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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2016

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	15.90250	15.90250		15.72090	15.72090		11.49	0.00	24,032,289.10	1,513	0.00	
\$ / R	On 15/02/2016	Any day expiry	15.90550	15.90550		15.72090	15.72090		11.74	0.00	0.00	0	4,330.00	
\$ / R	On 16/02/2016	Any day expiry	15.90550	15.90550		15.72090	15.72090		16.29	0.00	977,926.00	62	924.00	
\$ / R	On 17/02/2016	Any day expiry	15.90550	15.90550		15.71330	15.71330		18.48	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	15.90850	15.90850		15.71920	15.71920		20.68	0.00	0.00	0	0.00	
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,978.86620	1.97887	1,790.06160	1.79006	1,978.866	33.05	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	0.99850	0.00100	2.19900	0.00220	0.998	29.92	0.00	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,003.10290	1.00310	818.29380	0.81829	1,003.103	23.71	0.98	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	15.87	Call	201.78120	0.20178	0.00000	0.00000	201.781	20.72	0.54	17,118,460.60	2,000	1,000.00
\$ / R	On 25/02/2016	Any day expiry			15.92620	15.92620	15.73680	15.73680		20.12	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.02680	0.00003	0.000	27.24	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.33150	0.00033	0.62870	0.00063	0.331	29.37	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,096.94490	1.09694	914.76430	0.91476	1,096.945	21.67	0.96	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	404.73900	0.40474	296.85310	0.29685	404.739	19.72	0.69	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.92920	15.92920	15.73970	15.73970		20.20	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.93810	15.93810	15.74840	15.74840		19.72	0.00	0.00	0	306.00

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 29/02/2016	Any day expiry	13.92	Put	0.81460	0.00081	3.05140	0.00305	0.815	23.30	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,348.26740	1.34827	1,164.02710	1.16403	1,348.267	22.40	0.97	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	181.41770	0.18142	130.98110	0.13098	181.418	20.15	0.38	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			15.94110	15.94110	15.75120	15.75120		19.81	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	159.54630	0.15955	115.77860	0.11578	159.546	20.45	0.34	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.94410	15.94410	15.75410	15.75410		19.88	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,355.61120	1.35561	1,172.45120	1.17245	1,355.611	21.75	0.96	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,345.87640	1.34588	1,162.89130	1.16289	1,345.876	21.70	0.96	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,336.14730	1.33615	1,153.34120	1.15334	1,336.147	21.65	0.96	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	554.82390	0.55482	432.45120	0.43245	554.824	19.44	0.75	0.00	0	30,000.00
\$ / R	On 07/03/2016	Any day expiry			15.95890	15.95890	15.76860	15.76860		19.68	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			15.97080	15.97080	15.78020	15.78020		19.89	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.97980	15.97980	15.78890	15.78890		19.65	0.00	1,241,278,904.40	77,678	925,426.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.02820	0.00003	0.05170	0.00005	0.028	29.95	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.03150	0.00003	0.05820	0.00006	0.031	29.76	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.04860	0.00005	0.09280	0.00009	0.049	29.04	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.05180	0.00005	0.09950	0.00010	0.052	28.93	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.06160	0.00006	0.11970	0.00012	0.062	28.64	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.06710	0.00007	0.13120	0.00013	0.067	28.49	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.07470	0.00007	0.14710	0.00015	0.075	28.31	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.09460	0.00009	0.18920	0.00019	0.095	27.91	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.13030	0.00013	0.26570	0.00027	0.130	27.37	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,430.04130	3.43004	3,239.40850	3.23941	3,430.041	26.32	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.36070	0.00036	0.72580	0.00073	0.361	25.63	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,180.20110	3.18020	2,989.69440	2.98969	3,180.201	25.36	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.51800	0.00052	0.99760	0.00100	0.518	24.68	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.67060	0.00067	1.25660	0.00126	0.671	24.00	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,780.59780	2.78060	2,590.36850	2.59037	2,780.598	23.55	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.88600	0.00089	1.61370	0.00161	0.886	23.28	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,481.15440	2.48115	2,291.26880	2.29127	2,481.154	22.19	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,431.28140	2.43128	2,241.46980	2.24147	2,431.281	21.96	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	2.12840	0.00213	3.57840	0.00358	2.128	21.05	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,221.96770	2.22197	2,032.53910	2.03254	2,221.968	21.01	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,042.82390	2.04282	1,853.84480	1.85384	2,042.824	20.19	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	3.08100	0.00308	5.03110	0.00503	3.081	20.15	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,983.18360	1.98318	1,794.38740	1.79439	1,983.184	19.92	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,883.88740	1.88389	1,695.44080	1.69544	1,883.887	19.47	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	4.94830	0.00495	7.82720	0.00783	4.948	19.01	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,774.84430	1.77484	1,587.02010	1.58702	1,774.844	18.97	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	5.55530	0.00556	9.72870	0.00973	5.555	18.74	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,675.92180	1.67592	1,490.49790	1.49050	1,675.922	18.51	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,491.09090	1.49109	1,310.56030	1.31056	1,491.091	18.40	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	11.29090	0.01129	21.66030	0.02166	11.291	18.40	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,405.05360	1.40505	1,227.36490	1.22736	1,405.054	18.44	0.96	0.00	0	1,204.00

