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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2016

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
<b>Derivatives</b>													
\$ / R	On 22/01/2016	Any day expiry	16.43180	16.43180		16.71300	16.71300		13.40	0.00	82,159,000.00	5,000	0.00
\$ / R	On 27/01/2016	Any day expiry	16.43470	16.43470		16.71010	16.71010		19.66	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.000	30.65	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	0.03750	0.00004	0.03510	0.00004	47.19	0.00	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,954.79070	1.95479	2,230.42240	2.23042	1,954.791	33.25	1.00	0.00	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	1,116.84350	1.11684	1,392.54800	1.39255	1,116.844	26.75	0.99	0.00	150.00
\$ / R	On 29/01/2016	Any day expiry			16.44070	16.44070	16.71620	16.71620	21.75	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.08640	0.00009	0.07980	0.00008	38.74	0.00	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,181.04900	2.18105	2,456.53520	2.45654	2,181.049	34.95	1.00	0.00	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.67670	0.00068	0.65050	0.00065	33.20	0.00	0.00	0	2,000.00
\$ / R	On 01/02/2016	Any day expiry			16.44960	16.44960	16.72530	16.72530	20.43	0.00	0.00	0	0.00
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	93.41020	0.09341	196.19020	0.19619	93.410	21.81	0.26	0.00	2,500.00
\$ / R	On 10/02/2016	Any day expiry			16.47700	16.47700	16.75330	16.75330	20.03	0.00	35,651,730.00	2,150	2,150.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	579.20570	0.57921	805.97860	0.80598	579.206	19.44	0.75	0.00	5,000.00
\$ / R	On 12/02/2016	Any day expiry			16.48320	16.48320	16.75950	16.75950	20.21	0.00	0.00	0	506.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.01260	0.00001	0.000	24.71	0.00	0.00	1,000.00

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 12/02/2016	Any day expiry	15.40	Call	1,111.43960	1.11144	1,377.81970	1.37782	1,111.440	20.22	0.92	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.66	Call	247.05810	0.24706	389.78300	0.38978	247.058	20.68	0.42	0.00	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	236.48070	0.23648	374.69790	0.37470	236.481	20.77	0.41	0.00	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry			16.49230	16.49230	16.76880	16.76880		19.74	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry			16.49540	16.49540	16.77190	16.77190		19.78	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry			16.49840	16.49840	16.77500	16.77500		19.82	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry			16.50460	16.50460	16.78130	16.78130		19.88	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,576.36360	2.57636	2,852.70550	2.85271	2,576.364	24.07	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	3.38990	0.00339	2.47220	0.00247	3.390	22.41	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,605.53120	1.60553	1,877.89770	1.87790	1,605.531	19.86	0.97	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.52290	16.52290	16.79990	16.79990		19.75	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.04160	0.00004	0.02460	0.00002	0.042	30.25	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	1.43860	0.00144	1.18650	0.00119	1.439	25.02	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,692.46010	1.69246	1,966.50690	1.96651	1,692.460	18.45	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	963.03900	0.96304	1,208.61330	1.20861	963.039	18.54	0.84	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.52600	16.52600	16.80300	16.80300		19.83	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			16.53520	16.53520	16.81240	16.81240		19.81	0.00	2,245,590.00	135	218.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	3.49370	0.00349	2.89200	0.00289	3.494	22.69	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,942.75640	1.94276	2,219.14570	2.21915	1,942.756	19.04	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.54130	16.54130	16.81860	16.81860		19.95	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,950.40060	1.95040	2,226.69290	2.22669	1,950.401	19.16	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,940.51280	1.94051	2,216.80060	2.21680	1,940.513	19.11	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,930.62670	1.93063	2,206.90960	2.20691	1,930.627	19.05	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	1,112.60560	1.11261	0.00000	0.00000	1,112.606	18.40	0.86	602,609,125.50	45,000	22,500.00
\$ / R	On 07/03/2016	Any day expiry			16.55660	16.55660	16.83430	16.83430		19.93	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.56890	16.56890	16.84670	16.84670		20.13	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.57810	16.57810	16.85610	16.85610		20.02	0.00	1,713,943,446.60	103,386	926,403.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.08330	0.00008	0.04780	0.00005	0.083	27.36	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.09850	0.00010	0.05670	0.00006	0.098	27.36	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.16140	0.00016	0.11050	0.00011	0.161	27.04	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.17350	0.00017	0.11840	0.00012	0.174	27.00	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.21040	0.00021	0.14220	0.00014	0.210	26.87	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.23140	0.00023	0.15570	0.00016	0.231	26.81	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.26050	0.00026	0.17420	0.00017	0.261	26.73	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.33700	0.00034	0.22280	0.00022	0.337	26.56	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.47560	0.00048	0.30970	0.00031	0.476	26.33	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,029.00570	4.02901	4,306.67530	4.30668	4,029.006	25.88	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	1.36070	0.00136	0.85280	0.00085	1.361	25.59	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,779.64360	3.77964	4,057.06370	4.05706	3,779.644	25.49	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	2.10510	0.00211	1.30320	0.00130	2.105	25.26	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	2.85050	0.00285	1.75220	0.00175	2.851	25.03	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,381.57530	3.38158	3,658.22780	3.65823	3,381.575	24.87	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	3.87630	0.00388	2.38790	0.00239	3.876	24.75	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,083.19380	3.08319	3,359.85380	3.35985	3,083.194	23.79	0.99	0.00	0	1,000.00

