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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2016

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 19/02/2016	Any day expiry	15.30410	15.30410		15.64100	15.64100		24.12	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,374.15080	1.37415	1,711.05790	1.71106	1,374.151	54.30	1.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	0.18710	0.00019	0.21390	0.00021	0.187	44.70	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	400.08930	0.40009	736.69140	0.73669	400.089	31.45	0.94	0	100.00
\$ / R	On 19/02/2016	Any day expiry	15.87	Call	4.55760	0.00456	42.25830	0.04226	4.558	38.65	0.04	0	1,000.00
\$ / R	On 23/02/2016	Any day expiry			15.29840	15.29840	15.64990	15.64990		19.21	0.00	0	0.00
\$ / R	On 23/02/2016	Any day expiry	15.82	Call	23.77240	0.02377	93.77420	0.09377	23.772	23.70	0.12	0	1,000.00
\$ / R	On 24/02/2016	Any day expiry			15.30130	15.30130	15.65280	15.65280		19.45	0.00	0	0.00
\$ / R	On 24/02/2016	Any day expiry	15.87	Call	20.95540	0.02096	87.53840	0.08754	20.955	22.20	0.10	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			15.30430	15.30430	15.65570	15.65570		19.61	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.01550	0.00002	0.01400	0.00001	0.016	49.39	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.31700	0.00032	0.23730	0.00024	0.317	31.07	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	495.53440	0.49553	823.04670	0.82305	495.534	20.72	0.86	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	53.87920	0.05388	192.51160	0.19251	53.879	20.13	0.22	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.30730	15.30730	15.65860	15.65860		19.98	0.00	4	392.00
\$ / R	On 29/02/2016	Any day expiry			15.31620	15.31620	15.66750	15.66750		19.50	0.00	58	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	3.03340	0.00303	0.98400	0.00098	3.033	24.95	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	730.64310	0.73064	1,074.83560	1.07484	730.643	18.52	0.93	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	20.83640	0.02084	70.39160	0.07039	20.836	21.75	0.08	0.00	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry			15.31900	15.31900	15.67050	15.67050		19.76	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	20.36120	0.02036	62.39910	0.06240	20.361	22.44	0.07	0.00	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry			15.32190	15.32190	15.67350	15.67350		19.97	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	745.38250	0.74538	1,085.85830	1.08586	745.383	19.29	0.91	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	736.40030	0.73640	1,076.15360	1.07615	736.400	19.30	0.91	795,393,618.00	60,000	20,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	727.45370	0.72745	1,066.45600	1.06646	727.454	19.31	0.90	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	158.41260	0.15841	340.95010	0.34095	158.413	20.42	0.39	181,129,185.00	30,000	0.00
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	67.21620	0.06722	171.42870	0.17143	67.216	21.22	0.20	0.00	0	2,000.00
\$ / R	On 03/03/2016	Any day expiry			15.32480	15.32480	15.67640	15.67640		20.14	0.00	0.00	0	467.00
\$ / R	On 07/03/2016	Any day expiry			15.33620	15.33620	15.68830	15.68830		19.95	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			15.34770	15.34770	15.70020	15.70020		20.48	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.35630	15.35630	15.70910	15.70910		20.22	0.00	1,487,042,666.80	96,836	923,777.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.05970	0.00006	0.03040	0.00003	0.060	30.98	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.06590	0.00007	0.03370	0.00003	0.066	30.74	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.09780	0.00010	0.05140	0.00005	0.098	29.77	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.10370	0.00010	0.05470	0.00005	0.104	29.63	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.12150	0.00012	0.06480	0.00006	0.122	29.24	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.13160	0.00013	0.07040	0.00007	0.132	29.05	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.14530	0.00015	0.07820	0.00008	0.145	28.81	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.18080	0.00018	0.09850	0.00010	0.181	28.28	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.24380	0.00024	0.13490	0.00013	0.244	27.56	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,806.74750	2.80675	3,159.34800	3.15935	2,806.748	26.22	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.66990	0.00067	0.35490	0.00035	0.670	25.35	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,557.06140	2.55706	2,909.49780	2.90950	2,557.061	25.07	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.04970	0.00105	0.52980	0.00053	1.050	24.39	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.45000	0.00145	0.70780	0.00071	1.450	23.70	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,158.10080	2.15810	2,509.96000	2.50996	2,158.101	23.24	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.05170	0.00205	0.96730	0.00097	2.052	22.96	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	1,859.77010	1.85977	2,210.65760	2.21066	1,859.770	21.86	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	1,810.17470	1.81017	2,160.82230	2.16082	1,810.175	21.63	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	6.03760	0.00604	2.58690	0.00259	6.038	20.72	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,602.47380	1.60247	1,951.74050	1.95174	1,602.474	20.67	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,426.89330	1.42689	1,772.93540	1.77294	1,426.893	20.33	0.97	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	10.93010	0.01093	3.91660	0.00392	10.930	20.32	0.03	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,369.05980	1.36906	1,713.45030	1.71345	1,369.060	20.26	0.96	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,273.54080	1.27354	1,614.47560	1.61448	1,273.541	20.15	0.95	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	23.03320	0.02303	7.24080	0.00724	23.033	20.03	0.06	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,169.99540	1.17000	1,506.61950	1.50662	1,169.995	20.02	0.93	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	27.25750	0.02726	9.05540	0.00906	27.258	19.96	0.07	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,077.56690	1.07757	1,409.95080	1.40995	1,077.567	19.91	0.92	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	907.65970	0.90766	1,229.75410	1.22975	907.660	19.69	0.87	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	51.35970	0.05136	20.65410	0.02065	51.360	19.69	0.13	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	830.38240	0.83038	1,146.47850	1.14648	830.382	19.59	0.85	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	741.48400	0.74148	1,047.01120	1.04701	