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	14.70	Call	1,301.41190	1.30141	1,127.91600	1.12792	1,301.412	18.49	0.94	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	21.61190	0.02161	39.01600	0.03902	21.612	18.49	0.06	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,254.95010	1.25495	1,083.63690	1.08364	1,254.950	18.51	0.93	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	29.14790	0.02915	51.09600	0.05110	29.148	18.54	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	49.26250	0.04926	81.83340	0.08183	49.263	18.62	0.11	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	50.56480	0.05056	83.76700	0.08377	50.565	18.63	0.12	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	51.89490	0.05189	85.79370	0.08579	51.895	18.63	0.12	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	56.04890	0.05605	92.09550	0.09210	56.049	18.65	0.13	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	862.96520	0.86297	720.33060	0.72033	862.965	18.76	0.83	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	807.95480	0.80795	670.74710	0.67075	807.955	18.84	0.80	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	145.40110	0.14540	213.89330	0.21389	145.401	19.05	0.26	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	620.49160	0.62049	504.92290	0.50492	620.492	19.15	0.71	0.00	0	17,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	607.24460	0.60724	493.39960	0.49340	607.245	19.17	0.70	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	600.68730	0.60069	487.70480	0.48770	600.687	19.18	0.69	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	594.17210	0.59417	482.05450	0.48205	594.172	19.19	0.69	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	581.27500	0.58127	470.88760	0.47089	581.275	19.22	0.68	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	574.89340	0.57489	465.37100	0.46537	574.893	19.23	0.68	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	233.71370	0.23371	323.74990	0.32375	233.714	19.35	0.37	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	484.50400	0.48450	387.94460	0.38794	484.504	19.41	0.61	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	429.85750	0.42986	342.73790	0.34274	429.858	19.53	0.57	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	300.05750	0.30006	403.83790	0.40384	300.058	19.53	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	357.24380	0.35724	284.18100	0.28418	357.244	19.76	0.50	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	377.44380	0.37744	495.28100	0.49528	377.444	19.76	0.50	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	278.03300	0.27803	219.47650	0.21948	278.033	20.21	0.42	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	231.90330	0.23190	182.25700	0.18226	231.903	20.52	0.37	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	670.69930	0.67070	818.21580	0.81822	670.699	20.77	0.67	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	187.52050	0.18752	146.77440	0.14677	187.520	20.88	0.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	175.30510	0.17531	137.06380	0.13706	175.305	21.00	0.29	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	903.57350	0.90357	1,064.58440	1.06458	903.574	21.45	0.76	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	133.37350	0.13337	103.48440	0.10348	133.374	21.45	0.24	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	986.03970	0.98604	1,150.78090	1.15078	986.040	21.65	0.79	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,028.09880	1.02810	1,194.54940	1.19455	1,028.099	21.76	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	93.52580	0.09353	72.20050	0.07220	93.526	21.96	0.17	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,113.72580	1.11373	1,283.30050	1.28330	1,113.726	21.96	0.83	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	72.11410	0.07211	55.51900	0.05552	72.114	22.33	0.14	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	51.54490	0.05154	39.54700	0.03955	51.545	22.80	0.10	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	13.62770	0.01363	10.48300	0.01048	13.628	24.04	0.03	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.98270	15.98270	15.79170	15.79170		19.71	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.98570	15.98570	15.79460	15.79460		19.77	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	1.36800	0.00137	2.30320	0.00230	1.368	22.94	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,374.85320	1.37485	1,199.65160	1.19965	1,374.853	18.32	0.95	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.00700	16.00700	15.81540	15.81540		19.82	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	5.08920	0.00509	6.91770	0.00692	5.089	21.62	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,104.75330	1.10475	949.83450	0.94983	1,104.753	18.67	0.87	0.00	0	19,744.00

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 29/03/2016	Any day expiry			16.02540	16.02540	15.83310	15.83310	19.78	0.00	0.00	0	140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.19250	0.00019	0.33440	0.00033	0.193	26.47	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	5.65060	0.00565	7.40580	0.00741	5.651	21.98	0.01	0.00	0	150.00	
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	912.42370	0.91242	778.57820	0.77858	912.424	18.72	0.78	0.00	0	250.00	
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	478.63250	0.47863	395.66410	0.39566	478.633	19.66	0.54	0.00	0	150.00	
\$ / R			On 31/03/2016	Any day expiry	16.03150	16.03150	15.83900	15.83900		19.85	0.00	5,162,166.00	324	359.00	
\$ / R			On 04/04/2016	Any day expiry	16.04370	16.04370	15.85090	15.85090		19.77	0.00	0.00	0	140.00	
\$ / R			On 05/04/2016	Any day expiry	16.04680	16.04680	15.85380	15.85380		19.81	0.00	0.00	0	0.00	
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	568.36740	0.56837	475.74230	0.47574	568.367	19.57	0.57	0.00	0	5,000.00	
\$ / R			On 06/04/2016	Any day expiry	16.04980	16.04980	15.85680	15.85680		19.85	0.00	0.00	0	0.00	
\$ / R			On 07/04/2016	Any day expiry	16.05290	16.05290	15.85980	15.85980		19.87	0.00	0.00	0	0.00	
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	421.89970	0.42190	352.78560	0.35279	421.900	20.23	0.46	0.00	0	5,000.00	
\$ / R			On 11/04/2016	Any day expiry	16.06510	16.06510	15.87160	15.87160		19.80	0.00	0.00	0	100.00	
\$ / R			On 15/04/2016	Any day expiry	16.07730	16.07730	15.88340	15.88340		19.91	0.00	0.00	0	1,991.00	
\$ / R			On 18/04/2016	Any day expiry	16.08650	16.08650	15.89230	15.89230		19.81	0.00	0.00	0	0.00	
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	24.46160	0.02446	32.79680	0.03280	24.462	19.80	0.04	0.00	0	17,896.00	
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	908.49390	0.90849	785.93030	0.78593	908.494	18.98	0.71	0.00	0	17,896.00	
