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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2016

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 26/02/2016	Any day expiry	15.93770	15.93770	15.58970	15.58970			12.42	0.00	6,247,578.40	392	0.00
\$ / R	On 29/02/2016	Any day expiry	15.94070	15.94070	15.58970	15.58970			17.25	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	0.00130	0.00000	0.07190	0.00007	35.44	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,341.08060	1.34108	991.53220	0.99153	1,341.081	34.76	1.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	16.16	Call	35.75340	0.03575	13.70460	0.01370	35.753	19.50	0.22	0	5,000.00
\$ / R	On 01/03/2016	Any day expiry	15.94070	15.94070	15.58390	15.58390			15.95	0.00	0.00	0	0.00
\$ / R	On 01/03/2016	Any day expiry	16.26	Call	31.12850	0.03113	12.40760	0.01241	31.128	20.03	0.17	0	2,500.00
\$ / R	On 02/03/2016	Any day expiry	15.94070	15.94070	15.58680	15.58680			18.43	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,341.91360	1.34191	989.48230	0.98948	1,341.914	30.45	0.99	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,331.97370	1.33197	979.62330	0.97962	1,331.974	30.41	0.99	0	20,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,322.03670	1.32204	969.77130	0.96977	1,322.037	30.37	0.99	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.86	Call	189.02350	0.18902	56.84590	0.05685	189.023	19.55	0.59	0	2,000.00
\$ / R	On 03/03/2016	Any day expiry	15.94370	15.94370	15.58980	15.58980			19.71	0.00	0.00	0	269.00
\$ / R	On 04/03/2016	Any day expiry	15.94660	15.94660	15.59270	15.59270			20.53	0.00	0.00	0	0.00
\$ / R	On 04/03/2016	Any day expiry	15.47	Call	517.02160	0.51702	237.53480	0.23753	517.022	22.05	0.84	0	2,500.00
\$ / R	On 07/03/2016	Any day expiry	15.95550	15.95550	15.60160	15.60160			19.45	0.00	0.00	0	301.00

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 08/03/2016	Any day expiry			15.95850		15.95850		15.60460	15.60460		19.56	0.00	0.00	0	0.00
\$ / R	On 08/03/2016	Any day expiry	15.14	Call	832.52600		0.83253		511.19710	0.51120	832.526	19.64	0.94	0.00	0	2,500.00
\$ / R	On 09/03/2016	Any day expiry			15.96160		15.96160		15.60750	15.60750		19.64	0.00	0.00	0	0.00
\$ / R	On 09/03/2016	Any day expiry	15.54	Call	492.38180		0.49238		248.63480	0.24863	492.382	19.34	0.78	0.00	0	1,000.00
\$ / R	On 09/03/2016	Any day expiry	15.61	Call	440.21750		0.44022		213.57460	0.21357	440.218	19.39	0.74	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			15.96780		15.96780		15.61350	15.61350		19.77	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.97710		15.97710		15.62240	15.62240		19.30	0.00	589,618,898.40	36,904	773,546.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.01060		0.00001		0.00000	0.00000	0.011	38.21	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.01130		0.00001		0.00000	0.00000	0.011	37.86	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.01460		0.00001		0.00000	0.00000	0.015	36.44	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.01520		0.00002		0.00000	0.00000	0.015	36.23	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.01680		0.00002		0.00000	0.00000	0.017	35.67	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.01770		0.00002		0.00000	0.00000	0.018	35.38	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.01880		0.00002		0.00000	0.00000	0.019	35.03	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.02170		0.00002		0.00000	0.00000	0.022	34.25	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.02630		0.00003		0.00000	0.00000	0.026	33.19	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,427.13840		3.42714	3,072.40010	3.07240	3,427.138		31.15	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.04950		0.00005		0.00070	0.00000	0.050	29.81	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,177.15370		3.17715	2,822.40120	2.82240	3,177.154		29.38	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	0.08560		0.00009		0.00450	0.00000	0.086	28.85	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	0.13590		0.00014		0.01530	0.00002	0.136	28.31	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,777.28440		2.77728	2,422.43290	2.42243	2,777.284		27.95	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	0.22130		0.00022		0.05100	0.00005	0.221	27.74	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,477.55520		2.47756	2,122.65280	2.12265	2,477.555		26.88	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,427.62810		2.42763	2,072.74310	2.07274	2,427.628		26.70	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	0.95130		0.00095		1.06340	0.00106	0.951	25.99	0.00	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,218.07950		2.21808	1,863.52130	1.86352	2,218.080		25.95	1.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,038.74900		2.03875	1,685.15530	1.68516	2,038.749		25.31	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	1.69700		0.00170		2.88800	0.00289	1.697	25.28	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,979.05800		1.97906	1,626.03760	1.62604	1,979.058		25.10	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,879.70130		1.87970	1,527.41150	1.52741	1,879.701		24.74	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	3.44610		0.00345		6.12110	0.00612	3.446	24.38	0.01	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,770.64380		1.77064	1,418.64620	1.41865	1,770.644		24.35	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	4.07370		0.00407		6.91580	0.00692	4.074	24.17	0.01	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,671.77920		1.67178	1,320.06580	1.32007	1,671.779		23.99	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,484.49370		1.48449	1,133.85610	1.13386	1,484.494		23.08	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	7.39370		0.00739		11.45610	0.01146	7.394	23.08	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,396.05040		1.39605	1,046.34110	1.04634	1,396.050		22.55	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,288.43440		1.28843	940.21650	0.94022	1,288.434		21.89	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	11.33440		0.01133		17.81650	0.01782	11.334	21.89	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,239.73040		1.23973	892.35700	0.89236	1,239.730		21.60	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Put	12.63040		0.01263		19.95700	0.01996	12.630	21.60	0.04	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	14.08260		0.01408		22.39320	0.02239	14.083	21.30	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	21.88450		0.02188		47.31090	0.04731	21.884	20.12	0.07	0.00	0	41,000.00