741.484	19.66	0.81	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	85.18400	0.08518	37.91120	0.03791	85.184	19.66	0.19	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	702.71600	0.70272	1,002.76460	1.00276	702.716	19.70	0.79	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	108.68780	0.10869	50.08860	0.05009	108.688	19.75	0.23	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	165.46470	0.16546	81.98660	0.08199	165.465	19.91	0.31	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	168.91910	0.16892	84.03990	0.08404	168.919	19.92	0.32	0.00	0	41,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	172.42160	0.17242	86.13080	0.08613	172.422	19.93	0.32	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	183.22090	0.18322	92.63150	0.09263	183.221	19.95	0.34	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	404.59570	0.40460	642.52540	0.64253	404.596	20.09	0.59	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	367.07570	0.36708	593.81130	0.59381	367.076	20.15	0.55	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	377.65740	0.37766	219.71760	0.21972	377.657	20.44	0.53	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	252.77640	0.25278	432.60460	0.43260	252.776	20.62	0.43	0.00	0	17,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	245.43500	0.24544	421.52820	0.42153	245.435	20.66	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	241.82990	0.24183	416.06240	0.41606	241.830	20.69	0.41	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	238.27020	0.23827	410.64440	0.41064	238.270	20.71	0.41	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	231.27970	0.23128	399.95020	0.39995	231.280	20.75	0.40	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	227.84820	0.22785	394.67540	0.39468	227.848	20.78	0.40	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	539.52900	0.53953	335.43620	0.33544	539.529	21.00	0.65	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	181.31490	0.18131	322.31060	0.32231	181.315	21.11	0.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	155.05750	0.15506	281.28910	0.28129	155.058	21.34	0.30	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	648.75750	0.64876	422.18910	0.42219	648.758	21.34	0.71	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	121.95600	0.12196	227.86080	0.22786	121.956	21.67	0.24	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	765.65600	0.76566	518.76080	0.51876	765.656	21.67	0.76	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	87.60360	0.08760	170.22870	0.17023	87.604	22.11	0.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	69.02750	0.06903	137.92840	0.13793	69.028	22.40	0.15	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	1,150.78510	1.15079	857.44570	0.85745	1,150.785	22.63	0.87	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	52.32680	0.05233	107.86840	0.10787	52.327	22.73	0.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	47.94640	0.04795	99.72110	0.09972	47.946	22.84	0.11	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	33.68600	0.03369	72.50170	0.07250	33.686	23.26	0.08	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	1,427.38600	1.42739	1,113.40170	1.11340	1,427.386	23.26	0.92	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	1,521.89110	1.52189	1,202.57440	1.20257	1,521.891	23.47	0.93	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	1,569.48140	1.56948	1,247.75500	1.24775	1,569.481	23.57	0.94	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,665.28550	1.66529	1,339.17580	1.33918	1,665.285	23.79	0.95	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	21.58550	0.02159	48.27580	0.04828	21.586	23.79	0.05	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	15.66730	0.01567	35.87800	0.03588	15.667	24.18	0.04	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	10.40430	0.01040	24.18340	0.02418	10.404	24.67	0.03	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	2.43860	0.00244	5.54700	0.00555	2.439	26.47	0.01	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.35920	15.35920	15.71210	15.71210		20.30	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.36210	15.36210	15.71500	15.71500		20.38	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.68880	0.00269	1.52700	0.00153	2.689	22.05	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	811.38220	0.81138	1,121.05210	1.12105	811.382	19.73	0.83	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.38220	15.38220	15.73580	15.73580		20.16	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 23/03/2016	Any day expiry	13.67	Put	8.81830	0.00882	6.13510	0.00614	8.818	19.94	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	607.04700	0.60705	871.68510	0.87169	607.047	19.73	0.68	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.39980	15.39980	15.75380	15.75380		19.83	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.43280	0.00043	0.19150	0.00019	0.433	26.69	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	9.39680	0.00940	6.23650	0.00624	9.397	20.38	0.02	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	477.52880	0.47753	704.07150	0.70407	477.529	19.68	0.57	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	210.24260	0.21024	337.18800	0.33719	210.243	20.97	0.32	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			15.40570	15.40570	15.75980	15.75980		19.85	0.00	0.00	0	359.00
\$ / R	On 04/04/2016	Any day expiry			15.41750	15.41750	15.77170	15.77170		19.68	0.00	0.00	0	140.00
\$ / R	On 05/04/2016	Any day expiry			15.42040	15.42040	15.77470	15.77470		19.70	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	270.76110	0.27076	413.41880	0.41342	270.761	20.59	0.36	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.42330	15.42330	15.77770	15.77770		19.71	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.42630	15.42630	15.78070	15.78070		19.72	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	191.08030	0.19108	299.05040	0.29905	191.080	21.28	0.27	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.43800	15.43800	15.79270	15.79270		19.57	0.00	0.00	0	100.00
\$ / R	On 15/04/2016	Any day expiry			15.44980	15.44980	15.80470	15.80470		19.71	0.00	140,891.10	9	2,265.00