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	236.84790	0.23685	198.57930	0.19858	236.848	21.77	0.27	0.00	0	5,000.00	
\$ / R			On 20/04/2016	Any day expiry	16.09240	16.09240	15.89830	15.89830		19.94	0.00	0.00	0	700.00	
\$ / R			On 25/04/2016	Any day expiry	16.10720	16.10720	15.91330	15.91330		19.87	0.00	0.00	0	0.00	
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	332.44450	0.33244	282.27880	0.28228	332.444	21.18	0.34	0.00	0	10,000.00	
\$ / R			On 26/04/2016	Any day expiry	16.11010	16.11010	15.91630	15.91630		19.89	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.55190	0.00155	1.99040	0.00199	1.552	25.40	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	15.66150	0.01566	20.33730	0.02034	15.662	20.78	0.03	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	804.70300	0.80470	696.02630	0.69603	804.703	19.30	0.64	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	503.25070	0.50325	430.76250	0.43076	503.251	20.24	0.47	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	370.53340	0.37053	315.36250	0.31536	370.533	20.98	0.37	0.00	0	10,000.00	
\$ / R			On 29/04/2016	Any day expiry	16.11900	16.11900	15.92530	15.92530		19.91	0.00	0.00	0	500.00	
\$ / R			On 04/05/2016	Any day expiry	16.13380	16.13380	16.70340	16.70340		19.92	0.00	0.00	0	370.00	
\$ / R			On 10/05/2016	Any day expiry	16.15150	16.15150	15.95830	15.95830		19.88	0.00	0.00	0	0.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	60.03770	0.06004	74.62390	0.07462	60.038	18.86	0.08	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	964.69550	0.96470	847.07460	0.84707	964.696	19.01	0.68	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry	16.16030	16.16030	15.96730	15.96730		19.93	0.00	0.00	0	50.00	
\$ / R			On 17/05/2016	Any day expiry	16.17220	16.17220	15.97930	15.97930		19.90	0.00	0.00	0	100.00	
\$ / R			On 27/05/2016	Any day expiry	16.20320	16.20320	16.00980	16.00980		20.05	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	4.20330	0.00420	4.55530	0.00456	4.203	24.15	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	25.58720	0.02559	31.88960	0.03189	25.587	19.54	0.04	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	727.22600	0.72723	638.80880	0.63881	727.226	19.96	0.54	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	512.84700	0.51285	448.71990	0.44872	512.847	20.88	0.42	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	16.21560	16.21560	16.02200	16.02200		19.99	0.00	0.00	0	338.00	
\$ / R			On 06/06/2016	Any day expiry	16.23420	16.23420	16.04030	16.04030		20.06	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	6.55090	0.00655	7.11410	0.00711	6.551	22.20	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,135.04650	1.13505	1,011.79910	1.01180	1,135.046	18.94	0.70	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	16.24040	16.24040	16.04640	16.04640		20.10	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 08/06/2016	Any day expiry	14.60	Put	130.60450	0.13060	160.79120	0.16079	130.605	18.53	0.14	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	956.57570	0.95658	848.64880	0.84865	956.576	19.44	0.62	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.24350	16.24350	16.04940	16.04940		20.10	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.25600	16.25600	16.06160	16.06160		20.07	0.00	413,113,728.00	25,413	173,571.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.87900	0.00688	7.40710	0.00741	6.879	22.00	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.72940	0.01173	13.80550	0.01381	11.729	19.36	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	12.52270	0.01252	16.19070	0.01619	12.523	19.05	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	17.82820	0.01783	22.78810	0.02279	17.828	18.98	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,785.33730	2.78534	2,598.50000	2.59850	2,785.337	18.87	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	29.33730	0.02934	36.90000	0.03690	29.337	18.87	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	30.77360	0.03077	38.64640	0.03865	30.774	18.86	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	87.38630	0.08739	106.09150	0.10609	87.386	18.61	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	120.23650	0.12024	145.60420	0.14560	120.236	18.53	0.13	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	186.37250	0.18637	226.51870	0.22652	186.373	18.60	0.19	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,531.45560	1.53146	1,380.22650	1.38023	1,531.456	18.64	0.80	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	215.49190	0.21549	260.20940	0.26021	215.492	18.67	0.21	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,479.23510	1.47924	1,330.72720	1.33073	1,479.235	18.69	0.79	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	917.66690	0.91767	814.31970	0.81432	917.667	19.58	0.60	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	612.38740	0.61239	707.93210	0.70793	612.387	19.72	0.42	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	821.39890	0.82140	727.32440	0.72732	821.399	19.86	0.56	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	703.84190	0.70384	807.71910	0.80772	703.842	19.96	0.46	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	763.64950	0.76365	676.13340	0.67613	763.649	20.05	0.53	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	754.92000	0.75492	863.21650	0.86322	754.920	20.09	0.48	118,817,862.41	15,300	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	901.05600	0.90106	1,019.07230	1.01907	901.056	20.47	0.53	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	646.14190	0.64614	570.91900	0.57092	646.142	20.52	0.47	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	998.21210	0.99821	1,121.91690	1.12192	998.212	20.71	0.56	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,183.42570	1.18343	1,316.83660	1.31684	1,183.426	21.15	0.61	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	516.52500	0.51653	455.89910	0.45590	516.525	21.16	0.39	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	510.76920	0.51077	450.87550	0.45088	510.769	21.19	0.39	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	480.30650	0.48031	424.26850	0.42427	480.307	21.37	0.37	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	287.47460	0.28747	252.82560	0.25283	287.475	22.93	0.24	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	276.41340	0.27641	243.14450	0.24314	276.413	23.02	0.23	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	261.38300	0.26138	230.00460	0.23000	261.383	23.16	0.22	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	206.06700	0.20607	181.73200	0.18173	206.067	23.76	0.18	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.29010	