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	15.01	Put	22.37690		0.02238		48.96470	0.04896	22.377	20.06	0.07	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	23.92510		0.02393		54.18970	0.05419	23.925	19.88	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.13	Put	29.27050		0.02927		72.40460	0.07240	29.271	19.35	0.09	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	811.37260		0.81137		511.81810	0.51182	811.373	18.94	0.89	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	750.46660		0.75047		461.52870	0.46153	750.467	18.97	0.87	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	75.47900		0.07548		173.18890	0.17319	75.479	19.05	0.20	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Call	564.06050		0.56406		316.96130	0.31696	564.061	19.07	0.78	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.50	Put	86.96050		0.08696		194.56130	0.19456	86.960	19.07	0.22	4,523,966.85	1,300	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	519.47730		0.51948		284.70560	0.28471	519.477	19.10	0.75	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	512.22720		0.51223		279.55290	0.27955	512.227	19.11	0.74	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	497.88550		0.49789		269.43650	0.26944	497.886	19.12	0.73	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	490.79500		0.49080		264.47260	0.26447	490.795	19.12	0.73	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.70	Put	145.82260		0.14582		297.76910	0.29777	145.823	19.17	0.33	0.00	0	16,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	391.12060		0.39112		200.29510	0.20030	391.121	19.19	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	331.93700		0.33194		164.84530	0.16485	331.937	19.24	0.58	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	204.83700		0.20484		392.44530	0.39245	204.837	19.24	0.42	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	254.42770		0.25443		121.48140	0.12148	254.428	19.30	0.49	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	277.32770		0.27733		499.08140	0.49908	277.328	19.30	0.51	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	175.75640		0.17576		79.12540	0.07913	175.756	19.70	0.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	133.30130		0.13330		57.86980	0.05787	133.301	19.98	0.31	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	579.17000		0.57917		872.54040	0.87254	579.170	20.19	0.74	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	95.62260		0.09562		39.97670	0.03998	95.623	20.29	0.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	85.90930		0.08591		35.52570	0.03553	85.909	20.39	0.22	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	55.17930		0.05518		21.96010	0.02196	55.179	20.78	0.15	0.00	0	35,701.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	828.07930		0.82808	1,149.56010	1.14956	828.079	20.78	0.85	0.85	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	916.60820		0.91661	1,244.78810	1.24479	916.608	20.96	0.88	0.88	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	961.64090		0.96164	1,292.79220	1.29279	961.641	21.03	0.89	0.89	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Call	30.30220		0.03030	11.84960	0.01185	30.302	21.18	0.09	0.09	0.00	0	31,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	1,053.20220		1.05320	1,389.44960	1.38945	1,053.202	21.18	0.91	0.91	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	19.20330		0.01920	7.69110	0.00769	19.203	21.45	0.06	0.06	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	10.47540		0.01048	5.08800	0.00509	10.475	21.79	0.04	0.04	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	1.92920		0.00193	1.42380	0.00142	1.929	24.73	0.01	0.01	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			15.98020	15.98020		15.62540	15.62540			19.38	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			15.98330	15.98330		15.62840	15.62840			19.45	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.38070	0.00038		0.67110	0.00067	0.381	26.70	0.00	0.00	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,365.62640	1.36563		1,019.30340	1.01930	1,365.626	22.10	0.96	0.96	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.00510	16.00510		15.64920	15.64920			19.21	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	1.86240	0.00186		2.35420	0.00235	1.862	23.63	0.01	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,073.37110	1.07337		755.07500	0.75507	1,073.371	19.55	0.90	0.90	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.02370	16.02370		15.66710	15.66710			18.93	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.07030	0.00007		0.05720	0.00006	0.070	29.53	0.00	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	2.02530	0.00203		2.04550	0.00205	2.025	23.16	0.01	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	860.85720	0.86086		585.95380	0.58595	860.857	18.64	0.82	0.82	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	390.07710	0.39008		236.47260	0.23647	390.077	18.92	0.54	0.54	0.00	0	150.00

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\$ / R			On 31/03/2016	Any day expiry	16.02990	16.02990	15.67310	15.67310		19.07	0.00	0.00	0	359.00
\$ / R			On 04/04/2016	Any day expiry	16.04260	16.04260	15.68520	15.68520		18.90	0.00	0.00	0	140.00
\$ / R			On 05/04/2016	Any day expiry	16.04570	16.04570	15.68830	15.68830		18.93	0.00	0.00	0	0.00
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	486.12720	0.48613	312.24330	0.31224	486.127	18.84	0.58	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry	16.04890	16.04890	15.69130	15.69130		18.96	0.00	0.00	0	0.00
\$ / R			On 07/04/2016	Any day expiry	16.05210	16.05210	15.69430	15.69430		18.99	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	333.41890	0.33342	212.80270	0.21280	333.419	19.29	0.45	0.00	0	5,000.00
\$ / R			On 11/04/2016	Any day expiry	16.06480	16.06480	15.70650	15.70650		18.84	0.00	0.00	0	100.00
\$ / R			On 15/04/2016	Any day expiry	16.07740	16.07740	15.71860	15.71860		19.01	0.00	0.00	0	2,267.00
\$ / R			On 18/04/2016	Any day expiry	16.08700	16.08700	15.72770	15.72770		18.86	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	13.93790	0.01394	20.51980	0.02052	13.938	20.10	0.03	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	849.08020	0.84908	607.49220	0.60749	849.080	18.43	0.74	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	160.25130	0.16025	106.65000	0.10665	160.251	20.56	0.23	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry	16.09330	16.09330	15.73380	15.73380		18.91	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry	16.10920	16.10920	15.74900	15.74900		18.81	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	249.28030	0.24928	172.00690	0.17201	249.280	19.98	0.31	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	16.11230	16.11230	15.75200	15.75200		18.83	0.00	0.00	0	180.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.49230	0.00049	0.65360	0.00065	0.492	25.38	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	9.45000	0.00945	12.95700	0.01296	9.450	21.29	0.02	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	736.28400	0.73628	526.82640	0.52683	736.284	18.54	0.66	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	417.71810	0.41772	292.29420	0.29229	417.718	19.15	0.46	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	286.00630	0.28601	198.36060	0.19836	286.006	19.80	0.35	0.00	0	10,000.00