\$ / R	On 18/04/2016	Any day expiry			15.45860	15.45860	15.81360	15.81360		19.57	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	46.95420	0.04695	29.80710	0.02981	46.954	18.70	0.08	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	507.33980	0.50734	714.87170	0.71487	507.340	19.54	0.53	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	102.30350	0.10230	161.40090	0.16140	102.304	22.54	0.15	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.46450	15.46450	15.81960	15.81960		19.60	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.47910	15.47910	15.83450	15.83450		19.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	159.64270	0.15964	239.79530	0.23980	159.643	22.00	0.20	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.48210	15.48210	15.83750	15.83750		19.68	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	2.26600	0.00227	1.54090	0.00154	2.266	24.45	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	28.99900	0.02900	18.94820	0.01895	28.999	19.87	0.05	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	450.74350	0.45074	630.53750	0.63054	450.743	19.96	0.46	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	260.12120	0.26012	378.11990	0.37812	260.121	21.08	0.30	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	182.30270	0.18230	270.65510	0.27066	182.303	21.80	0.23	0.00	0	10,000.00
\$ / R	On 29/04/2016	Any day expiry			15.49090	15.49090	15.84650	15.84650		19.72	0.00	0.00	0	500.00
\$ / R	On 04/05/2016	Any day expiry			15.50560	15.50560	15.86140	15.86140		19.67	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.52320	15.52320	15.87930	15.87930		19.67	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	122.15530	0.12216	76.37630	0.07638	122.155	18.67	0.16	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	583.98970	0.58399	782.98100	0.78298	583.990	19.69	0.52	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.53200	15.53200	15.88830	15.88830		19.81	0.00	7,906,750.00	500	550.00
\$ / R	On 16/05/2016	Any day expiry			15.54080	15.54080	15.89730	15.89730		19.74	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.54370	15.54370	15.90030	15.90030		19.76	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			15.57330	15.57330	15.93070	15.93070		19.89	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	4.67880	0.00468	3.80080	0.00380	4.679	22.46	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	48.55230	0.04855	31.56870	0.03157	48.552	19.08	0.07	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	441.44720	0.44145	586.34780	0.58635	441.447	20.78	0.39	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	300.20100	0.30020	405.26640	0.40527	300.201	21.77	0.29	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.58520	15.58520	15.94290	15.94290		19.82	0.00	0.00	0	338.00
\$ / R	On 06/06/2016	Any day expiry			15.60310	15.60310	15.96130	15.96130		19.81	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	7.44100	0.00744	6.06090	0.00606	7.441	20.43	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	743.32890	0.74333	951.37350	0.95137	743.329	19.63	0.56	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.60900	15.60900	15.96740	15.96740		19.84	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	244.53150	0.24453	169.95530	0.16996	244.532	18.78	0.24	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	612.64630	0.61265	791.92430	0.79192	612.646	20.13	0.48	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.61200	15.61200	15.97050	15.97050		19.85	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.62390	15.62390	15.98270	15.98270		19.81	0.00	110,398,477.40	7,066	189,349.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.78770	0.00779	6.46380	0.00646	7.788	20.25	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	22.04220	0.02204	13.68780	0.01369	22.042	18.89	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	25.79700	0.02580	16.14730	0.01615	25.797	18.86	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	36.10400	0.03610	22.99750	0.02300	36.104	18.80	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,181.72780	2.18173	2,520.49210	2.52049	2,181.728	18.70	0.92	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	57.82780	0.05783	37.79210	0.03779	57.828	18.70	0.08	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	60.49040	0.06049	39.63160	0.03963	60.490	18.69	0.08	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	163.51620	0.16352	111.24230	0.11124	163.516	18.60	0.18	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	223.53100	0.22353	154.73630	0.15474	223.531	18.70	0.22	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	332.21720	0.33222	238.13810	0.23814	332.217	18.89	0.30	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,056.81260	1.05681	1,313.55110	1.31355	1,056.813	18.99	0.68	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	378.87440	0.37887	272.74210	0.27274	378.874	19.04	0.33	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,015.01810	1.01502	1,264.59570	1.26460	1,015.018	19.07	0.67	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	589.14160	0.58914	759.40330	0.75940	589.142	20.29	0.46	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	930.14560	0.93015	733.45150	0.73345	930.146	20.45	0.56	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	520.94830	0.52095	675.62870	0.67563	520.948	20.60	0.42	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	1,045.02540	1.04503	835.84330	0.83584	1,045.025	20.72	0.59	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	480.77410	0.48077	626.14380	0.62614	480.774	20.81	0.40	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,108.04110	1.10804	892.52260	0.89252	1,108.041	20.86	0.61	0.00	0	15,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,283.47440	1.28347	1,051.48510	1.05149	1,283.474	21.25	0.65	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	400.05080	0.40005	524.81810	0.52482	400.051	21.31	0.34	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,398.21430	1.39821	1,156.23680	1.15624	1,398.214	21.52	0.68	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	1,612.63630	1.61264	1,355.00920	1.35501	1,612.636	21.99	0.72	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	314.65740	0.31466	415.30350	0.41530	314.657	22.01	0.28	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	310.93550	0.31094	410.53920	0.41054	310.935	22.04	0.28	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	291.29550	0.29130	385.33360	0.38533	291.295	22.23	0.26	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	286.17840	0.28618	0.00000	0.00000	286.178	22.29	0.26	44,009,325.00	10,000	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	164.65670	0.16466	223.95580	0.22396	164.657	23.63	0.16	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	157.93420	0.15793	215.03150	0.21503	157.934	23.73	0.15	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	148.85030	0.14885	202.94070	0.20294	148.850	23.88	0.15	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	115.88610	0.11589	158.77680	0.15878	115.886	24.50	0.12	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			15.65670	15.65670	16.01640	16.01640		19.91	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	483.18490	0.48318	356.85640	0.35686	483.185	19.30	0.37	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	416.28630	0.41629	539.15140	0.53915	416.286	21.48	0.34	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.66870	15.66870	16.02860	16.02860		19.88	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	6.94890	0.00695	5.87360	0.00587	6.949	20.92	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	66.29400	0.06629	42.20180	0.04220	66.294	18.47	0.08	0.00	0	150.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	435.04700		0.43505	560.71600	0.56072	435.047	21.40	0.35	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	345.55190		0.34555	447.47240	0.44747	345.552	22.12	0.29	0.00	0	150.00	