16.29010	16.09510	16.09510		20.19	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	288.70280	0.28870	341.15820	0.34116	288.703	18.84	0.25	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	657.68740	0.65769	583.62050	0.58362	657.687	20.71	0.46	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.30250	16.30250	16.10730	16.10730		20.16	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	6.13430	0.00613	6.54170	0.00654	6.134	22.51	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	31.78200	0.03178	40.62680	0.04063	31.782	18.31	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	681.14400	0.68114	605.50350	0.60550	681.144	20.65	0.46	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	547.82630	0.54783	487.11030	0.48711	547.826	21.30	0.39	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.38940	16.38940	16.19270	16.19270		20.21	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,018.96140	1.01896	1,132.89630	1.13290	1,018.961	20.58	0.51	0.00	0	7,229.00

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 26/07/2016	Any day expiry	18.19	Call	397.23630	0.39724	356.42810	0.35643	397.236	22.98	0.28	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.39250	16.39250	16.19570	16.19570		20.29	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.14440	0.00814	8.62310	0.00862	8.144	21.51	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	35.77730	0.03578	46.80780	0.04681	35.777	17.42	0.04	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	638.52410	0.63852	573.67660	0.57368	638.524	21.37	0.41	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	553.81100	0.55381	498.21410	0.49821	553.811	21.87	0.36	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.43900	16.43900	16.24140	16.24140		20.33	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.16200	0.01416	15.73750	0.01574	14.162	18.01	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,391.88350	1.39188	1,259.75050	1.25975	1,391.884	19.06	0.69	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.45150	16.45150	16.25360	16.25360		20.31	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.48710	16.48710	16.28910	16.28910		20.40	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.84940	0.01085	11.33230	0.01133	10.849	20.89	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	35.84460	0.03584	48.70930	0.04871	35.845	16.40	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	602.01200	0.60201	546.62090	0.54662	602.012	22.13	0.36	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	550.86250	0.55086	500.80070	0.50080	550.863	22.47	0.33	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.52310	16.52310	16.32490	16.32490		20.35	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.52970	16.52970	16.33140	16.33140		20.42	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	65.03280	0.06503	79.29160	0.07929	65.033	16.77	0.07	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	751.85530	0.75186	683.53430	0.68353	751.855	21.45	0.42	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.53300	16.53300	16.33460	16.33460		20.43	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.54610	16.54610	16.34760	16.34760		20.40	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	313.99320	0.31399	357.33690	0.35734	313.993	18.63	0.22	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	458.27380	0.45827	417.94240	0.41794	458.274	23.35	0.28	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.55260	16.55260	16.35410	16.35410		20.41	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.56570	16.56570	16.36710	16.36710		20.39	0.00	496,971.00	30	135,199.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	25.60860	0.02561	28.66670	0.02867	25.609	15.96	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	195.11400	0.19511	228.67550	0.22868	195.114	17.94	0.15	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	735.47710	0.73548	670.84580	0.67085	735.477	21.69	0.40	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	683.85040	0.68385	624.11430	0.62411	683.850	21.97	0.38	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	355.40020	0.35540	326.35470	0.32635	355.400	24.34	0.22	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.59520	16.59520	16.39640	16.39640		20.46	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.33730	0.01434	14.67110	0.01467	14.337	20.43	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	47.51960	0.04752	50.50390	0.05050	47.520	16.49	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	591.95820	0.59196	540.29670	0.54030	591.958	22.73	0.33	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	559.29140	0.55929	510.72680	0.51073	559.291	22.92	0.32	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.68680	16.68680	16.48730	16.48730		20.53	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.03970	0.01604	17.50970	0.01751	16.040	19.87	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	55.85720	0.05586	63.18480	0.06318	55.857	16.45	0.05	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	576.06380	0.57606	529.32900	0.52933	576.064	23.21	0.31	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	561.59330	0.56159	516.20290	0.51620	561.593	23.30	0.30	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.79640	16.79640	16.59570	16.59570		20.59	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	17.47950	0.01748	19.64140	0.01964	17.480	19.25	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	64.53070	0.06453	73.25000	0.07325	64.531	16.36	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	564.26980	0.56427	521.94040	0.52194	564.270	23.79	0.28	0.00	0	400.00