\$ / R			On 29/04/2016	Any day expiry	16.12180	16.12180	15.76120	15.76120		18.86	0.00	0.00	0	500.00
\$ / R			On 04/05/2016	Any day expiry	16.13770	16.13770	15.77640	15.77640		18.88	0.00	0.00	0	370.00
\$ / R			On 10/05/2016	Any day expiry	16.15660	16.15660	15.79470	15.79470		18.89	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	41.60570	0.04161	62.43980	0.06244	41.606	18.83	0.07	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	908.31210	0.90831	679.58230	0.67958	908.312	18.38	0.70	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	16.16610	16.16610	15.80380	15.80380		18.96	0.00	0.00	0	550.00
\$ / R			On 16/05/2016	Any day expiry	16.17550	16.17550	15.81300	15.81300		18.97	0.00	0.00	0	100.00
\$ / R			On 17/05/2016	Any day expiry	16.17870	16.17870	15.81600	15.81600		18.99	0.00	0.00	0	100.00
\$ / R			On 19/05/2016	Any day expiry	16.18500	16.18500	15.82210	15.82210		19.03	0.00	0.00	0	0.00
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	839.06040	0.83906	630.66210	0.63066	839.060	18.59	0.65	0.00	0	5,000.00
\$ / R			On 23/05/2016	Any day expiry	16.19760	16.19760	15.83430	15.83430		18.99	0.00	0.00	0	0.00
\$ / R	15.36	Call	On 23/05/2016	Any day expiry	1,076.44230	1.07644	830.23930	0.83024	1,076.442	18.26	0.74	0.00	0	5,000.00
\$ / R			On 27/05/2016	Any day expiry	16.21020	16.21020	15.84650	15.84650		19.06	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	2.78570	0.00279	2.76270	0.00276	2.786	24.78	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	19.83580	0.01984	26.22270	0.02622	19.836	20.07	0.03	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	652.72790	0.65273	492.40940	0.49241	652.728	19.00	0.54	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	434.56620	0.43457	324.97420	0.32497	434.566	19.85	0.40	0.00	0	150.00
\$ / R			On 31/05/2016	Any day expiry	16.22280	16.22280	15.85870	15.85870		18.99	0.00	0.00	0	338.00
\$ / R			On 06/06/2016	Any day expiry	16.24240	16.24240	15.87740	15.87740		19.09	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.77480	0.00477	4.76830	0.00477	4.775	22.80	0.01	0.00	0	1,000.00
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,084.74690	1.08475	848.28540	0.84829	1,084.747	18.30	0.71	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry	16.24900	16.24900	15.88370	15.88370		19.13	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	100.11260	0.10011	152.83300	0.15283	100.113	18.16	0.12	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	895.24370	0.89524	691.38140	0.69138	895.244	18.67	0.63	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.25230	16.25230	15.88680	15.88680		19.14	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.26540	16.26540	15.89940	15.89940		19.12	0.00	157,367,745.00	9,675	209,702.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.15790	0.00516	5.13200	0.00513	5.158	22.58	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	9.94800	0.00995	12.17820	0.01218	9.948	20.12	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	10.77500	0.01077	14.28800	0.01429	10.775	19.83	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	14.86600	0.01487	20.15660	0.02016	14.866	19.62	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,789.00420	2.78900	2,432.26380	2.43226	2,789.004	19.30	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	23.60420	0.02360	32.86380	0.03286	23.604	19.30	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	24.68830	0.02469	34.44930	0.03445	24.688	19.27	0.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	63.30690	0.06331	91.08710	0.09109	63.307	18.56	0.08	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	67.60250	0.06760	97.36170	0.09736	67.603	18.50	0.09	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	93.00210	0.09300	138.77000	0.13877	93.002	18.24	0.11	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	128.81990	0.12882	193.47680	0.19348	128.820	18.11	0.15	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	147.69370	0.14769	219.16050	0.21916	147.694	18.14	0.17	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,499.59460	1.49959	1,210.75950	1.21076	1,499.595	18.17	0.82	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	172.92900	0.17293	253.02080	0.25302	172.929	18.18	0.19	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,445.09640	1.44510	1,161.41600	1.16142	1,445.096	18.19	0.81	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	179.69640	0.17970	262.01600	0.26202	179.696	18.19	0.19	0.00	0	15,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	853.76250	0.85376	660.16650	0.66017	853.763	18.77	0.61	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	801.53340	0.80153	619.04560	0.61905	801.533	18.87	0.58	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	536.13340	0.53613	719.64560	0.71965	536.133	18.87	0.42	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	751.80620	0.75181	580.27790	0.58028	751.806	18.97	0.56	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	623.06290	0.62306	825.09280	0.82509	623.063	19.04	0.46	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	690.83160	0.69083	533.24730	0.53325	690.832	19.10	0.53	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	672.13160	0.67213	883.51660	0.88352	672.132	19.13	0.48	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	816.37390	0.81637	1,047.49160	1.04749	816.374	19.50	0.53	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	570.71720	0.57072	438.17780	0.43818	570.717	19.54	0.46	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	913.00770	0.91301	1,155.55940	1.15556	913.008	19.72	0.57	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	440.93750	0.44094	337.73700	0.33774	440.938	20.15	0.38	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	435.25570	0.43526	333.41110	0.33341	435.256	20.18	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	421.35690	0.42136	322.85070	0.32285	421.357	20.26	0.36	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	405.31610	0.40532	310.63650	0.31064	405.316	20.35	0.35	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	397.67600	0.39768	304.71290	0.30471	397.676	20.40	0.35	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	224.49290	0.22449	169.37790	0.16938	224.493	21.93	0.21	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	214.61830	0.21462	161.89130	0.16189	214.618	22.03	0.21	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	201.29390	0.20129	151.81130	0.15181	201.294	22.18	0.20	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	153.26750	0.15327	115.62040	0.11562	153.268	22.80	0.15	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.30160	16.30160	15.93380	15.93380		19.26	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	239.68810	0.23969	337.44810	0.33745	239.688	18.32	0.23	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	583.94690	0.58395	453.48780	0.45349	583.947	19.76	0.45	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.31480	16.31480	15.94630	15.94630		19.23	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.82980	0.00483	4.77190	0.00477	4.830	23.11	0.01	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	26.70440	0.02670		36.03080	0.03603	26.704	18.74	0.04	0.00	0	150.00	