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	13.55	Call	3,033.49430	3.03349	3,310.10870	3.31011	3,033.494	23.59	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	6.79600	0.00680	5.21250	0.00521	6.796	22.78	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,824.97540	2.82498	3,101.38140	3.10138	2,824.975	22.74	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,646.58720	2.64659	2,922.79220	2.92279	2,646.587	22.01	0.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	8.58770	0.00859	6.78090	0.00678	8.588	21.97	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,587.20980	2.58721	2,863.34260	2.86334	2,587.210	21.77	0.98	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,488.35850	2.48836	2,764.36360	2.76436	2,488.359	21.37	0.98	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	11.56310	0.01156	9.43060	0.00943	11.563	20.97	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,379.80290	2.37980	2,655.65610	2.65566	2,379.803	20.93	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	12.42990	0.01243	10.20960	0.01021	12.430	20.72	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,281.30550	2.28131	2,557.00850	2.55701	2,281.305	20.52	0.97	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,094.76270	2.09476	2,370.13760	2.37014	2,094.763	19.76	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	16.66270	0.01666	14.03760	0.01404	16.663	19.76	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,006.73040	2.00673	2,281.92450	2.28192	2,006.730	19.39	0.96	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,899.48160	1.89948	2,174.42660	2.17443	1,899.482	18.95	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	21.38160	0.02138	18.32660	0.01833	21.382	18.95	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,850.87520	1.85088	2,125.69350	2.12569	1,850.875	18.75	0.95	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	24.26680	0.02427	20.94960	0.02095	24.267	18.55	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	34.40750	0.03441	27.03530	0.02704	34.408	18.22	0.07	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	35.24290	0.03524	27.40160	0.02740	35.243	18.22	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	36.09440	0.03609	27.77230	0.02777	36.094	18.23	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	38.74710	0.03875	28.91730	0.02892	38.747	18.26	0.07	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,433.69510	1.43370	1,693.70470	1.69370	1,433.695	18.38	0.90	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,372.64270	1.37264	1,630.03270	1.63003	1,372.643	18.44	0.89	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	92.59300	0.09259	64.08380	0.06408	92.593	18.58	0.15	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,155.71860	1.15572	1,401.14890	1.40115	1,155.719	18.64	0.83	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,139.73910	1.13974	1,384.10180	1.38410	1,139.739	18.66	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,131.78990	1.13179	1,375.61010	1.37561	1,131.790	18.67	0.83	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,123.86800	1.12387	1,367.14040	1.36714	1,123.868	18.67	0.82	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,108.10660	1.10811	1,350.26770	1.35027	1,108.107	18.69	0.82	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,100.26750	1.10027	1,341.86500	1.34186	1,100.268	18.70	0.82	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	986.75740	0.98676	1,218.64770	1.21865	986.757	18.85	0.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	915.79410	0.91579	1,139.62260	1.13962	915.794	19.00	0.75	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	187.69410	0.18769	133.52260	0.13352	187.694	19.00	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	815.55220	0.81555	1,026.15250	1.02615	815.552	19.22	0.70	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	237.45220	0.23745	170.05250	0.17005	237.452	19.22	0.30	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	693.77720	0.69378	889.16800	0.88917	693.777	19.51	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	616.67140	0.61667	801.02390	0.80102	616.671	19.71	0.59	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	432.63370	0.43263	330.18900	0.33019	432.634	19.87	0.44	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	536.63950	0.53664	708.17830	0.70818	536.639	19.95	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	513.36080	0.51336	680.88670	0.68089	513.361	20.02	0.52	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	432.17460	0.43217	579.76120	0.57976	432.175	20.47	0.46	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	604.07460	0.60407	473.66120	0.47366	604.075	20.47	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	667.98890	0.66799	527.80820	0.52781	667.989	20.70	0.57	0.00	0	15,000.00

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\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	701.00690	0.70101		556.81920	0.55682	701.007	20.81	0.58	0.00	0	10,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	769.05880	0.76906		617.05170	0.61705	769.059	21.04	0.61	0.00	0	201.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	295.98720	0.29599		408.62770	0.40863	295.987	21.45	0.34	0.00	0	12,500.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	241.14210	0.24114		338.21750	0.33822	241.142	21.97	0.29	0.00	0	20,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	194.22970	0.19423		277.36340	0.27736	194.230	22.49	0.24	0.00	0	1,000.00	
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	114.24890	0.11425		169.12790	0.16913	114.249	23.74	0.15	0.00	0	12,500.00	
\$ / R	On 15/03/2016	Any day expiry			16.58120	16.58120		16.85920	16.85920		20.16	0.00	0.00	0	350.00	
\$ / R	On 16/03/2016	Any day expiry			16.58430	16.58430		16.86230	16.86230		20.20	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	4.76700	0.00477		3.10300	0.00310	4.767	24.36	0.01	0.00	0	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,977.40420	1.97740		2,250.70740	2.25071	1,977.404	19.54	0.96	0.00	0	17,991.00	
\$ / R	On 23/03/2016	Any day expiry			16.60570	16.60570		16.88420	16.88420		20.18	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	9.23460	0.00923		6.88340	0.00688	9.235	22.74	0.02	0.00	0	19,744.00	
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,681.24530	1.68125		1,951.94510	1.95195	1,681.245	18.40	0.92	0.00	0	19,744.00	
\$ / R	On 29/03/2016	Any day expiry			16.62420	16.62420		16.90290	16.90290		20.00	0.00	0.00	0	0.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.70540	0.00071		0.48770	0.00049	0.705	27.01	0.00	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	8.89140	0.00889		6.32650	0.00633	8.891	22.88	0.01	0.00	0	150.00	
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,460.90540	1.46091		1,714.50440	1.71450	1,460.905	18.38	0.87	0.00	0	250.00	
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	927.05730	0.92706		1,139.19840	1.13920	927.057	19.04	0.71	0.00	0	150.00	
\$ / R	On 31/03/2016	Any day expiry			16.63040	16.63040		16.73650	16.73650		20.10	0.00	585,777.50	35	35.00	
\$ / R	On 05/04/2016	Any day expiry			16.64590	16.64590		16.92500	16.92500		20.01	0.00	0.00	0	0.00	