\$ / R	On 26/07/2016	Any day expiry			15.75210		15.75210	16.11420	16.11420		19.97	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,389.98710		1.38999	1,166.48640	1.16649	1,389.987	21.23	0.62	0.00	0	7,229.00	
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	251.86530		0.25187	324.42780	0.32443	251.865	23.56	0.20	0.00	0	7,229.00	
\$ / R	On 27/07/2016	Any day expiry			15.75510		15.75510	16.11730	16.11730		19.98	0.00	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.40250		0.00840	7.43890	0.00744	8.403	19.74	0.01	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	76.74610		0.07675	47.41230	0.04741	76.746	17.82	0.09	0.00	0	150.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	423.75770		0.42376	533.83420	0.53383	423.758	22.10	0.31	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	363.94120		0.36394	461.11030	0.46111	363.941	22.59	0.27	0.00	0	150.00	
\$ / R	On 11/08/2016	Any day expiry			15.79980		15.79980	16.16320	16.16320		20.02	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	16.43640		0.01644	13.49770	0.01350	16.436	16.35	0.02	0.00	0	2,000.00	
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	996.17710		0.99618	1,208.25110	1.20825	996.177	19.64	0.58	0.00	0	2,000.00	
\$ / R	On 15/08/2016	Any day expiry			15.81180		15.81180	16.17540	16.17540		19.99	0.00	0.00	0	105.00	
\$ / R	On 26/08/2016	Any day expiry			15.84520		15.84520	16.21020	16.21020		20.10	0.00	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.71910		0.01172	10.01250	0.01001	11.719	19.30	0.01	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	91.40520		0.09141	54.28800	0.05429	91.405	17.59	0.09	0.00	0	150.00	
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	410.38940		0.41039	509.84810	0.50985	410.389	22.78	0.28	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	372.12400		0.37212	464.21970	0.46422	372.124	23.07	0.25	0.00	0	150.00	
\$ / R	On 06/09/2016	Any day expiry			15.87980		15.87980	16.24560	16.24560		20.12	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry			15.88610		15.88610	16.25210	16.25210		20.14	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	145.16480		0.14516	95.75800	0.09576	145.165	17.91	0.13	0.00	0	48,990.00	
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	527.05480		0.52705	643.40440	0.64340	527.055	22.15	0.33	0.00	0	48,990.00	
\$ / R	On 09/09/2016	Any day expiry			15.88920		15.88920	16.25530	16.25530		20.15	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry			15.90180		15.90180	16.26820	16.26820		20.13	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	484.42140		0.48442	378.42890	0.37843	484.421	18.96	0.31	0.00	0	1,000.00	
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	312.43720		0.31244	385.99030	0.38599	312.437	23.94	0.21	0.00	0	1,000.00	
\$ / R	On 15/09/2016	Any day expiry			15.90810		15.90810	16.27460	16.27460		20.15	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			15.92070		15.92070	16.28750	16.28750		20.13	0.00	8,804,147.10	553	135,999.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	70.28340		0.07028	43.18120	0.04318	70.283	17.22	0.07	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	335.58500		0.33559	250.75560	0.25076	335.585	18.69	0.23	0.00	0	17,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	520.62120		0.52062	631.51860	0.63152	520.621	22.39	0.32	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	480.99410		0.48099	586.18990	0.58619	480.994	22.64	0.30	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	252.25680		0.25226	298.25500	0.29826	252.257	25.28	0.17	0.00	0	17,500.00	
\$ / R	On 28/09/2016	Any day expiry			15.94900		15.94900	16.31640	16.31640		20.22	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	16.15470		0.01615	13.85750	0.01386	16.155	19.03	0.02	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	110.13750		0.11014	71.65380	0.07165	110.138	17.59	0.10	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	414.21490		0.41421	505.36280	0.50536	414.215	23.31	0.26	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	390.56620		0.39057	476.62020	0.47662	390.566	23.51	0.25	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			16.03700		16.03700	16.40660	16.40660		20.27	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.00320		0.01900	15.69630	0.01570	19.003	18.68	0.02	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	123.83660		0.12384	82.68440	0.08268	123.837	17.54	0.10	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	414.05260		0.41405	495.70180	0.49570	414.053	23.84	0.24	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	403.48380		0.40348	482.92140	0.48292	403.484	23.94	0.24	0.00	0	150.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry		16.14130	16.14130		16.51370	16.51370		20.42	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	21.65960	0.02166	17.21600	0.01722	21.660	18.24	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	136.74200	0.13674	91.13490	0.09113	136.742	17.41	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	416.33750	0.41634	489.01460	0.48901	416.338	24.45	0.23	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		16.19320	16.19320		16.56730	16.56730		20.47	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		16.20940	16.20940		16.58410	16.58410		20.46	0.00	33,310,317.00	2,055	14,803.