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	608.05150	0.60805		474.59240	0.47459	608.052	19.70	0.46	0.00	0	250.00	
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	474.19440	0.47419		369.62230	0.36962	474.194	20.31	0.38	0.00	0	150.00	
\$ / R	On 26/07/2016	Any day expiry			16.40690	16.40690		16.03400	16.03400		19.40	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	932.72230	0.93272		1,157.43750	1.15744	932.722	19.67	0.51	0.00	0	7,229.00	
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	332.78160	0.33278		262.57390	0.26257	332.782	22.03	0.26	0.00	0	7,229.00	
\$ / R	On 27/07/2016	Any day expiry			16.41020	16.41020		16.03710	16.03710		19.41	0.00	0.00	0	0.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.58350	0.00658		6.51160	0.00651	6.584	21.93	0.01	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	32.07310	0.03207		43.44180	0.04344	32.073	17.89	0.04	0.00	0	150.00	
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	567.46630	0.56747		453.59430	0.45359	567.466	20.42	0.40	0.00	0	250.00	
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	483.43780	0.48344		386.59400	0.38659	483.438	20.91	0.35	0.00	0	150.00	
\$ / R	On 11/08/2016	Any day expiry			16.45950	16.45950		16.08400	16.08400		19.47	0.00	0.00	0	0.00	
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	13.06070	0.01306		12.54330	0.01254	13.061	18.60	0.02	0.00	0	2,000.00	
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,352.56610	1.35257		1,110.07320	1.11007	1,352.566	18.47	0.70	0.00	0	2,000.00	
\$ / R	On 15/08/2016	Any day expiry			16.47270	16.47270		16.09660	16.09660		19.44	0.00	0.00	0	105.00	
\$ / R	On 26/08/2016	Any day expiry			16.50890	16.50890		16.13100	16.13100		19.54	0.00	0.00	0	0.00	
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.29720	0.00830		8.30690	0.00831	8.297	20.97	0.01	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	33.56540	0.03357		51.14620	0.05115	33.565	16.89	0.04	0.00	0	150.00	
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	533.45610	0.53346		434.85230	0.43485	533.456	21.20	0.35	0.00	0	250.00	
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	483.33390	0.48333		392.24170	0.39224	483.334	21.55	0.32	0.00	0	150.00	
\$ / R	On 06/09/2016	Any day expiry			16.54550	16.54550		16.16630	16.16630		19.58	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry			16.55230	16.55230		16.17280	16.17280		19.59	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	54.55250	0.05455		86.66750	0.08667	54.553	16.76	0.06	0.00	0	48,990.00	
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	683.58520	0.68359		561.27500	0.56127	683.585	20.56	0.41	0.00	0	48,990.00	
\$ / R	On 09/09/2016	Any day expiry			16.55570	16.55570		16.17610	16.17610		19.66	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry			16.56920	16.56920		16.18910	16.18910		19.65	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	271.34040	0.27134		361.36930	0.36137	271.340	18.20	0.20	0.00	0	1,000.00	
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	396.92570	0.39693		323.08930	0.32309	396.926	22.48	0.26	0.00	0	1,000.00	
\$ / R	On 15/09/2016	Any day expiry			16.57600	16.57600		16.19570	16.19570		19.66	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future			16.58950	16.58950		16.20880	16.20880		19.65	0.00	142,636,521.00	8,598	150,895.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	20.10160	0.02010		37.77750	0.03778	20.102	15.89	0.03	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	162.73920	0.16274		238.22180	0.23822	162.739	17.53	0.14	0.00	0	47,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	1,008.47100	1.00847		834.61910	0.83462	1,008.471	19.54	0.54	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	667.91650	0.66792		552.32090	0.55232	667.916	20.81	0.40	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	616.48080	0.61648		509.84530	0.50985	616.481	21.09	0.37	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	301.10260	0.30110		247.65020	0.24765	301.103	23.49	0.20	0.00	0	17,500.00	
\$ / R	On 28/09/2016	Any day expiry			16.62000	16.62000		16.23820	16.23820		19.68	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.76360	0.01076		12.61810	0.01262	10.764	20.32	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	36.00960	0.03601		67.65330	0.06765	36.010	16.17	0.04	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	526.41730	0.52642		435.82340	0.43582	526.417	21.85	0.32	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	494.86150	0.49486		409.11510	0.40912	494.862	22.05	0.30	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			16.71480	16.71480		16.32970	16.32970		19.80	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.27160	0.01327		14.36390	0.01436	13.272	19.96	0.01	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	46.00390	0.04600		79.35250	0.07935	46.004	16.32	0.05	0.00	0	150.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	513.72480	0.51372	430.44830	0.43045	513.725	22.38	0.29	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	499.75330	0.49975	418.52910	0.41853	499.753	22.47	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.82660	16.82660	16.43760	16.43760		19.94	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.03790	0.01404	15.71970	0.01572	14.038	19.18	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	55.79910	0.05580	90.80350	0.09080	55.799	16.34	0.05	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	503.90400	0.50390	427.94690	0.42795	503.904	22.98	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.88240	16.88240	16.49170	16.49170		19.99	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.90000	16.90000	16.50870	16.50870		19.99	0.00	118,300,000.00	7,000	33,853.