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,021.69310	1.02169		1,240.68580	1.24069	1,021.693	18.80	0.73	0.00	0	5,000.00	
\$ / R	On 06/04/2016	Any day expiry			16.64900	16.64900		16.92810	16.92810		20.02	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry			16.65210	16.65210		16.93130	16.93130		20.01	0.00	0.00	0	0.00	
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	814.80200	0.81480		1,005.95520	1.00596	814.802	19.37	0.63	0.00	0	5,000.00	
\$ / R	On 15/04/2016	Any day expiry			16.67690	16.67690		16.95650	16.95650		20.03	0.00	2,719,688.40	162	1,765.00	
\$ / R	On 18/04/2016	Any day expiry			16.68630	16.68630		16.96590	16.96590		19.94	0.00	0.00	0	0.00	
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	23.49930	0.02350		15.63420	0.01563	23.499	20.55	0.03	0.00	0	17,896.00	
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,413.37180	1.41337		1,654.99210	1.65499	1,413.372	18.24	0.82	0.00	0	17,896.00	
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	497.56790	0.49757		630.44510	0.63045	497.568	20.70	0.43	0.00	0	5,000.00	
\$ / R	On 26/04/2016	Any day expiry			16.71110	16.71110		16.99130	16.99130		19.91	0.00	0.00	0	0.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	3.22260	0.00322		1.87120	0.00187	3.223	26.70	0.00	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	15.22510	0.01523		8.98850	0.00899	15.225	21.29	0.02	0.00	0	150.00	
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,271.33240	1.27133		1,500.11980	1.50012	1,271.332	18.42	0.77	0.00	0	250.00	
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	878.97460	0.87897		1,064.50850	1.06451	878.975	19.27	0.62	0.00	0	150.00	
\$ / R	On 10/05/2016	Any day expiry			16.75580	16.75580		17.03710	17.03710		19.96	0.00	0.00	0	0.00	
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	45.34630	0.04535		31.15970	0.03116	45.346	19.23	0.06	0.00	0	8,403.00	
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,448.72130	1.44872		1,682.12000	1.68212	1,448.721	18.29	0.79	0.00	0	8,403.00	
\$ / R	On 13/05/2016	Any day expiry			16.76540	16.76540		17.04690	17.04690		19.99	0.00	0.00	0	50.00	
\$ / R	On 27/05/2016	Any day expiry			16.81010	16.81010		17.09270	17.09270		20.06	0.00	0.00	0	0.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	5.12830	0.00513		2.88150	0.00288	5.128	24.81	0.01	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	18.57110	0.01857		11.68680	0.01169	18.571	19.54	0.02	0.00	0	150.00	
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,122.98670	1.12299		1,318.52270	1.31852	1,122.987	19.01	0.66	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	837.63770	0.83764		998.89200	0.99889	837.638	19.91	0.55	0.00	0	150.00	
\$ / R	On 31/05/2016	Any day expiry			16.82290	16.82290		17.10570	17.10570		20.01	0.00	0.00	0	230.00	

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			16.84200	16.84200		17.12540	17.12540	20.06	0.00	0.00	0	0.00
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	7.22910	0.00723		5.00250	0.00500	7.229	22.92	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	1,617.32360	1.61732	1,849.84950	1.84985	1,617.324	18.24	0.80	0.00	0	1,000.00		
\$ / R			On 08/06/2016	Any day expiry	16.84840	16.84840		17.13190	17.13190		20.09	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	84.40350	0.08440		61.04840	0.06105	84.404	18.27	0.09	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	1,394.99140	1.39499	1,612.14270	1.61214	1,394.991	18.55	0.74	0.00	0	8,219.00		
\$ / R			On 09/06/2016	Any day expiry	16.85160	16.85160		17.13520	17.13520		20.09	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	16.86440	16.86440		17.14830	17.14830		20.06	0.00	406,010,430.00	24,075	88,156.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	7.36590	0.00737		5.27880	0.00528	7.366	22.69	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	12.30600	0.01231		8.64870	0.00865	12.306	20.37	0.02	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	13.09240	0.01309		9.17800	0.00918	13.092	20.10	0.02	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	15.03350	0.01503		10.47880	0.01048	15.033	19.48	0.02	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	3,382.93890	3.38294	3,661.10850	3.66111	3,382.939	18.55	0.98	0.00	0	53,633.00		
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	18.53890	0.01854		12.80850	0.01281	18.539	18.55	0.02	0.00	0	545.00	
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	19.43810	0.01944		13.07030	0.01307	19.438	18.54	0.03	0.00	0	36,230.00	
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	55.43780	0.05544		37.34760	0.03735	55.438	18.29	0.06	0.00	0	3,000.00	
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	76.69290	0.07669		54.48000	0.05448	76.693	18.20	0.08	0.00	0	17,500.00	
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	117.08130	0.11708		88.42460	0.08842	117.081	18.08	0.12	0.00	0	8,000.00	
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	2,062.73500	2.06274	2,316.40440	2.31640	2,062.735	18.05	0.87	0.00	0	330.00		
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	2,003.26450	2.00326	2,255.52920	2.25553	2,003.265	18.03	0.86	0.00	0	53,633.00		
\$ / R	16.00	Put	On 13/06/2016	Foreign Exchange Future	411.04580	0.41105	333.63090	0.33363	411.046	18.71	0.31	161,472,491.40	33,000	25,700.00		
\$ / R	16.10	Call	On 13/06/2016	Foreign Exchange Future	1,217.24940	1.21725	1,416.07960	1.41608	1,217.249	18.87	0.67	0.00	0	3,000.00		
\$ / R	16.17	Put	On 13/06/2016	Foreign Exchange Future	483.48380	0.48348		0.00000	0.00000	483.484	18.98	0.34	109,865,774.00	20,000	20,000.00	
\$ / R	16.23	Call	On 13/06/2016	Foreign Exchange Future	1,145.02270	1.14502	1,333.60310	1.33360	1,145.023	19.07	0.65	0.00	0	750.00		
\$ / R	16.50	Put	On 13/06/2016	Foreign Exchange Future	642.59960	0.64260		531.07420	0.53107	642.600	19.50	0.41	0.00	0	300.00	
\$ / R	16.53	Call	On 13/06/2016	Foreign Exchange Future	992.63430	0.99263	1,163.43850	1.16344	992.634	19.55	0.59	0.00	0	36,230.00		
\$ / R	16.63	Put	On 13/06/2016	Foreign Exchange Future	711.71860	0.71172		593.42560	0.59343	711.719	19.71	0.43	0.00	0	6,000.00	
\$ / R	16.65	Put	On 13/06/2016	Foreign Exchange Future	722.66560	0.72267		603.34010	0.60334	722.666	19.74	0.43	0.00	0	850.00	
\$ / R	16.92	Put	On 13/06/2016	Foreign Exchange Future	878.40710	0.87841		0.00000	0.00000	878.407	20.17	0.49	164,201,384.00	20,000	20,000.00	
\$ / R	16.93	Call	On 13/06/2016	Foreign Exchange Future	818.86190	0.81886		969.17710	0.96918	818.862	20.19	0.51	0.00	0	700.00	
\$ / R	16.95	Call	On 13/06/2016	Foreign Exchange Future	811.03200	0.81103		0.00000	0.00000	811.032	20.22	0.51	69,065,154.40	8,000	8,000.00	
\$ / R	17.06	Call	On 13/06/2016	Foreign Exchange Future	769.27970	0.76928		913.02580	0.91303	769.280	20.40	0.49	0.00	0	545.00	