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 14/12/2016	Any day expiry		16.85110	16.85110		16.64930	16.64930		20.62	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		16.86810	16.86810		16.66600	16.66600		20.61	0.00	5,060,430.00	300	14,703.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	18.74140	0.01874	19.45910	0.01946	18.741	18.97	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	37.00170	0.03700	38.62140	0.03862	37.002	15.37	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	45.66340	0.04566	50.72850	0.05073	45.663	15.49	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	60.24970	0.06025	67.81520	0.06782	60.250	15.79	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	375.53580	0.37554	417.77760	0.41778	375.536	18.59	0.21	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	396.35810	0.39636	440.50290	0.44050	396.358	18.63	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	402.43780	0.40244	447.13400	0.44713	402.438	18.65	0.22	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	466.51670	0.46652	516.83140	0.51683	466.517	18.78	0.25	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,004.67210	2.00467	1,858.71180	1.85871	2,004.672	18.90	0.73	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	573.85790	0.57386	632.96640	0.63297	573.858	18.97	0.28	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	698.42220	0.69842	772.44590	0.77245	698.422	19.23	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	794.26220	0.79426	874.68630	0.87469	794.262	19.49	0.35	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	896.35240	0.89635	983.09630	0.98310	896.352	19.75	0.38	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,043.67730	1.04368	1,138.75660	1.13876	1,043.677	20.11	0.41	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,077.84420	1.07784	1,174.74350	1.17474	1,077.844	20.19	0.42	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,171.40220	1.17140	1,272.70390	1.27270	1,171.402	20.40	0.44	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,213.42280	1.21342	1,316.14780	1.31615	1,213.423	20.49	0.45	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,697.52910	1.69753	1,819.73460	1.81973	1,697.529	21.40	0.54	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	807.49190	0.80749	747.06180	0.74706	807.492	22.58	0.37	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	715.90980	0.71591	663.28940	0.66329	715.910	23.11	0.34	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	698.85250	0.69885	647.70670	0.64771	698.853	23.22	0.33	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	695.13040	0.69513	644.31010	0.64431	695.130	23.25	0.33	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	668.04790	0.66805	619.59520	0.61960	668.048	23.43	0.32	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	650.75880	0.65076	603.82530	0.60383	650.759	23.55	0.31	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	579.97960	0.57998	542.15280	0.54215	579.980	24.11	0.28	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	572.77120	0.57277	536.97850	0.53698	572.771	24.17	0.28	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	564.28720	0.56429	530.90140	0.53090	564.287	24.24	0.27	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	547.90280	0.54790	517.24990	0.51725	547.903	24.46	0.26	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	534.40530	0.53441	505.20330	0.50520	534.405	24.69	0.26	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	526.41820	0.52642	498.07970	0.49808	526.418	24.83	0.25	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	512.99290	0.51299	486.11190	0.48611	512.993	25.08	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	462.66880	0.46267	441.33100	0.44133	462.669	26.14	0.22	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	455.29500	0.45529	434.78180	0.43478	455.295	26.31	0.22	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	434.68750	0.43469	412.61160	0.41261	434.688	26.84	0.21	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.12710	17.12710	16.92130	16.92130		20.92	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,250.55580	1.25056	1,349.75690	1.34976	1,250.556	20.40	0.42	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	591.01120	0.59101	567.10660	0.56711	591.011	26.01	0.24	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.34750	17.34750	17.14760	17.14760		21.30	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		15.97980	15.97980		15.78890	15.78890		19.65	0.00	1,230,444.60	77	1,127.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		16.25600	16.25600		16.06160	16.06160		20.07	0.00	325,120.00	20	212.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.56570	16.56570		16.36710	16.36710		20.39	0.00	66,262.80	4	122.00

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 19/12/2016	Foreign Exchange Future		16.86810	16.86810		16.66600	16.66600		20.61	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry		23.03370	23.03370		22.71880	22.71880		21.36	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		23.04660	23.04660		22.73140	22.73140		20.78	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.07680	23.07680		22.76070	22.76070		20.62	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.10720	23.10720		22.79020	22.79020		20.59	0.00	33,505,440.00	1,450	38,737.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	18.40140	0.01840	34.14140	0.03414	18.401	20.46	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	148.51130	0.14851	244.60990	0.24461	148.511	19.54	0.20	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	577.26280	0.57726	780.18280	0.78018	577.263	20.66	0.50	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	270.32710	0.27033	210.43600	0.21044	270.327	21.94	0.30	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	73.83560	0.07384	58.43330	0.05843	73.836	23.69	0.10	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		23.25100	23.25100		22.92980	22.92980		20.95	0.00	23,162.20	1	121.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.51580	23.51580		23.19400	23.19400		20.92	0.00	9,406,320.00	400	4,021.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	844.55780	0.84456	743.40150	0.74340	844.558	21.71	0.42	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	367.24390	0.36724	321.38710	0.32139	367.244	23.86	0.21	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		23.92690	23.92690		23.59940	23.59940		20.78	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	359.56930	0.35957	442.55190	0.44255	359.569	18.97	0.18	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	895.48130	0.89548	813.27330	0.81327	895.481	22.47	0.36	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		23.98100	23.98100		23.65280	23.65280		20.66	0.00	0.00	0	900.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.43650	24.43650		24.10360	24.10360		20.30	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	104.55450	0.10455	117.76440	0.11776	104.555	19.95	0.05	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,048.96230	1.04896	1,190.71520	1.19072	1,048.962	19.10	0.33	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	1,087.96600	1.08797	1,001.08160	1.00108	1,087.966	22.33	0.36	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.14198	0.14198		0.14043	0.14043		22.88	0.00	0.00	0	6,575.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14489	0.14489		0.14333	0.14333		20.90	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14817	0.14817		0.14659	0.14659		20.56	0.00	0.00	0	947.00