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.35530	0.01536	16.45080	0.01645	15.355	18.92	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	36.97490	0.03697	59.41150	0.05941	36.975	15.82	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	42.61020	0.04261	73.35490	0.07335	42.610	15.73	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	55.58030	0.05558	92.20760	0.09221	55.580	15.97	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	255.39090	0.25539	347.46510	0.34747	255.391	17.84	0.16	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	337.93220	0.33793	430.91810	0.43092	337.932	18.30	0.20	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	359.16790	0.35917	453.62440	0.45362	359.168	18.38	0.21	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	364.77560	0.36478	460.24750	0.46025	364.776	18.39	0.21	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	424.03310	0.42403	529.86390	0.52986	424.033	18.48	0.24	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	427.14960	0.42715	533.50550	0.53351	427.150	18.48	0.24	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,989.16940	1.98917	1,714.36260	1.71436	1,989.169	18.57	0.74	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	523.97000	0.52397	649.76330	0.64976	523.970	18.61	0.27	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	549.22670	0.54923	681.63530	0.68164	549.227	18.64	0.28	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	639.16420	0.63916	792.06400	0.79206	639.164	18.78	0.31	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	729.78720	0.72979	895.01050	0.89501	729.787	19.00	0.34	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	826.81290	0.82681	1,004.15760	1.00416	826.813	19.22	0.37	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	967.62170	0.96762	1,160.88270	1.16088	967.622	19.51	0.41	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,000.39510	1.00040	1,197.08740	1.19709	1,000.395	19.58	0.42	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,090.35840	1.09036	1,295.94590	1.29595	1,090.358	19.76	0.44	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	1,130.85590	1.13086	1,340.26550	1.34027	1,130.856	19.83	0.45	0.00	0	7,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	940.10590	0.94011	806.71070	0.80671	940.106	20.87	0.44	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	837.56350	0.83756	718.90550	0.71891	837.564	21.32	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	743.66500	0.74367	638.44940	0.63845	743.665	21.79	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	652.89890	0.65290	560.75240	0.56075	652.899	22.32	0.33	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	636.07170	0.63607	546.37810	0.54638	636.072	22.43	0.32	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	632.40910	0.63241	543.24720	0.54325	632.409	22.45	0.32	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	605.77370	0.60577	520.50260	0.52050	605.774	22.64	0.31	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	588.81460	0.58881	506.03480	0.50603	588.815	22.76	0.30	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	519.73490	0.51973	453.23690	0.45324	519.735	23.30	0.27	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	512.73520	0.51274	448.44970	0.44845	512.735	23.36	0.26	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	504.49950	0.50450	442.82570	0.44283	504.499	23.44	0.26	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	487.26680	0.48727	430.20620	0.43021	487.267	23.63	0.25	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	474.14880	0.47415	419.08870	0.41909	474.149	23.86	0.24	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	466.40360	0.46640	412.51920	0.41252	466.404	24.00	0.24	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	453.40760	0.45341	401.49660	0.40150	453.408	24.24	0.23	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	448.05060	0.44805	396.94970	0.39695	448.051	24.35	0.23	0.00	0	368.00

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 19/12/2016	Foreign Exchange Future	20.90	Call	404.94670		0.40495		360.35860	0.36036	404.947	25.29	0.21	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	397.88390		0.39788		354.35900	0.35436	397.884	25.47	0.20	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	381.96120		0.38196		328.13910	0.32814	381.961	25.88	0.19	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	378.19300		0.37819		321.06480	0.32106	378.193	25.99	0.19	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.17880		17.17880		16.77910	16.77910		20.29	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	672.64790		0.67265		812.20000	0.81220	672.648	18.88	0.29	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,159.33920		1.15934		1,366.66670	1.36667	1,159.339	19.75	0.41	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	803.42080		0.80342		707.36690	0.70737	803.421	22.62	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	532.44910		0.53245		483.29020	0.48329	532.449	25.18	0.23	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.38840		17.38840		17.00130	17.00130		20.82	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.97710		15.97710		15.62240	15.62240		19.30	0.00	575,175.60	36	1,010.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.26540		16.26540		15.89940	15.89940		19.12	0.00	357,838.80	22	259.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.58950		16.58950		16.20880	16.20880		19.65	0.00	165,895.00	10	132.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.90000		16.90000		16.50870	16.50870		19.99	0.00	0.00	0	20.00
£ / R	On 26/02/2016	Any day expiry			22.17690		22.17690		21.69780	21.69780		20.26	0.00	3,614,834.70	163	0.00
£ / R	On 29/02/2016	Any day expiry			22.18150		22.18150		21.69780	21.69780		21.39	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			22.20220		22.20220		21.71440	21.71440		21.84	0.00	547,912.50	25	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			22.23250		22.23250		21.74360	21.74360		21.99	0.00	33,904,562.50	1,525	56,142.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	41.81250		0.04181		87.25220	0.08725	41.813	23.26	0.08	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	21.50	Put	144.07010		0.14407		304.12400	0.30412	144.070	21.81	0.23	0.00	0	12,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	1,045.31680		1.04532		1,465.76640	1.46577	1,045.317	22.71	0.79	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	32.23350		0.03223		14.46480	0.01446	32.233	22.78	0.07	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	4.61980		0.00462		4.00460	0.00400	4.620	25.86	0.01	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			22.37470		22.37470		21.87990	21.87990		22.15	0.00	0.00	0	121.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.64300		22.64300		22.13770	22.13770		22.04	0.00	16,982,250.00	750	5,179.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	525.72180		0.52572		409.70050	0.40970	525.722	23.05	0.31	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	189.13670		0.18914		143.08530	0.14309	189.137	24.45	0.13	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.05890		23.05890		22.53350	22.53350		22.27	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	679.91310		0.67991		823.50460	0.82350	679.913	22.04	0.27	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	647.79360		0.64779		528.63360	0.52863	647.794	23.74	0.28	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.11300		23.11300		22.58550	22.58550		22.06	0.00	15,023,450.00	650	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.56790		23.56790		23.02230	23.02230		21.05	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	186.51750		0.18652		220.04270	0.22004	186.518	21.28	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,476.82150		1.47682		1,732.09070	1.73209	1,476.821	20.81	0.41	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	812.91000		0.81291		690.60530	0.69061	812.910	22.94	0.29	0.00	0	783.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14063		0.14063		0.13855	0.13855		21.68	0.00	0.00	0	5,671.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14361		0.14361		0.14142	0.14142		20.13	0.00	0.00	0	5,474.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14705		0.14705		0.14473	0.14473		19.77	0.00	0.00	0	1,056.00