\$ / R	17.79	Call	On 13/06/2016	Foreign Exchange Future	543.32210	0.54332		653.51610	0.65352	543.322	21.61	0.37	0.00	0	6,000.00	
\$ / R	18.00	Call	On 13/06/2016	Foreign Exchange Future	493.04570	0.49305		594.26670	0.59427	493.046	21.97	0.34	0.00	0	850.00	
\$ / R	18.07	Call	On 13/06/2016	Foreign Exchange Future	477.47450	0.47747		576.06480	0.57606	477.474	22.09	0.33	0.00	0	17,500.00	
\$ / R	18.17	Call	On 13/06/2016	Foreign Exchange Future	456.19440	0.45619		551.14350	0.55114	456.194	22.27	0.32	0.00	0	6,600.00	
\$ / R	18.60	Call	On 13/06/2016	Foreign Exchange Future	375.79940	0.37580		0.00000	0.00000	375.799	22.99	0.27	252,415,570.00	50,000	25,000.00	
\$ / R			On 24/06/2016	Any day expiry	16.89950	16.89950		17.18420	17.18420		20.14	0.00	0.00	0	0.00	
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	181.14140	0.18114		141.12040	0.14112	181.141	18.05	0.16	0.00	0	7,900.00	
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	992.64290	0.99264	1,157.85090	1.15785	992.643	19.73	0.57	0.00	0	7,900.00		
\$ / R			On 28/06/2016	Any day expiry	16.91230	16.91230		17.19730	17.19730		20.11	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	6.19300	0.00619		3.75440	0.00375	6.193	23.00	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	19.06620	0.01907		13.62590	0.01363	19.066	17.92	0.02	0.00	0	150.00	
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	1,018.75700	1.01876	1,185.13420	1.18513	1,018.757	19.66	0.58	0.00	0	250.00		

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	842.91890	0.84292	989.14140	0.98914	842.919	20.33	0.50	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			17.00170	17.00170	17.28910	17.28910		20.19	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	747.34920	0.74735	628.91200	0.62891	747.349	19.55	0.40	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	608.49600	0.60850	712.29780	0.71230	608.496	22.03	0.36	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			17.00510	17.00510	17.29260	17.29260		20.19	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.44810	0.00745	4.96320	0.00496	7.448	21.92	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	19.04270	0.01904	15.10000	0.01510	19.043	16.79	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	931.71920	0.93172	1,077.33220	1.07733	931.719	20.39	0.51	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	818.92630	0.81893	951.72480	0.95172	818.926	20.88	0.46	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.05660	17.05660	17.34470	17.34470		20.20	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.33180	0.01433	11.98010	0.01198	14.332	19.08	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,853.32520	1.85333	2,078.09120	2.07809	1,853.325	18.22	0.78	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.10810	17.10810	17.39680	17.39680		20.23	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.48440	0.00948	6.15730	0.00616	9.484	21.29	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	20.61940	0.02062	16.95560	0.01696	20.619	16.13	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	856.39780	0.85640	985.97420	0.98597	856.398	21.09	0.45	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	788.19050	0.78819	909.45690	0.90946	788.191	21.42	0.42	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.14590	17.14590	17.43510	17.43510		20.22	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	883.74990	0.88375	1,014.20710	1.01421	883.750	21.06	0.45	80,136,097.00	10,000	0.00
\$ / R	On 08/09/2016	Any day expiry			17.15270	17.15270	17.44200	17.44200		20.22	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	27.00640	0.02701	18.84190	0.01884	27.006	15.36	0.03	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,041.30160	1.04130	1,187.29220	1.18729	1,041.302	20.43	0.51	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.15610	17.15610	17.44550	17.44550		20.22	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.16990	17.16990	17.45940	17.45940		20.26	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	180.10070	0.18010	131.54290	0.13154	180.101	17.11	0.14	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	659.27430	0.65927	759.28800	0.75929	659.274	22.42	0.35	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.17670	17.17670	17.46640	17.46640		20.26	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.19050	17.19050	17.48030	17.48030		20.24	0.00	13,752,400.00	800	35,439.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	20.50420	0.02050	17.88360	0.01788	20.504	16.61	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	96.70450	0.09670	62.98490	0.06298	96.705	16.24	0.09	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,011.83350	1.01183	1,153.65360	1.15365	1,011.834	20.66	0.49	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	945.04670	0.94505	1,079.56140	1.07956	945.047	20.93	0.47	82,398,155.00	10,000	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	519.42450	0.51942	603.28850	0.60329	519.424	23.45	0.28	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.22140	17.22140	17.51160	17.51160		20.22	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.13420	0.01113	7.25560	0.00726	11.134	20.57	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	22.36010	0.02236	19.95590	0.01996	22.360	15.58	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	818.65660	0.81866	936.28870	0.93629	818.657	21.67	0.41	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	778.15170	0.77815	890.55370	0.89055	778.152	21.90	0.39	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.31750	17.31750	17.60910	17.60910		20.26	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.86400	0.01186	7.53270	0.00753	11.864	19.92	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	23.82470	0.02382	25.94590	0.02595	23.825	15.21	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	786.32540	0.78633	894.72730	0.89473	786.325	22.23	0.38	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	768.49960	0.76850	874.78500	0.87478	768.500	22.34	0.37	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.43630	17.43630	17.73130	17.73130		20.33	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.58890	0.01159	6.60760	0.00661	11.589	19.05	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	30.42880	0.03043	29.35930	0.02936	30.429	15.34	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	757.46030	0.75746	859.43300	0.85943	757.460	22.84	0.34	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.49390	17.49390	17.79060	17.79060		20.34	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.51190	17.51190	17.80910	17.80910		20.32	0.00	0.00	0	14,248.