€ / R	On 19/02/2016	Any day expiry		17.91700	17.91700		17.79070	17.79070		21.53	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.22260	0.00022	0.39120	0.00039	0.223	35.34	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,858.24890	1.85825	1,732.88620	1.73289	1,858.249	30.99	0.99	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.93560	17.93560		17.80930	17.80930		21.10	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.93970	17.93970		17.81330	17.81330		21.36	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.94630	17.94630		17.81970	17.81970		20.96	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		18.00540	18.00540		17.87740	17.87740		21.04	0.00	26,774,029.80	1,487	76,851.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.08740	0.00009	0.12830	0.00013	0.087	31.69	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.12470	0.00012	0.17950	0.00018	0.125	31.39	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.54070	0.00054	0.72220	0.00072	0.541	30.08	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.79550	0.00080	1.04360	0.00104	0.795	29.72	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	2.09170	0.00209	2.41230	0.00241	2.092	27.94	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,108.24270	3.10824	2,980.68350	2.98068	3,108.243	26.39	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	2.84270	0.00284	3.28350	0.00328	2.843	26.39	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	3.02620	0.00303	3.49690	0.00350	3.026	26.08	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,640.10080	2.64010	2,512.85390	2.51285	2,640.101	23.97	0.99	0.00	0	25,000.00

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	15.37	Put	4.70080		0.00470		5.45390	0.00545	4.701	23.97	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,064.60750		2.06461	1,938.18820	1.93819	2,064.608		20.98	0.98	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,015.18940		2.01519	1,888.88300	1.88888	2,015.189		20.72	0.98	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,867.20880		1.86721	1,742.64290	1.74264	1,867.209		19.95	0.97	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,722.29560		1.72230	1,601.07390	1.60107	1,722.296		19.77	0.96	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,180.08450		1.18008	1,076.92790	1.07693	1,180.084		20.28	0.86	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.96500		17.96500	17.83860	17.83860			20.75	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.97290		17.97290	17.84620	17.84620			20.78	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			18.00210		18.00210	17.87520	17.87520			20.45	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			18.02150		18.02150	17.89440	17.89440			20.34	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.03650		18.03650	17.90910	17.90910			20.41	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.05390		18.05390	17.92690	17.92690			20.24	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.07560		18.07560	17.94820	17.94820			20.26	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.36990		18.36990	18.24090	18.24090			20.41	0.00	9,460,498.50	515	42,022.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.84600		0.01485	16.69620	0.01670	14.846		21.68	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,510.12780		2.51013	2,393.21980	2.39322	2,510.128		19.62	0.90	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.78210		18.78210	18.65250	18.65250			20.35	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.19140		19.19140	19.06010	19.06010			20.39	0.00	0.00	0	5,252.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	327.90000		0.32790	337.19130	0.33719	327.900		19.32	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	441.56400		0.44156	458.48930	0.45849	441.564		19.20	0.21	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	927.60420		0.92760	896.28790	0.89629	927.604		21.85	0.38	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	700.72580		0.70073	679.97780	0.67998	700.726		22.91	0.30	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.03700		103.03700	102.94867	102.94867				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.29077		100.29077	100.19360	100.19360				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14235		100.14235	100.13523	100.13523				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17678		100.17678	100.17285	100.17285				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.53360		100.53360	100.52856	100.52856				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.99601		99.99601	99.98760	99.98760				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.82561		100.82561	100.74719	100.74719				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.35155		100.35155	100.27586	100.27586				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			470.25800		470.25800	471.53000	471.53000				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			479.24100		479.24100	480.54200	480.54200				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			541.12500		541.12500	543.31600	543.31600				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			551.46200		551.46200	553.70000	553.70000				0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			489.96500		489.96500	492.52100	492.52100				0.00	0.00	0	515.00

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
ALBI	On 04/08/2016	Index Future			499.32400		499.32400		501.93400	501.93400			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			509.22800		509.22800		511.89500	511.89500			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.28690		11.28690		11.19440	11.19440		12.80	0.00	19,108,721.70	1,693	13,303.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.58730		0.00059		1.63210	0.00163	0.587	17.97	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	892.66970		0.89267		806.05360	0.80605	892.670	15.07	0.97	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	26.16360		0.02616		48.55740	0.04856	26.164	13.14	0.12	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	122.76880		0.12277		101.56740	0.10157	122.769	13.16	0.40	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	119.21660		0.11922		98.61610	0.09862	119.217	13.18	0.40	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	2.92540		0.00293		3.03050	0.00303	2.925	17.17	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.43140		11.43140		11.33810	11.33810		17.20	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.60170		11.60170		11.50660	11.50660		16.77	0.00	7,715,130.50	665	600.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.76850		11.76850		11.67370	11.67370		16.73	0.00	5,884,250.00	500	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.46880		11.46880		11.33180	11.33180		14.12	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.66990		11.66990		11.53030	11.53030		16.75	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.37860		16.37860		16.21010	16.21010		21.54	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.74000		16.74000		16.57020	16.57020		21.28	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.44170		2.44170		2.40600	2.40600		19.34	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.45880		2.45880		2.42460	2.42460		21.71	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.41400		2.41400		2.39680	2.39680		22.80	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.46330		2.46330		2.44590	2.44590		22.84	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			128.53462		128.53462		128.55046	128.55046			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