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	21.25270	0.02125	18.28540	0.01829	21.253	17.74	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	94.90580	0.09491	59.21990	0.05922	94.906	16.74	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	114.85600	0.11486	73.39320	0.07339	114.856	16.97	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	141.23200	0.14123	92.58310	0.09258	141.232	17.23	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	449.38280	0.44938	354.07100	0.35407	449.383	18.83	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	547.84890	0.54785	440.12920	0.44013	547.849	18.98	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	574.35560	0.57436	463.24930	0.46325	574.356	19.02	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	582.06520	0.58207	469.99270	0.46999	582.065	19.03	0.30	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	666.44700	0.66645	540.75610	0.54076	666.447	19.21	0.32	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,570.61830	1.57062	1,801.72530	1.80173	1,570.618	19.46	0.65	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	811.04350	0.81104	658.37110	0.65837	811.044	19.58	0.37	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	969.97540	0.96998	801.36550	0.80137	969.975	19.96	0.41	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,083.47970	1.08348	904.64190	0.90464	1,083.480	20.21	0.44	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,202.70100	1.20270	1,013.99800	1.01400	1,202.701	20.46	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,371.03070	1.37103	1,170.83010	1.17083	1,371.031	20.78	0.50	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,409.70650	1.40971	1,207.05460	1.20705	1,409.706	20.85	0.50	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,515.00980	1.51501	1,305.47480	1.30547	1,515.010	21.04	0.52	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,562.38930	1.56239	1,349.40430	1.34940	1,562.389	21.13	0.53	0.00	0	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	2,103.67050	2.10367	1,858.26460	1.85826	2,103.670	22.09	0.61	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	610.08030	0.61008	708.96700	0.70897	610.080	23.27	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	540.29020	0.54029	627.26310	0.62726	540.290	23.83	0.28	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	527.35150	0.52735	612.07980	0.61208	527.352	23.94	0.27	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	524.52970	0.52453	608.77270	0.60877	524.530	23.97	0.27	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	505.37350	0.50537	584.69840	0.58470	505.373	24.18	0.26	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	494.94640	0.49495	569.35120	0.56935	494.946	24.36	0.25	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	452.74410	0.45274	510.59110	0.51059	452.744	25.18	0.23	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	448.49380	0.44849	505.50260	0.50550	448.494	25.27	0.23	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	443.49740	0.44350	499.51920	0.49952	443.497	25.38	0.23	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	432.27970	0.43228	486.08460	0.48608	432.280	25.63	0.22	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	422.38320	0.42238	474.22920	0.47423	422.383	25.87	0.22	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	416.52960	0.41653	467.22020	0.46722	416.530	26.02	0.21	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	406.70490	0.40670	455.43780	0.45544	406.705	26.27	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	402.64810	0.40265	450.57650	0.45058	402.648	26.38	0.20	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	352.07480	0.35207	411.32930	0.41133	352.075	26.91	0.18	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	339.89510	0.33990	404.87380	0.40487	339.895	26.91	0.18	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	312.22270	0.31222	387.35890	0.38736	312.223	26.91	0.16	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	305.63590	0.30564	379.57410	0.37957	305.636	26.91	0.16	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future		16.46560	16.46560		16.84440	16.84440		20.73	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 13/03/2017	Foreign Exchange Future	16.75	Put	1,584.33460	1.58433		1,379.15780	1.37916	1,584.335	21.06	0.49	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	489.68780	0.48969		537.59170	0.53759	489.688	27.16	0.21	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.69960	16.69960		17.07000	17.07000		21.16	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.35630	15.35630		15.70910	15.70910		20.22	0.00	614,252.00	40	1,152.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.62390	15.62390		15.98270	15.98270		19.81	0.00	0.00	0	227.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.92070	15.92070		16.28750	16.28750		20.13	0.00	0.00	0	127.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.20940	16.20940		16.58410	16.58410		20.46	0.00	0.00	0	20.00	
£ / R	On 26/02/2016	Any day expiry			21.98440	21.98440		22.32460	22.32460		22.46	0.00	66,392.40	3	163.00	
£ / R	On 29/02/2016	Any day expiry			21.99720	21.99720		22.33730	22.33730		22.03	0.00	486,965.60	22	56.00	
£ / R	On 07/03/2016	Any day expiry			22.02610	22.02610		22.36710	22.36710		22.53	0.00	664,929.00	30	115.00	
£ / R	On 14/03/2016	Foreign Exchange Future			22.05510	22.05510		22.39690	22.39690		22.82	0.00	7,344,348.30	333	39,640.00	
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	90.17930	0.09018		50.46070	0.05046	90.179	21.90	0.14	0.00	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	522.74250	0.52274		352.26660	0.35227	522.743	22.82	0.49	0.00	0	6,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,285.16270	1.28516		1,013.89090	1.01389	1,285.163	24.62	0.76	0.00	0	4,000.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	81.89450	0.08189		115.48970	0.11549	81.894	25.67	0.12	0.00	0	11,400.00	
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	21.48930	0.02149		28.60490	0.02860	21.489	28.23	0.03	0.00	0	7,800.00	
£ / R	On 15/04/2016	Any day expiry			22.19220	22.19220		22.53610	22.53610		22.26	0.00	0.00	0	121.00	
£ / R	On 13/06/2016	Foreign Exchange Future			22.44810	22.44810		22.79620	22.79620		22.14	0.00	112,240.50	5	4,301.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	545.41840	0.54542		599.11890	0.59912	545.418	24.02	0.30	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	229.49040	0.22949		247.72440	0.24772	229.490	25.99	0.14	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			22.83900	22.83900		23.19380	23.19380		21.74	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	677.61280	0.67761		533.42180	0.53342	677.613	20.50	0.29	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	648.03420	0.64803		695.71500	0.69572	648.034	24.34	0.28	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.89060	22.89060		23.24610	23.24610		21.59	0.00	0.00	0	900.00	
£ / R	On 19/12/2016	Foreign Exchange Future			23.32350	23.32350		23.68730	23.68730		20.79	0.00	0.00	0	0.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	153.58220	0.15358		129.03350	0.12903	153.582	19.35	0.08	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,579.15820	1.57916		1,372.58750	1.37259	1,579.158	20.52	0.43	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	823.49170	0.82349		887.98920	0.88799	823.492	23.75	0.29	0.00	0	783.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13506	0.13506		0.13756	0.13756		24.57	0.00	0.00	0	5,671.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13783	0.13783		0.14038	0.14038		21.97	0.00	0.00	0	5,474.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14097	0.14097		0.14357	0.14357		21.27	0.00	0.00	0	1,056.00	
€ / R	On 19/02/2016	Any day expiry			16.99030	16.99030		17.39950	17.39950		23.87	0.00	0.00	0	0.00	