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.59990	0.01460	9.05300	0.00905	14.600	19.21	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	24.14570	0.02415	0.00000	0.00000	24.146	15.44	0.02	454,339.67	1,450	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	24.54660	0.02455	19.72400	0.01972	24.547	15.02	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	25.00180	0.02500	20.08210	0.02008	25.002	14.54	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	201.49680	0.20150	140.03420	0.14003	201.497	16.47	0.14	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	220.03120	0.22003	155.71910	0.15572	220.031	16.63	0.14	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	225.50800	0.22551	160.39480	0.16039	225.508	16.68	0.15	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	284.78520	0.28479	211.90730	0.21191	284.785	17.15	0.17	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,464.13910	2.46414	2,681.28100	2.68128	2,464.139	17.62	0.80	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	488.03720	0.48804	414.39960	0.41440	488.037	18.13	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	641.46080	0.64146	554.28220	0.55428	641.461	18.49	0.30	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	762.89590	0.76290	662.37000	0.66237	762.896	18.80	0.33	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	792.58920	0.79259	0.00000	0.00000	792.589	18.89	0.34	4,084,479.48	725	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	874.48230	0.87448	759.80620	0.75981	874.482	19.12	0.36	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,047.79600	1.04780	1,177.01690	1.17702	1,047.796	21.52	0.44	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	934.87520	0.93488	1,052.22210	1.05222	934.875	22.09	0.40	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	913.52740	0.91353	1,028.82770	1.02883	913.527	22.20	0.39	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	908.86550	0.90887	1,023.72460	1.02372	908.866	22.22	0.39	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	874.86190	0.87486	986.47780	0.98648	874.862	22.41	0.38	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	853.12090	0.85312	962.64250	0.96264	853.121	22.53	0.37	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	763.75890	0.76376	863.06030	0.86306	763.759	23.09	0.34	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	754.62650	0.75463	852.86770	0.85287	754.626	23.15	0.33	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	743.87270	0.74387	840.84710	0.84085	743.873	23.23	0.33	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	719.58350	0.71958	0.00000	0.00000	719.584	23.40	0.32	9,208,084.79	1,450	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	685.19610	0.68520	775.18700	0.77519	685.196	23.66	0.30	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	663.55190	0.66355	750.92810	0.75093	663.552	23.83	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	579.41310	0.57941	644.65410	0.64465	579.413	24.89	0.26	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.74690	17.74690	18.04330	18.04330		20.72	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	970.83020	0.97083	861.10110	0.86110	970.830	19.28	0.35	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	729.28320	0.72928	807.16560	0.80717	729.283	24.93	0.28	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.95610	17.95610	18.24570	18.24570		21.18	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.57810	16.57810	16.85610	16.85610		20.02	0.00	165,781.00	10	1,191.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.86440	16.86440	17.14830	17.14830		20.06	0.00	168,644.00	10	129.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.19050	17.19050	17.48030	17.48030		20.24	0.00	0.00	0	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.51190	17.51190	17.80910	17.80910		20.32	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			23.70000	23.70000	23.71440	23.71440		21.95	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.71330	23.71330	23.72770	23.72770		21.75	0.00	0.00	0	56.00

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 07/03/2016	Any day expiry		23.74400	23.74400		23.75870	23.75870		21.80	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.77490	23.77490		23.78960	23.78960		21.80	0.00	95,099.60	4	32,187.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	38.75250	0.03875	48.22080	0.04822	38.753	21.96	0.05	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	153.66700	0.15367	177.21070	0.17721	153.667	20.43	0.16	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	480.82450	0.48082	513.02590	0.51303	480.824	21.30	0.36	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	707.18650	0.70719	754.94450	0.75494	707.186	22.04	0.48	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	314.03840	0.31404	350.24580	0.35025	314.038	23.63	0.26	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		24.59100	24.59100		24.60870	24.60870		22.47	0.00	383,168.00	16	88.00
£ / R	On 13/06/2016	Foreign Exchange Future		24.19290	24.19290		24.20890	24.20890		21.44	0.00	24,192.90	1	2,296.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,249.75850	1.24976	1,300.02860	1.30003	1,249.759	21.53	0.51	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	612.07460	0.61207	651.28890	0.65129	612.075	23.58	0.29	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		24.61960	24.61960		24.63450	24.63450		20.65	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	271.14030	0.27114	300.13770	0.30014	271.140	18.54	0.14	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,182.82850	1.18283	1,230.69170	1.23069	1,182.829	21.66	0.42	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		24.67610	24.67610		24.69020	24.69020		20.52	0.00	0.00	0	390.00
£ / R	On 19/12/2016	Foreign Exchange Future		25.15770	25.15770		25.17430	25.17430		19.87	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.14014	0.14014		0.14413	0.14413		22.59	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.14292	0.14292		0.14699	0.14699		21.18	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14615	0.14615		0.15031	0.15031		20.64	0.00	0.00	0	874.00