ES33	On 05/05/2016	Bond Future			10.80215		75.47903		10.71555	76.01931			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future			10.89222		76.93658		10.80258	77.48791			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 03/11/2016	Bond Future		10.97716	74.65363		10.88437	75.21677			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		10.94762	79.38776		10.85575	80.03479			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		489.18300	489.18300		491.57600	491.57600			0.00	0.00	0	483.00
GOVI	On 04/08/2016	GOVI		498.52800	498.52800		500.97000	500.97000			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		508.41500	508.41500		510.91200	510.91200			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.05180	2.05180		2.02570	2.02570		18.98	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.08600	2.08600		2.05960	2.05960		19.36	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.12420	2.12420		2.09700	2.09700		19.80	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.15910	2.15910		2.13150	2.13150		20.12	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		123.33894	123.33894		123.35430	123.35430			0.00	12,827,249.76	104	4,571.00
I2025	On 04/08/2016	Bond Future		124.47871	124.47871		124.49559	124.49559			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		103.09326	103.09326		102.80735	102.80735			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		128.86728	128.86728		128.88298	128.88298			0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future		129.95759	129.95759		129.97511	129.97511			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		127.40001	127.40001		128.24786	128.24786			0.00	13,886,601.09	109	12,914.00
I2046	On 04/08/2016	Bond Future		129.86987	129.86987		130.73547	130.73547			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		138.56093	138.56093		139.57714	139.57714			0.00	21,338,383.22	154	16,610.00
I2050	On 04/08/2016	Bond Future		139.67916	139.67916		140.71653	140.71653			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		237.10400	237.10400		237.67700	237.67700			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future		241.65200	241.65200		242.23900	242.23900			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		246.46400	246.46400		247.06500	247.06500			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		642.24700	642.24700		643.60900	643.60900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		654.19300	654.19300		655.58100	655.58100			0.00	0.00	0	157.00

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
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		7.08000	92.92000			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			0.15620		0.15620		0.15430	0.15430			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15520		0.15520		0.15370	0.15370			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15390		0.15390		0.15320	0.15320			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07730		0.07730		0.07600	0.07600			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06650		0.06650		0.06570	0.06570			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06240		0.06240		0.06170	0.06170			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.56470		10.56470		10.53260	10.53260		13.41	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.68740		10.68740		10.65800	10.65800		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.83380		10.83380		10.80430	10.80430		16.01	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.41660		1.41660		1.39800	1.39800			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.43150		1.43150		1.41260	1.41260			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.44700		1.44700		1.42770	1.42770			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.46110		1.46110		1.44150	1.44150			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12680		1.12680		1.13230	1.13230			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13000		1.13000		1.13570	1.13570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13380		1.13380		1.13960	1.13960			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.29210		112.06622		9.22537	112.53626		11.76	0.00	169,107,925.98	1,509	58,131.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,031.73000		1.03173		1,181.19000	1.18119	1,031.730	11.60	0.28	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,932.48000		4.93248		4,611.90000	4.61190	4,932.480	11.60	0.72	166,921.03	2	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,408.79000		4.40879		4,108.21000	4.10821	4,408.790	11.63	0.68	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,364.83000		2.36483		2,618.39000	2.61839	2,364.830	11.76	0.49	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	1,053.92000		1.05392		948.76000	0.94876	1,053.920	12.12	0.26	381,824.81	13	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	1,001.82000		1.00182		901.00000	0.90100	1,001.820	12.14	0.25	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	888.34000		0.88834		797.18000	0.79718	888.340	12.18	0.23	334,297.78	13	5,000.00
R186	On 04/08/2016	Bond Future			9.35201		108.92537		9.28245	109.40545		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

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/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	293.64440		293.64440		293.68110	293.68110			0.00	12,626,709.20	43	1,426.00
R197	On 04/08/2016	Bond Future	292.84412		292.84412		292.88487	292.88487			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	240.16600		240.16600		241.68443	241.68443			0.00	5,283,652.00	22	43,502.00