€ / R	On 19/02/2016	Any day expiry	15.40	Put	0.03360	0.00003		0.04310	0.00004	0.034	54.51	0.00	0.00	0	100.00	
€ / R	On 19/02/2016	Any day expiry	16.06	Call	930.63480	0.93063		1,339.89440	1.33989	930.635	39.50	1.00	0.00	0	100.00	
€ / R	On 24/02/2016	Any day expiry			16.98680	16.98680		17.41430	17.41430		19.47	0.00	0.00	0	100.00	
€ / R	On 26/02/2016	Any day expiry			16.99090	16.99090		17.41830	17.41830		20.34	0.00	0.00	0	34.00	
€ / R	On 07/03/2016	Any day expiry			16.99770	16.99770		17.42430	17.42430		21.23	0.00	0.00	0	5.00	
€ / R	On 14/03/2016	Foreign Exchange Future			17.05450	17.05450		17.48280	17.48280		21.70	0.00	13,967,635.50	819	75,688.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.29100	0.00029		0.16270	0.00016	0.291	32.55	0.00	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.40390	0.00040		0.23000	0.00023	0.404	32.10	0.00	0.00	0	18,000.00	

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	13.85	Put	1.35840		0.00136		0.96690	0.00097	1.358	29.69	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.71430		0.00171		1.37080	0.00137	1.714	28.72	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	3.68230		0.00368		2.56960	0.00257	3.682	25.62	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,160.12420		2.16012	2,586.44100	2.58644	2,160.124	24.00	0.99	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	5.62420		0.00562		3.64100	0.00364	5.624	24.00	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	6.13420		0.00613		3.91100	0.00391	6.134	23.67	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,696.14590		1.69615	2,119.30170	2.11930	1,696.146	21.55	0.97	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	11.64590		0.01165		6.50170	0.00650	11.646	21.55	0.03	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,156.20860		1.15621	1,552.55130	1.55255	1,156.209	21.33	0.89	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,112.36510		1.11237	1,505.55850	1.50556	1,112.365	21.31	0.88	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	984.44370		0.98444	1,366.89650	1.36690	984.444	21.26	0.84	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	863.82080		0.86382	1,232.38080	1.23238	863.821	21.29	0.80	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	465.32420		0.46532	753.17640	0.75318	465.324	21.62	0.58	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.01500		17.01500	17.44210	17.44210			21.41	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.02240		17.02240	17.45000	17.45000			21.35	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.05010		17.05010	17.47910	17.47910			20.49	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.06880		17.06880	17.49840	17.49840			20.32	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.08310		17.08310	17.51320	17.51320			20.42	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.10000		17.10000	17.53030	17.53030			20.32	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.12030		17.12030	17.55140	17.55140			20.33	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.40210		17.40210	17.83970	17.83970			20.46	0.00	13,469,225.40	774	41,971.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	26.93770		0.02694		16.93580	0.01694	26.938	20.27	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,670.22080		1.67022	2,037.89930	2.03790	1,670.221	19.61	0.80	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.79420		17.79420	18.24210	18.24210			20.35	0.00	0.00	0	9,388.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.18120		18.18120	18.63930	18.63930			20.38	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	516.30110		0.51630	422.99530	0.42300	516.301	19.12	0.25	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	698.45250		0.69845	567.27420	0.56727	698.453	19.34	0.31	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	645.82980		0.64583	768.82260	0.76882	645.830	23.03	0.30	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	494.83120		0.49483	582.83070	0.58283	494.831	24.27	0.23	0.00	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.67405		102.67405	102.87346	102.87346				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.91866		99.91866	100.12367	100.12367				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.16079		100.16079	100.13372	100.13372				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16571		100.16571	100.17134	100.17134				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.51947		100.51947	100.54134	100.54134				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.98339		99.98339	100.00573	100.00573				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.61720		100.61720	100.71777	100.71777				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.13163		100.13163	100.23843	100.23843				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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 05/05/2016	Index Future			472.91200		472.91200		471.95100	471.95100			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			481.92500		481.92500		480.95100	480.95100			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			546.57500		546.57500		544.55300	544.55300			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			556.99200		556.99200		554.93800	554.93800			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			495.82900		495.82900		493.78300	493.78300			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			505.27900		505.27900		503.19900	503.19900			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			515.29000		515.29000		513.16200	513.16200			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			10.97850		10.97850		11.17830	11.17830		13.94	0.00	109,785.00	10	13,313.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	2.08410	0.00208		0.96250	0.00096		2.084	19.13	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	591.67930	0.59168		786.67290	0.78667	591.679		14.29	0.93	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	85.94170	0.08594		42.16280	0.04216	85.942		14.04	0.32	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	38.92240	0.03892		86.19410	0.08619	38.922		14.92	0.17	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	37.48110	0.03748		83.47560	0.08348	37.481		14.95	0.17	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	1.25400	0.00125		2.21130	0.00221	1.254		20.97	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.12190		11.12190		11.32280	11.32280		16.81	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.28670		11.28670		11.49050	11.49050		16.38	0.00	0.00	0	600.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.45040		11.45040		11.65630	11.65630		16.59	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.21870		11.21870		11.38650	11.38650		14.14	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.41610		11.41610		11.58650	11.58650		16.37	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.44880		15.44880		15.83720	15.83720		22.02	0.00	3,862,200.00	250	6,782.