€ / R	On 25/01/2016	Any day expiry		17.77620	17.77620		18.11140	18.11140		17.04	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry		17.78350	17.78350		18.11530	18.11530		22.02	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.19450	0.00019	0.12260	0.00012	0.194	36.87	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,264.01580	2.26402	2,595.64520	2.59565	2,264.016	34.53	1.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry		17.85920	17.85920		18.19280	18.19280		20.73	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	4.49300	0.00449	3.00010	0.00300	4.493	23.68	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,811.00740	1.81101	2,139.90380	2.13990	1,811.007	20.60	0.97	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.88140	17.88140		18.21650	18.21650		20.64	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.88770	17.88770		18.22160	18.22160		20.75	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.92550	17.92550		18.26030	18.26030		20.61	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.95200	17.95200		18.28720	18.28720		20.71	0.00	17,987,904.00	1,002	68,323.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.41910	0.00042	0.25760	0.00026	0.419	27.25	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.57520	0.00058	0.35200	0.00035	0.575	27.05	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	2.09760	0.00210	1.26980	0.00127	2.098	26.17	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	2.93740	0.00294	1.77680	0.00178	2.937	25.93	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	6.81150	0.00681	4.88400	0.00488	6.811	24.60	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,061.39270	3.06139	3,394.20240	3.39420	3,061.393	23.51	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	9.39270	0.00939	7.00240	0.00700	9.393	23.51	0.02	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	10.02120	0.01002	7.48290	0.00748	10.021	23.30	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,597.67530	2.59768	2,929.00930	2.92901	2,597.675	21.82	0.97	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	15.67530	0.01568	11.80930	0.01181	15.675	21.82	0.03	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,032.05490	2.03205	2,359.94500	2.35994	2,032.055	19.72	0.95	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,983.82630	1.98383	2,311.28320	2.31128	1,983.826	19.54	0.94	0.00	0	650.00



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	16.15	Call	1,839.84850	1.83985	2,165.80940	2.16581	1,839.849	19.00	0.93	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,703.62670	1.70363	2,021.22130	2.02122	1,703.627	19.10	0.92	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,200.72050	1.20072	1,482.33290	1.48233	1,200.721	19.51	0.80	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.98570	17.98570	18.32150	18.32150		20.78	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.98660	17.98660	18.32250	18.32250		20.81	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			18.07680	18.07680	18.41430	18.41430		20.64	0.00	146,070.40	8	11.00
€ / R	On 26/04/2016	Any day expiry			18.12080	18.12080	18.45910	18.45910		20.56	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.00820	18.00820	18.34450	18.34450		20.42	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.24490	18.24490	18.58620	18.58620		20.49	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.24610	18.24610	18.58740	18.58740		20.50	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.31540	18.31540	18.65820	18.65820		20.39	0.00	1,831,540.00	100	41,244.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	17.07680	0.01708	14.31940	0.01432	17.077	20.27	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,475.37580	2.47538	2,783.83800	2.78384	2,475.376	18.80	0.89	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.73620	18.73620	19.08480	19.08480		20.26	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.15750	19.15750	19.51330	19.51330		20.21	0.00	0.00	0	5,846.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	321.92590	0.32193	266.96300	0.26696	321.926	18.44	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	439.73140	0.43973	370.43870	0.37044	439.731	18.41	0.21	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	968.69730	0.96870	1,095.88110	1.09588	968.697	21.92	0.39	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	748.61940	0.74862	849.26770	0.84927	748.619	23.08	0.31	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.09841	106.09841	106.40316	106.40316			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.46988	103.46988	103.78917	103.78917			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.27798	100.27798	100.31300	100.31300			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.38838	100.38838	100.41121	100.41121			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.09954	101.09954	101.17909	101.17909			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.68884	100.68884	100.78579	100.78579			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.73254	102.73254	102.99891	102.99891			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.35116	102.35116	102.62152	102.62152			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			455.25600	455.25600	453.88000	453.88000			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			463.41800	463.41800	462.02000	462.02000			0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			472.19300	472.19300	470.78100	470.78100			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			519.95400	519.95400	517.87800	517.87800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			529.27600	529.27600	527.16500	527.16500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			539.29900	539.29900	537.16200	537.16200			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			472.07100	472.07100	470.92700	470.92700			0.00	0.00	0	639.00
ALBI	On 05/05/2016	Index Future			480.53400	480.53400	479.37200	479.37200			0.00	0.00	0	44.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2016	Index Future			489.63400		489.63400		488.46200	488.46200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			499.58300		499.58300		498.38800	498.38800			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.63680		11.63680		11.64910	11.64910		18.34	0.00	5,818,400.00	500	14,938.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	6.42310		0.00642		8.03280	0.00803	6.423	22.09	0.02	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,255.10590		1.25511		1,273.77040	1.27377	1,255.106	18.68	0.95	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	53.46660		0.05347		65.05460	0.06505	53.467	18.11	0.13	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	448.75910		0.44876		478.35890	0.47836	448.759	18.24	0.63	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	442.80360		0.44280		472.44960	0.47245	442.804	18.25	0.63	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	72.05680		0.07206		88.42380	0.08842	72.057	20.32	0.16	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.79060		11.79060		11.80390	11.80390		17.59	0.00	0.00	0	2,814.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.97200		11.97200		11.98570	11.98570		17.02	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.15480		12.15480		12.16980	12.16980		17.20	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.70590		11.70590		11.69970	11.69970		17.37	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.91140		11.91140		11.90610	11.90610		17.01	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.38180		16.38180		16.71660	16.71660		21.19	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.74070		16.74070		17.08370	17.08370		20.98	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.49100		2.49100		2.52420	2.52420		22.66	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.50530		2.50530		2.53350	2.53350		21.22	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.40670		2.40670		2.45130	2.45130		22.57	0.00	0.00	0	123.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.45590		2.45590		2.50150	2.50150		22.43	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			128.59168		128.59168		128.73716	128.73716			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future			10.98667		76.11057		11.00303	76.01130			0.00	0.00	0	2,000.00