R202	On 04/08/2016	Bond Future	241.37302		241.37302		242.92376	242.92376			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	9.17413		94.39506		9.10185	94.73976		9.24	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future	9.24037		96.21762		9.16427	96.56978		8.65	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future	9.30173		94.17418		9.22149	94.53444		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	8.20341		101.29625		8.10407	101.42098		1.98	0.00	24,817,581.25	245	54,204.00
R203	On 04/08/2016	Bond Future	8.30094		103.25227		8.17679	103.38029		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	8.38218		101.10658		8.21888	101.23840		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	9.71456		89.32542		9.64308	89.81356			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future	9.77975		87.04170		9.70567	87.54004			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	9.83348		88.28477		9.75692	88.83920		16.19	0.00	0.00	0	9,165.00
R2032	On 04/08/2016	Bond Future	9.89667		89.98976		9.81750	90.55559		15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	9.95243		87.59715		9.87055	88.17520		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	9.91524		92.91034		9.83368	93.55588			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future	9.97530		94.70424		9.89104	95.36309			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	9.99857		89.30570		9.91182	89.98403		17.54	0.00	20,093,782.50	225	41,175.00
R2037	On 04/08/2016	Bond Future	10.06346		86.77106		9.97384	87.46327		17.62	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	10.11644		88.47584		10.02401	89.18268		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
R204	On 05/05/2016	Bond Future	8.59752		101.69396		8.52155	101.86734		3.79	0.00	0.00	0	33,081.00
R204	On 04/08/2016	Bond Future	8.69681		99.61583		8.61144	99.79343		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.77705		101.57226		8.68010	101.75459		3.19	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
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			10.07924		92.77622		9.99251	93.49535		18.04	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.14505		90.05808		10.05545	90.79196		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			10.09758		89.90092		10.01085	90.62198		18.69	0.00	0.00	0	20,898.00
R2044	On 04/08/2016	Bond Future			10.16165		87.25262		10.07211	87.98831		18.80	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.21424		88.96685		10.12195	89.71810		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			10.08289		89.03653		9.99112	89.81428		19.19	0.00	0.00	0	61,942.00
R2048	On 04/08/2016	Bond Future			10.14098		90.75566		10.04633	91.54924		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.19512		88.09769		10.09755	88.90787		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			8.80876		97.48062		8.72923	97.71934		5.35	0.00	0.00	0	42,144.00
R207	On 05/05/2016	Bond Future	7.56	Call	61.29000		0.06129		79.09000	0.07909	61.290	5.16	0.06	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.89949		95.71811		8.81291	95.96226		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			8.96518		92.10706		8.89203	92.37700		7.12	0.00	62,632,800.80	680	45,536.00
R208	On 04/08/2016	Bond Future			9.04284		93.88573		8.96474	94.16165		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.10861		92.32573		9.02496	92.60828		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			9.85597		69.48166		9.76930	70.04941		18.61	0.00	1,181,188.22	17	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	89.29000		0.08929		116.93000	0.11693	89.290	18.13	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	574.19000		0.57419		695.63000	0.69563	574.190	18.13	0.18	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.91143		70.82351		9.82215	71.40275		17.86	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,563.07000		2.56307		2,830.38000	2.83038	2,563.070	17.67	0.43	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,986.30000		5.98630		6,411.51000	6.41151	5,986.300	18.36	0.71	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.96010		69.06292		9.86813	69.65447		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

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/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			180.32160		180.32160		180.34433	180.34433			0.00	67,800,921.60	376	1,554.00
R210	On 04/08/2016	Bond Future			183.81754		183.81754		183.84268	183.84268			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			137.15526		137.15526		137.17342	137.17342			0.00	274,310.52	2	2.00
R211	On 04/08/2016	Bond Future			138.07711		138.07711		138.09709	138.09709			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			142.68852		142.68852		142.58902	142.58902			0.00	7,134,426.00	50	3,830.00
R212	On 04/08/2016	Bond Future			143.54807		143.54807		143.44818	143.44818			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			9.73780		80.10702		9.66135	80.60997		16.06	0.00	0.00	0	47,721.00
R213	On 04/08/2016	Bond Future			9.79478		81.65371		9.71577	82.16711		15.37	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.84763		79.70492		9.76597	80.22942		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			9.97449		69.52692		9.88280	70.14466		19.34	0.00	174,164,934.60	2,505	31,399.00
R214	On 04/08/2016	Bond Future			10.02873		70.86936		9.93430	71.49962		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	570.04000		0.57004		665.94000	0.66594	570.040	18.06	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,669.23000		1.66923		1,882.63000	1.88263	1,669.230	18.20	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,568.98000		4.56898		4,966.69000	4.96669	4,568.980	18.80	0.60	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,607.70000		8.60770		9,136.64000	9.13664	8,607.700	19.42	0.82	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			10.07908		68.96255		9.98185	69.60609		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			28,524.56000		28,524.56000		28,222.74000	28,222.74000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.42480		11.42480		11.34630	11.34630		15.36	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.59840		11.59840		11.51920	11.51920		17.62	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.41970		5.41970		5.35370	5.35370		12.36	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.37620		5.37620		5.31140	5.31140		16.59	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
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.36850	1.36850	1.36400	1.36400			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.28740	1.28740	1.27190	1.27190			0.00	0.00	0	0.00
Total for Derivatives :											2,533,611,627.97	135,501	4 783 664.00
Grand Total:											2,533,611,627.97	135,501	4 783 664.00