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.79200		15.79200		16.18940	16.18940		21.21	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.34560		2.34560		2.39770	2.39770		18.69	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.35620		2.35620		2.41030	2.41030		21.03	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.28700		2.28700		2.34420	2.34420		23.27	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.33400		2.33400		2.39230	2.39230		22.93	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			128.85136		128.85136		128.86738	128.86738			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.61049	76.68287		10.67318	76.28584				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.69463	78.16023		10.75930	77.75636				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.77328	75.89965		10.84024	75.48690				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	10.74579	80.82148		10.80848	80.37133				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	494.74400	494.74400		492.79600	492.79600				0.00	14,842,320.00	3	487.00
GOVI	On 04/08/2016	GOVI	504.17400	504.17400		502.19300	502.19300				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	514.16200	514.16200		512.13600	512.13600				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	1.97410	1.97410		2.01690	2.01690			19.10	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00870	2.00870		2.05180	2.05180			19.31	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.04580	2.04580		2.08890	2.08890			19.69	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.08010	2.08010		2.12390	2.12390			20.10	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.25093	123.25093		123.26608	123.26608				0.00	0.00	0	4,571.00
I2025	On 04/08/2016	Bond Future	124.38373	124.38373		124.40060	124.40060				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	102.57253	102.57253		102.58498	102.58498				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	128.77621	128.77621		128.79190	128.79190				0.00	0.00	0	19,557.00
I2038	On 04/08/2016	Bond Future	129.85942	129.85942		129.87692	129.87692				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	127.58621	127.58621		127.60181	127.60181				0.00	0.00	0	12,914.00
I2046	On 04/08/2016	Bond Future	130.05452	130.05452		130.07184	130.07184				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	137.47484	137.47484		137.49141	137.49141				0.00	0.00	0	16,610.00
I2050	On 04/08/2016	Bond Future	138.56651	138.56651		138.58481	138.58481				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

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
IGOV	On 05/05/2016	Index Future			237.11700		237.11700		237.14700	237.14700			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future			241.65600		241.65600		241.68800	241.68800			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future			246.46200		246.46200		246.49200	246.49200			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			642.66100		642.66100		642.55300	642.55300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			654.60800		654.60800		654.49900	654.49900			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.15000		92.85000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.20000		92.80000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.22000		92.78000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.32000		92.68000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.40000		92.60000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.48000		92.52000		7.51500	7.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.54000		92.46000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.75000		92.25000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.89000		92.11000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.00000		92.00000		8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.14000		91.86000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.24000		91.76000		8.29000	91.71000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.15030		0.15030		0.15380	0.15380			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14940		0.14940		0.15270	0.15270			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14870		0.14870		0.15200	0.15200			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07500		0.07500		0.07670	0.07670			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06150		0.06150		0.06380	0.06380			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05790		0.05790		0.05980	0.05980			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.14860		10.14860		10.32760	10.32760		14.16	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.26940		10.26940		10.44920	10.44920		14.12	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.41130		10.41130		10.59530	10.59530		15.75	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future			1.37620		1.37620		1.39650	1.39650			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39120		1.39120		1.41160	1.41160			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.40600		1.40600		1.42700	1.42700			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41970		1.41970		1.44110	1.44110			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11060		1.11060		1.11290	1.11290			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11380		1.11380		1.11620	1.11620			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11770		1.11770		1.12000	1.12000			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.12237		113.26729		9.18501	112.82191		11.66	0.00	275,352,781.99	2,431	60,559.00
R186	On 05/05/2016	Bond Future	8.75	Call	1,301.26000		1.30126		1,170.62000	1.17062	1,301.260	11.50	0.34	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,000.94000		4.00094		4,315.68000	4.31568	4,000.940	11.50	0.66	0.00	0	1,900.00

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	8.85	Put	3,523.05000		3.52305	3,818.65000	3.81865	3,523.050	11.53	0.62	0.00	0	5,350.00	
R186	On 05/05/2016	Bond Future	9.25	Call	2,889.42000		2.88942	2,657.50000	2.65750	2,889.420	11.66	0.57	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	692.20000		0.69220	795.17000	0.79517	692.200	12.02	0.19	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	653.61000		0.65361	752.25000	0.75225	653.610	12.03	0.19	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	570.58000		0.57058	659.62000	0.65962	570.580	12.08	0.17	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.17614		110.14482	9.24114	109.69194		11.61	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			294.00449		294.00449	294.04143	294.04143			0.00	0.00	0	1,426.00	