ES33	On 05/05/2016	Bond Future			11.09700		73.68372		11.11386	73.58309			0.00	0.00	0	6,776.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 04/08/2016	Bond Future		11.19932	75.09445		11.21645	74.99378			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.28818	72.81302		11.30588	72.71041			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future		11.11593	80.30549		11.12219	80.26281			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.22594	77.48260		11.23235	77.43968			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		471.95400	471.95400		470.66200	470.66200			0.00	0.00	0	483.00
GOVI	On 05/05/2016	GOVI		480.41500	480.41500		479.10200	479.10200			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		489.51300	489.51300		488.18800	488.18800			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI		499.46000	499.46000		498.10800	498.10800			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.12780	2.12780		2.15500	2.15500		19.65	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.16260	2.16260		2.18880	2.18880		19.85	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.19910	2.19910		2.22630	2.22630		20.11	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.23730	2.23730		2.26350	2.26350		20.35	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.66133	121.66133		121.66830	121.66830			0.00	0.00	0	2,062.00
I2025	On 05/05/2016	Bond Future		123.82518	123.82518		123.83274	123.83274			0.00	0.00	0	2,357.00
I2025	On 04/08/2016	Bond Future		124.94213	124.94213		124.95318	124.95318			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		102.69360	102.69360		102.99628	102.99628			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		103.54475	103.54475		103.85328	103.85328			0.00	84,078,337.00	812	972.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		127.01953	127.01953		127.02662	127.02662			0.00	0.00	0	6,318.00
I2038	On 05/05/2016	Bond Future		129.27869	129.27869		129.28646	129.28646			0.00	12,152,196.86	94	11,874.00
I2038	On 04/08/2016	Bond Future		130.34380	130.34380		130.35515	130.35515			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		128.40809	128.40809		128.13857	128.13857			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future		129.26236	129.26236		128.98862	128.98862			0.00	19,389,354.00	150	12,563.00
I2046	On 04/08/2016	Bond Future		131.73222	131.73222		131.45662	131.45662			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 04/02/2016	Bond Future		136.98978	136.98978		136.99734	136.99734			0.00	0.00	0	2,277.00
I2050	On 05/05/2016	Bond Future		139.42626	139.42626		139.43454	139.43454			0.00	121,300,846.20	870	14,147.00
I2050	On 04/08/2016	Bond Future		140.52583	140.52583		140.53781	140.53781			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 04/02/2016	Index Future			233.98600		233.98600		233.99800	233.99800			0.00	0.00	0	700.00
IGOV	On 05/05/2016	Index Future			238.14800		238.14800		238.16100	238.16100			0.00	0.00	0	554.00
IGOV	On 04/08/2016	Index Future			242.65000		242.65000		242.67000	242.67000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future			247.56200		247.56200		247.58300	247.58300			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future			633.79800		633.79800		633.83200	633.83200			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future			644.57000		644.57000		644.60600	644.60600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			656.31000		656.31000		656.35000	656.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future			6.92000		93.08000		6.93000	93.07000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.17000		92.83000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.28000		92.72000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.45000		92.55000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.53000		92.47000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.73000		92.27000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.87000		92.13000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			8.16000		91.84000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			8.37000		91.63000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.57000		91.43000		8.64000	91.36000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.71000		91.29000		8.79000	91.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.85000		91.15000		8.94000	91.06000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.16070		0.16070		0.16310	0.16310			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.16050		0.16050		0.16270	0.16270			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.16000		0.16000		0.16240	0.16240			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.07160		0.07160		0.07310	0.07310			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06520		0.06520		0.06650	0.06650			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06300		0.06300		0.06490	0.06490			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.75120		10.75120		10.84080	10.84080		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.88190		10.88190		10.97340	10.97340		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.03490		11.03490		11.12810	11.12810		15.89	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.08290		1.08290		1.08490	1.08490			0.00	0.00	0	6,310.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08600		1.08600		1.08800	1.08800			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.08990		1.08990		1.09180	1.09180			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.57794		107.55291		9.63929	107.12803		12.24	0.00	262,644,206.22	2,442	59,464.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.19000		0.00019		0.17000	0.00017	0.190	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.34000		0.00034		0.29000	0.00029	0.340	11.92	0.00	0.00	0	350.00

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 04/02/2016	Bond Future	8.65	Put	6,725.65000	6.72565	7,150.05000	7.15005	6,725.650	11.92	1.00	0.00	0	340.00		
R186	On 04/02/2016	Bond Future	8.70	Put	6,350.36000	6.35036	6,774.43000	6.77443	6,350.360	11.92	0.99	0.00	0	5,000.00		
R186	On 04/02/2016	Bond Future	8.75	Put	5,977.62000	5.97762	6,401.19000	6.40119	5,977.620	11.92	0.99	0.00	0	11,695.00		
R186	On 04/02/2016	Bond Future	8.80	Put	5,607.76000	5.60776	6,030.59000	6.03059	5,607.760	11.92	0.99	0.00	0	5,000.00		
