.83920		9.80407	88.49714		16.19	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future			9.81750		90.55559		9.86604	90.20804		15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.87055		88.17520		9.92043	87.82239		15.63	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 05/05/2016	Bond Future			9.83368		93.55588		9.88594	93.14143			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future			9.89104		95.36309		9.94482	94.94172			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 05/05/2016	Bond Future			9.91182		89.98403		9.96918	89.53457		17.54	0.00	0.00	0	40,950.00
R2037	On 04/08/2016	Bond Future			9.97384		87.46327		10.03288	87.00626		17.62	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.02401		89.18268		10.08461	88.71822		17.00	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

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
R204														
R204	On 05/05/2016	Bond Future		8.52155	101.86734		8.56128	101.77662		3.79	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future		8.61144	99.79343		8.65529	99.70216		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.68010	101.75459		8.72862	101.66329		3.19	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 05/05/2016	Bond Future		9.99251	93.49535		10.04987	93.01868		18.04	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.05545	90.79196		10.11450	90.30719		18.13	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 05/05/2016	Bond Future		10.01085	90.62198		10.06817	90.14428		18.69	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future		10.07211	87.98831		10.13110	87.50242		18.80	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.12195	89.71810		10.18247	89.22419		18.14	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 05/05/2016	Bond Future		9.99112	89.81428		10.04843	89.32713		19.19	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future		10.04633	91.54924		10.10524	91.05380		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.09755	88.90787		10.15801	88.40423		18.63	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
R207	On 05/05/2016	Bond Future		8.72923	97.71934		8.76793	97.60308		5.35	0.00	15,341,936.38	157	42,144.00
R207	On 05/05/2016	Bond Future	7.56	Call	79.09000	0.07909	72.76000	0.07276	79.090	5.16	0.07	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.81291	95.96226		8.85448	95.84494		5.02	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 05/05/2016	Bond Future		8.89203	92.37700		8.93002	92.23669		7.12	0.00	665,761,039.00	7,207	45,536.00
R208	On 04/08/2016	Bond Future		8.96474	94.16165		9.00487	94.01975		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		9.02496	92.60828		9.06728	92.46520		6.49	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 05/05/2016	Bond Future		9.76930	70.04941		9.83161	69.64051		18.61	0.00	0.00	0	31,972.00
R209	On 05/05/2016	Bond Future	8.25	Call	116.93000	0.11693	101.93000	0.10193	116.930	18.13	0.05	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	695.63000	0.69563	623.41000	0.62341	695.630	18.13	0.21	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future		9.82215	71.40275		9.88614	70.98683		17.86	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,830.38000	2.83038	2,653.66000	2.65366	2,830.380	17.67	0.46	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,411.51000	6.41151	6,120.03000	6.12003	6,411.510	18.36	0.73	0.00	0	6,000.00

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
R209	On 03/11/2016	Bond Future			9.86813		69.65447		9.93376	69.23154		18.07	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 05/05/2016	Bond Future			180.34433		180.34433		180.36558	180.36558			0.00	0.00	0	1,178.00
R210	On 04/08/2016	Bond Future			183.84268		183.84268		183.86618	183.86618			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 05/05/2016	Bond Future			137.17342		137.17342		137.19049	137.19049			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			138.09709		138.09709		138.11579	138.11579			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
R212	On 05/05/2016	Bond Future			142.58902		142.58902		142.60582	142.60582			0.00	0.00	0	3,799.00
R212	On 04/08/2016	Bond Future			143.44818		143.44818		143.46666	143.46666			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 05/05/2016	Bond Future			9.66135		80.60997		9.70844	80.29964		16.06	0.00	0.00	0	47,721.00
R213	On 04/08/2016	Bond Future			9.71577		82.16711		9.76422	81.85172		15.37	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.76597		80.22942		9.81573	79.90922		15.50	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 05/05/2016	Bond Future			9.88280		70.14466		9.93999	69.75827		19.34	0.00	0.00	0	31,269.00
R214	On 04/08/2016	Bond Future			9.93430		71.49962		9.99301	71.10663		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	665.94000		0.66594		614.09000	0.61409	665.940	18.06	0.15	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,882.63000		1.88263		1,762.50000	1.76250	1,882.630	18.20	0.34	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,966.69000		4.96669		4,733.25000	4.73325	4,966.690	18.80	0.63	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,136.64000		9.13664		8,817.06000	8.81706	9,136.640	19.42	0.84	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			9.98185		69.60609		10.04203	69.20658		18.80	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			28,222.74000		28,222.74000		28,289.94000	28,289.94000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.34630		11.34630		11.40810	11.40810		16.06	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.51920		11.51920		11.58430	11.58430		17.59	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
TRY / R	On 14/03/2016		Foreign Exchange Future	5.35370	5.35370	5.39620	5.39620		12.63	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future	5.31140	5.31140	5.35060	5.35060		16.74	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.36400	1.36400	1.36350	1.36350			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.27190	1.27190	1.28150	1.28150			0.00	0.00	0	0.00
Total for Derivatives :											2,993,217,554.35	175,564	4778118.00
Grand Total:											2,993,217,554.35	175,564	4778118.00