€ / R	On 26/02/2016	Any day expiry			17.47150		17.47150		17.15420	17.15420		13.22	0.00	594,031.00	34	0.00
€ / R	On 07/03/2016	Any day expiry			17.47670		17.47670		17.16550	17.16550		19.28	0.00	0.00	0	5.00

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		17.51910	17.51910		17.20380	17.20380		19.81	0.00	17,519,100.00	1,000	59,432.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.02720	0.00003	0.03160	0.00003	0.027	36.58	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.03210	0.00003	0.03690	0.00004	0.032	35.59	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.06670	0.00007	0.08780	0.00009	0.067	31.30	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	0.08630	0.00009	0.14710	0.00015	0.086	30.21	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	0.41170	0.00041	0.72040	0.00072	0.412	28.41	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,620.01140	2.62001	2,305.41320	2.30541	2,620.011	27.46	1.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	0.91140	0.00091	1.61320	0.00161	0.911	27.46	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	1.06580	0.00107	1.89050	0.00189	1.066	27.27	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,152.13650	2.15214	1,839.24370	1.83924	2,152.136	25.97	0.99	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	3.03650	0.00304	5.44370	0.00544	3.036	25.97	0.01	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,579.90000	1.57990	1,272.89890	1.27290	1,579.900	23.56	0.97	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,530.86890	1.53087	1,224.98690	1.22499	1,530.869	23.25	0.97	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,384.39130	1.38439	1,082.72430	1.08272	1,384.391	22.34	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,239.09170	1.23909	943.27000	0.94327	1,239.092	21.44	0.94	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	697.63430	0.69763	475.43340	0.47543	697.634	19.46	0.81	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry		17.48150	17.48150		17.17000	17.17000		20.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry		17.48200	17.48200		17.16730	17.16730		20.15	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry		17.51300	17.51300		17.19790	17.19790		19.73	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		17.53220	17.53220		17.21700	17.21700		19.56	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry		17.54730	17.54730		17.23170	17.23170		19.57	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		17.56560	17.56560		17.24930	17.24930		19.25	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.58730	17.58730		17.27020	17.27020		19.30	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.88740	17.88740		17.55950	17.55950		19.53	0.00	4,471,850.00	250	42,280.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.53670	0.01654	18.68260	0.01868	16.537	21.42	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,049.33360	2.04933	1,768.89090	1.76889	2,049.334	19.15	0.87	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		18.31140	18.31140		17.96390	17.96390		19.83	0.00	8,240,130.00	450	9,138.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.72450	18.72450		18.36120	18.36120		19.94	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	381.15550	0.38116	449.64830	0.44965	381.156	19.08	0.20	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	511.32740	0.51133	611.49540	0.61150	511.327	18.94	0.25	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	730.07530	0.73008	651.86980	0.65187	730.075	21.88	0.33	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	543.46350	0.54346	488.77350	0.48877	543.463	22.98	0.26	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap		103.67406	103.67406		103.67873	103.67873			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		100.94095	100.94095		100.94578	100.94578			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.21630	100.21630		100.21795	100.21795			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.27842	100.27842		100.28039	100.28039			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.75116	100.75116		100.75380	100.75380			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.29481	100.29481		100.29771	100.29771			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		101.26162	101.26162		101.26560	101.26560			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		100.80873	100.80873		100.81282	100.81282			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
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			468.40400		468.40400		469.97700	469.97700			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			477.19200		477.19200		478.79400	478.79400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			538.82500		538.82500		541.45000	541.45000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			548.93500		548.93500		551.60800	551.60800			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			488.84500		488.84500		491.06200	491.06200			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			498.01700		498.01700		500.27500	500.27500			0.00	0.00	0	139.00