R197	On 04/08/2016	Bond Future			293.19900		293.19900	293.23981	293.23981			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			240.65494		240.65494	240.68450	240.68450			0.00	0.00	0	43,502.00	
R202	On 04/08/2016	Bond Future			241.86157		241.86157	241.89434	241.89434			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			9.01748		95.14413	9.07547	94.86596		9.15	0.00	0.00	0	9,781.00	
R2023	On 04/08/2016	Bond Future			9.07673		96.97695	9.13744	96.69434		8.57	0.00	0.00	0	0.00	
R2023	On 03/11/2016	Bond Future			9.13023		94.94630	9.19429	94.65696		8.62	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			8.05496		101.48272	8.09671	101.43023		1.96	0.00	0.00	0	54,204.00	
R203	On 04/08/2016	Bond Future			8.12101		103.43788	8.17185	103.38539		1.58	0.00	0.00	0	0.00	
R203	On 03/11/2016	Bond Future			8.15062		101.29359	8.21831	101.23886		1.30	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			9.52488		90.62928	9.59239	90.16207			0.00	0.00	0	17,216.00	
R2030	On 04/08/2016	Bond Future			9.58407		88.36683	9.65378	87.89151			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			9.65935		89.55333	9.72681	89.05867		16.10	0.00	0.00	0	9,165.00	
R2032	On 04/08/2016	Bond Future			9.71739		91.27887	9.78693	90.77553		15.40	0.00	0.00	0	0.00	
R2032	On 03/11/2016	Bond Future			9.76767		88.90956	9.83958	88.39532		15.53	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			9.73067		94.38139	9.79291	93.88124			0.00	0.00	0	4,019.00	
R2035	On 04/08/2016	Bond Future			9.78542		96.19948	9.84950	95.69063			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			9.80420		90.83736	9.86644	90.34225		17.47	0.00	0.00	0	41,175.00	

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
R2037	On 04/08/2016	Bond Future		9.86342	88.32835		9.92750	87.82466		17.54	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.91071	90.06176		9.97682	89.54711		16.92	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		8.44321	102.04653		8.49321	101.93212		3.75	0.00	0.00	0	33,079.00
R204	On 04/08/2016	Bond Future		8.52634	99.97087		8.58178	99.85523		3.43	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.58596	101.93206		8.64912	101.81295		3.15	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		9.88483	94.40154		9.94707	93.87594		17.98	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		9.94496	91.71076		10.00905	91.17593		18.06	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		9.90334	91.53024		9.96554	91.00280		18.64	0.00	0.00	0	20,978.00
R2044	On 04/08/2016	Bond Future		9.96183	88.90936		10.02585	88.37264		18.74	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.00886	90.65418		10.07485	90.10586		18.09	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		9.88334	90.74375		9.95060	90.16167		19.16	0.00	0.00	0	63,832.00
R2048	On 04/08/2016	Bond Future		9.93589	92.49182		10.00505	91.89944		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.98426	89.86584		10.05556	89.26075		18.59	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		8.65290	97.94913		8.70713	97.78580		5.29	0.00	0.00	0	42,204.00
R207	On 05/05/2016	Bond Future	7.56	Call	78.56000	0.07856	68.78000	0.06878	78.560	5.11	0.08	0.00	0	43.00
R207	On 04/08/2016	Bond Future		8.73189	96.19143		8.79038	96.02592		4.97	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		8.80694	92.69223		8.86560	92.47478		7.04	0.00	0.00	0	45,535.00
R208	On 04/08/2016	Bond Future		8.87551	94.47813		8.93771	94.25738		6.49	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		8.93077	92.92770		8.99741	92.70157		6.41	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		9.66750	70.72555		9.72956	70.31216		18.53	0.00	0.00	0	31,955.00
R209	On 05/05/2016	Bond Future	8.25	Call	121.03000	0.12103	105.03000	0.10503	121.030	18.05	0.05	0.00	0	6,700.00

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 05/05/2016	Bond Future	9.00	Call	759.85000		0.75985		679.41000	0.67941	759.850	18.05	0.23	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.71797		72.08823		9.78171	71.66760		17.77	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	3,068.23000		3.06823		2,877.42000	2.87742	3,068.230	17.59	0.49	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,849.64000		6.84964		6,542.35000	6.54235	6,849.640	18.28	0.76	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			9.76139		70.35092		9.82706	69.92117		17.98	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			180.75695		180.75695		180.77974	180.77974			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.25377		184.25377		184.27898	184.27898			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			137.74909		137.74909		137.19548	137.19548			0.00	0.00	0	57.00
R211	On 04/08/2016	Bond Future			138.67667		138.67667		138.11385	138.11385			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			142.58489		142.58489		142.60282	142.60282			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.43648		143.43648		143.45626	143.45626			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			9.55343		81.32776		9.62078	80.87873		15.95	0.00	0.00	0	47,717.00
R213	On 04/08/2016	Bond Future			9.60508		82.89440		9.67444	82.43756		15.27	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.65225		80.96815		9.72394	80.50132		15.39	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			9.78057		70.84447		9.84260	70.41845		19.28	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			9.82970		72.20919		9.89340	71.77563		18.49	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	728.33000		0.72833		665.77000	0.66577	728.330	18.01	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	2,053.73000		2.05373		1,910.45000	1.91045	2,053.730	18.15	0.36	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,343.45000		5.34345		5,071.90000	5.07190	5,343.450	18.75	0.66	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,686.21000		9.68621		9,322.86000	9.32286	9,686.210	19.37	0.86	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			9.87470		70.32713		9.94030	69.88420		18.73	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			27,198.42000		27,198.42000		27,816.67000	27,816.67000			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
SGD / R	On 14/03/2016	Foreign Exchange Future	10.94190	10.94190		11.13170	11.13170		17.01	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.10730	11.10730		11.29820	11.29820		17.79	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.16020	5.16020		5.27070	5.27070		13.73	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.11670	5.11670		5.22290	5.22290		16.54	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.32090	1.32090		1.35220	1.35220			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.24330	1.24330		1.26850	1.26850			0.00	0.00	0	0.00
Total for Derivatives :											2,999,983,489.09	211,801	4,818,292.00
Grand Total:											2,999,983,489.09	211,801	4,818,292.00