ALBI	On 03/11/2016	Index Future			507.69100		507.69100		510.01000	510.01000			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.48470		11.48470		11.23870	11.23870		14.79	0.00	8,705,402.60	758	14,355.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	0.24550		0.00025		0.45310	0.00045	0.246	24.79	0.00	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,087.21700		1.08722		842.27350	0.84227	1,087.217	21.02	0.99	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	7.59220		0.00759		16.89640	0.01690	7.592	16.85	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	192.78990		0.19279		72.93850	0.07294	192.790	14.88	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	186.90620		0.18691		69.94660	0.06995	186.906	14.87	0.59	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	2.30800		0.00231		1.09430	0.00109	2.308	19.33	0.01	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.64360		11.64360		11.39070	11.39070		16.63	0.00	0.00	0	3,067.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.82860		11.82860		11.56590	11.56590		16.30	0.00	1,880,747.40	159	900.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.00990		12.00990		11.73890	11.73890		16.35	0.00	0.00	0	152.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.81020		11.81020		11.46070	11.46070		18.15	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			12.02510		12.02510		11.66540	11.66540		16.75	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.03390		16.03390		15.75290	15.75290		20.40	0.00	0.00	0	6,657.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.40030		16.40030		16.10920	16.10920		20.19	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.44000		2.44000		2.38670	2.38670		18.77	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.46020		2.46020		2.40290	2.40290		20.63	0.00	0.00	0	22,550.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.35110		2.35110		2.30800	2.30800		23.49	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.40110		2.40110		2.35610	2.35610		22.48	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			128.43975		128.43975		128.44670	128.44670			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

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
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	10.82262	75.35219		10.76219	75.72758				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.91764	76.78137		10.85517	77.16370				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.00855	74.46461		10.94353	74.85697				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	10.94823	79.38349		10.88256	79.84502				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	487.93800	487.93800		490.12400	490.12400				0.00	0.00	0	487.00
GOVI	On 04/08/2016	GOVI	497.09400	497.09400		499.32000	499.32000				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	506.75000	506.75000		509.03600	509.03600				0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.05630	2.05630		2.01050	2.01050			18.84	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.09380	2.09380		2.04660	2.04660			18.84	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.13460	2.13460		2.08570	2.08570			19.34	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.17300	2.17300		2.12210	2.12210			19.51	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.34071	123.34071		123.34922	123.34922				0.00	22,201,327.80	180	4,606.00
I2025	On 04/08/2016	Bond Future	124.43887	124.43887		124.44717	124.44717				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	103.07677	103.07677		102.78592	102.78592				0.00	103,076,770.00	1,000	1,032.00
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	128.77378	128.77378		128.78239	128.78239				0.00	65,674,627.80	510	19,067.00
I2038	On 04/08/2016	Bond Future	129.81888	129.81888		129.82730	129.82730				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	127.74944	127.74944		127.48172	127.48172				0.00	0.00	0	12,920.00
I2046	On 04/08/2016	Bond Future	130.18303	130.18303		129.90969	129.90969				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	136.70177	136.70177		136.71080	136.71080				0.00	14,763,791.16	108	16,502.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/08/2016	Bond Future		137.73812	137.73812		137.74655	137.74655			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		237.10500	237.10500		237.09500	237.09500			0.00	0.00	0	975.00
IGOV	On 04/08/2016	Index Future		241.57300	241.57300		241.56200	241.56200			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		246.28400	246.28400		246.28100	246.28100			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		642.69300	642.69300		642.67500	642.67500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		654.63100	654.63100		654.61500	654.61500			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.16000	92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.69000	92.31000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.90000	92.10000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.07000	91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.20000	91.80000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.33000	91.67000		8.33000	91.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.41000	91.59000		8.41000	91.59000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15670	0.15670		0.15320	0.15320			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15650	0.15650		0.15190	0.15190			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15540	0.15540		0.15230	0.15230			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.08020	0.08020		0.07850	0.07850			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06560	0.06560		0.06430	0.06430			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06100	0.06100		0.05970	0.05970			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.70330	10.70330		10.43400	10.43400		15.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.84050	10.84050		10.56410	10.56410		13.38	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		11.00280	11.00280		10.71680	10.71680		15.29	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.41640	1.41640		1.39030	1.39030			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.43340	1.43340		1.40650	1.40650			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.45020	1.45020		1.42230	1.42230			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.46550	1.46550		1.43680	1.43680			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.09650	1.09650		1.10120	1.10120			0.00	0.00	0	2.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.09970	1.09970		1.10440	1.10440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.10380	1.10380		1.10830	1.10830			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	On 05/05/2016	Bond Future		9.36426	111.56106		9.28258	112.13310		11.59	0.00	3,123,709.68	28	55,559.00
R186	On 05/05/2016	Bond Future	8.75	Call	704.37000	0.70437	855.30000	0.85530	704.370	11.43	0.23	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,110.28000	5.11028	4,689.17000	4.68917	5,110.280	11.43	0.77	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,550.07000	4.55007	4,154.10000	4.15410	4,550.070	11.46	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,872.55000	1.87255	2,159.80000	2.15980	1,872.550	11.59	0.45	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	973.10000	0.97310	841.91000	0.84191	973.100	11.95	0.27	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	920.03000	0.92003	794.79000	0.79479	920.030	11.96	0.26	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	805.34000	0.80534	693.27000	0.69327	805.340	12.01	0.23	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.43258	108.37295	9.34761	108.95566		11.53	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			294.11644	294.11644	294.13733	294.13733			0.00	17,646,986.40	60	1,428.00
R197	On 04/08/2016	Bond Future			293.22699	293.22699	293.24739	293.24739			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			241.43055	241.43055	241.44718	241.44718		9.10	0.00	0.00	0	43,481.00
R202	On 04/08/2016	Bond Future			242.58134	242.58134	242.59729	242.59729		8.51	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			9.24432	94.06185	9.16739	94.42713		9.15	0.00	0.00	0	9,781.00
R2023	On 04/08/2016	Bond Future			9.32111	95.84580	9.24034	96.21776		8.57	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.39518	93.75679	9.30953	94.13925		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			8.36090	101.09896	8.25345	101.23350		1.96	0.00	11,424,182.48	113	54,114.00
R203	On 04/08/2016	Bond Future			8.53027	103.01642	8.39706	103.15332		1.57	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.73249	100.82472	8.55443	100.96783		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			9.75001	89.08476	9.66871	89.63809			0.00	0.00	0	17,216.00
R2030	On 04/08/2016	Bond Future			9.82098	86.76608	9.73686	87.32973			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			9.88418	87.92044	9.81321	88.43105		16.10	0.00	5,802,749.04	66	9,231.00
R2032	On 04/08/2016	Bond Future			9.95334	89.58803	9.88005	90.10810		15.40	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.01612	87.15138	9.94000	87.68454		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			9.94520	92.67498	9.88449	93.15289			0.00	0.00	0	4,019.00
R2035	On 04/08/2016	Bond Future			10.01032	94.43258	9.94768	94.91939			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
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	9.99823	89.30834		9.94267	89.74184		17.47	0.00	0.00	0	41,155.00
R2037		On 04/08/2016	Bond Future	10.06707	86.74336		10.00974	87.18493		17.54	0.00	0.00	0	0.00
R2037		On 03/11/2016	Bond Future	10.12489	88.41168		10.06541	88.86494		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	8.72683	101.39971		8.62534	101.63056		3.74	0.00	0.00	0	33,079.00
R204		On 04/08/2016	Bond Future	8.85795	99.28171		8.74453	99.51673		3.41	0.00	0.00	0	0.00
R204		On 03/11/2016	Bond Future	8.98063	101.19078		8.85079	101.43386		3.13	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	10.07367	92.82212		10.02323	93.23954		17.98	0.00	0.00	0	1,812.00
R2040		On 04/08/2016	Bond Future	10.14318	90.07330		10.09114	90.49845		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	10.06669	90.15656		10.02136	90.53406		18.64	0.00	0.00	0	20,918.00
R2044		On 04/08/2016	Bond Future	10.13354	87.48242		10.08679	87.86695		18.74	0.00	0.00	0	0.00
R2044		On 03/11/2016	Bond Future	10.18976	89.16503		10.14125	89.56006		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	10.06212	89.21147		10.01676	89.59573		19.16	0.00	0.00	0	63,832.00
R2048		On 04/08/2016	Bond Future	10.12324	90.90342		10.07652	91.29471		18.35	0.00	0.00	0	0.00
R2048		On 03/11/2016	Bond Future	10.18124	88.21211		10.13274	88.61410		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	8.93647	97.09882		8.83692	97.39627		5.27	0.00	0.00	0	42,164.00
R207	7.56	On 05/05/2016	Bond Future	23.00000	0.02300		34.12000	0.03412	23.000	5.09	0.03	0.00	0	43.00
R207		On 04/08/2016	Bond Future	9.04983	95.29597		8.94187	95.59888		4.94	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	9.07212	91.71415		8.97891	92.05650		7.01	0.00	0.00	0	45,535.00
R208		On 04/08/2016	Bond Future	9.16572	93.45364		9.06651	93.80231		6.45	0.00	0.00	0	0.00
R208		On 03/11/2016	Bond Future	9.25094	91.84739		9.14414	92.20603		6.37	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

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			9.88224		69.31099		9.82159	69.70601		18.45	0.00	0.00	0	31,873.00
R209	On 05/05/2016	Bond Future	8.25	Call	44.56000		0.04456		56.80000	0.05680	44.560	17.96	0.02	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	410.54000		0.41054		483.36000	0.48336	410.540	18.09	0.15	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.94220		70.62561		9.87978	71.02799		17.69	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,331.21000		2.33121		2,512.84000	2.51284	2,331.210	17.62	0.42	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,729.36000		5.72936		6,025.80000	6.02580	5,729.360	18.42	0.71	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.99624		68.83259		9.93163	69.24520		17.88	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			180.21428		180.21428		180.22684	180.22684			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			183.64716		183.64716		183.65944	183.65944			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			137.59984		137.59984		137.61249	137.61249			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.48386		138.48386		138.49635	138.49635			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			142.57132		142.57132		142.58144	142.58144			0.00	0.00	0	3,830.00
R212	On 04/08/2016	Bond Future			143.38050		143.38050		143.39039	143.39039			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			9.77845		79.84145		9.70235	80.33967		15.86	0.00	0.00	0	48,117.00
R213	On 04/08/2016	Bond Future			9.84099		81.35564		9.76245	81.86321		15.17	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.90040		79.36860		9.81893	79.88870		15.29	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			9.97479		69.52491		9.91923	69.89811		19.22	0.00	0.00	0	31,399.00
R214	On 04/08/2016	Bond Future			10.03264		70.84347		9.97547	71.22365		18.43	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	479.92000		0.47992		533.49000	0.53349	479.920	17.95	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,515.06000		1.51506		1,641.32000	1.64132	1,515.060	18.09	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,387.75000		4.38775		4,630.74000	4.63074	4,387.750	18.69	0.60	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,472.25000		8.47225		8,796.39000	8.79639	8,472.250	19.31	0.83	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.08740		68.90795		10.02823	69.29785		18.66	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

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
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	28,129.12000		28,129.12000		27,556.45000	27,556.45000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.37570		11.37570		11.12410	11.12410		22.32	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.55220		11.55220		11.29270	11.29270		17.64	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.40320		5.40320		5.32430	5.32430		17.08	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.36030		5.36030		5.28200	5.28200		16.50	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.38720		1.38720		1.35420	1.35420			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30160		1.30160		1.27150	1.27150			0.00	0.00	0	0.00

Total for Derivatives : 1,374,992,034.11 71,766 4796333.00

Grand Total: 1,374,992,034.11 71,766 4796333.00