R186	On 04/02/2016	Bond Future	8.83	Put	5,387.42000	5.38742	5,809.64000	5.80964	5,387.420	11.92	0.98	0.00	0	33.00		
R186	On 04/02/2016	Bond Future	9.20	Put	2,844.32000	2.84432	3,234.07000	3.23407	2,844.320	11.98	0.86	0.00	0	700.00		
R186	On 05/05/2016	Bond Future			9.66636	109.48102	9.73011	109.04916		11.97	0.00	69,520,447.70	635	16,565.00		
R186	On 05/05/2016	Bond Future	8.75	Put	7,157.17000	7.15717	7,520.72000	7.52072	7,157.170	11.65	0.81	0.00	0	1,900.00		
R186	On 05/05/2016	Bond Future	8.85	Put	6,562.83000	6.56283	6,914.93000	6.91493	6,562.830	11.68	0.79	0.00	0	5,350.00		
R186	On 04/08/2016	Bond Future			9.74417	106.27268	9.81014	105.83527		11.88	0.00	0.00	0	0.00		
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R197	On 04/02/2016	Bond Future			288.75504	288.75504	288.77144	288.77144			0.00	0.00	0	57.00		
R197	On 05/05/2016	Bond Future			293.89064	293.89064	293.90874	293.90874			0.00	0.00	0	1,177.00		
R197	On 04/08/2016	Bond Future			293.02832	293.02832	293.05431	293.05431			0.00	0.00	0	0.00		
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R202	On 04/02/2016	Bond Future			238.60289	238.60289	238.61637	238.61637			0.00	0.00	0	2,867.00		
R202	On 05/05/2016	Bond Future			242.84624	242.84624	242.86135	242.86135			0.00	0.00	0	40,471.00		
R202	On 04/08/2016	Bond Future			244.04558	244.04558	244.06723	244.06723			0.00	0.00	0	0.00		
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2023	On 04/02/2016	Bond Future			9.43630	94.91605	9.51815	94.52503		9.48	0.00	44,610,543.50	470	11,776.00		
R2023	On 05/05/2016	Bond Future			9.53714	92.68780	9.62289	92.29027		9.60	0.00	0.00	0	0.00		
R2023	On 04/08/2016	Bond Future			9.62521	94.46197	9.71479	94.05927		9.02	0.00	0.00	0	0.00		
R2023	On 03/11/2016	Bond Future			9.69550	92.43116	9.78967	92.02037		6.98	0.00	0.00	0	0.00		
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R203	On 04/02/2016	Bond Future			8.39111	103.11173	8.46532	103.00310		2.20	0.00	0.00	0	19,561.00		
R203	On 05/05/2016	Bond Future			8.60855	100.78981	8.69692	100.67983		2.09	0.00	0.00	0	0.00		
R203	On 04/08/2016	Bond Future			8.82026	102.71937	8.92747	102.60987		1.70	0.00	0.00	0	0.00		
R203	On 03/11/2016	Bond Future			8.99481	100.61449	9.13444	100.50288		1.43	0.00	0.00	0	0.00		
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2030	On 04/02/2016	Bond Future			9.92733	85.79160	9.96845	85.51716			0.00	2,573,748.00	30	14,792.00		
R2030	On 05/05/2016	Bond Future			10.01283	87.32961	10.05530	87.05073			0.00	0.00	0	0.00		
R2030	On 04/08/2016	Bond Future			10.09078	84.99271	10.13442	84.71072			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 04/02/2016	Bond Future			10.03745	88.81285	10.07862	88.52258		15.75	0.00	0.00	0	8,437.00		

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
R2032	On 04/02/2016	Bond Future	9.20	Put	6,244.53000		6.24453	6,534.51000	6.53451	6,244.530	15.36	0.99	0.00	0	22.00	
R2032	On 04/02/2016	Bond Future	9.30	Put	5,476.08000		5.47608	5,765.27000	5.76527	5,476.080	15.36	0.98	0.00	0	22.00	
R2032	On 05/05/2016	Bond Future			10.12108		86.24757	10.16356	85.95265		16.27	0.00	0.00	0	856.00	
R2032	On 04/08/2016	Bond Future			10.19592		87.89900	10.23951	87.60066		15.46	0.00	0.00	0	0.00	
R2032	On 03/11/2016	Bond Future			10.25496		85.50946	10.29997	85.20520		12.28	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 04/02/2016	Bond Future			10.35500		91.75654	10.35500	91.75654			0.00	0.00	0	3,249.00	
R2035	On 05/05/2016	Bond Future			10.35500		89.54863	10.35500	89.54863			0.00	0.00	0	856.00	
R2035	On 04/08/2016	Bond Future			10.35500		91.82505	10.35500	91.82505			0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 04/02/2016	Bond Future			10.17681		85.78264	10.18775	85.69962		17.69	0.00	555,013,680.80	6,470	42,596.00	
R2037	On 04/02/2016	Bond Future	9.30	Put	7,105.83000		7.10583	7,190.55000	7.19055	7,105.830	17.25	0.99	0.00	0	16.00	
R2037	On 04/02/2016	Bond Future	9.43	Put	6,008.48000		6.00848	6,095.08000	6.09508	6,008.480	17.25	0.98	0.00	0	16.00	
R2037	On 05/05/2016	Bond Future			10.25880		87.32049	10.27002	87.23653		17.46	0.00	7,596,882.63	87	2,155.00	
R2037	On 04/08/2016	Bond Future			10.33414		84.73284	10.34542	84.64958		17.43	0.00	0.00	0	0.00	
R2037	On 03/11/2016	Bond Future			10.38936		86.44141	10.40098	86.35650		13.21	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R204	On 04/02/2016	Bond Future			8.83339		99.00721	8.92145	98.79160		4.21	0.00	2,772,201.88	28	30,669.00	
R204	On 05/05/2016	Bond Future			8.99981		100.78216	9.09710	100.56324		3.99	0.00	0.00	0	0.00	
R204	On 04/08/2016	Bond Future			9.15477		98.67001	9.26236	98.44948		3.68	0.00	0.00	0	0.00	
R204	On 03/11/2016	Bond Future			9.26667		100.65800	9.38803	100.43308		2.60	0.00	0.00	0	0.00	
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 04/02/2016	Bond Future			10.25690		89.07684	10.26784	88.98904		18.14	0.00	0.00	0	0.00	
R2040	On 05/05/2016	Bond Future			10.33956		90.67376	10.35079	90.58491		17.91	0.00	0.00	0	1,820.00	
R2040	On 04/08/2016	Bond Future			10.41579		87.89983	10.42710	87.81156		17.90	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 04/02/2016	Bond Future			10.25150		86.45812	10.25738	86.41077		18.72	0.00	0.00	0	20,089.00	
R2044	On 05/05/2016	Bond Future			10.33129		88.00814	10.33730	87.96042		18.50	0.00	0.00	0	400.00	
R2044	On 04/08/2016	Bond Future			10.40476		85.30840	10.41068	85.26200		18.48	0.00	0.00	0	0.00	
R2044	On 03/11/2016	Bond Future			10.45891		87.02867	10.46500	86.98140		14.01	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 04/02/2016	Bond Future			10.22701		90.05368	10.23296	90.00488		18.24	0.00	0.00	0	59,278.00	
R2048	On 04/02/2016	Bond Future	9.45	Put	6,845.47000		6.84547	6,898.19000	6.89819	6,845.470	17.79	0.98	0.00	0	75.00	
R2048	On 04/02/2016	Bond Future	9.55	Put	5,932.38000		5.93238	5,987.93000	5.98793	5,932.380	17.81	0.97	0.00	0	75.00	
R2048	On 05/05/2016	Bond Future			10.30170		87.23119	10.30778	87.18199		18.96	0.00	0.00	0	2,989.00	

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
R2048	On 04/08/2016	Bond Future			10.36839		88.90099		10.37437	88.85318		18.03	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.42380		86.25098		10.42995	86.20230		14.37	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 04/02/2016	Bond Future			9.08566		94.53181		9.16815	94.27437		5.86	0.00	2,835,954.30	30	39,806.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.23062		96.22653		9.31945	95.96503		5.63	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	43.64000		0.04364		35.33000	0.03533	43.640	5.44	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.36307		94.42379		9.45861	94.15973		5.31	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.25779		92.34399		9.33988	92.03544		7.46	0.00	0.00	0	48,729.00
R208	On 05/05/2016	Bond Future			9.37901		90.59794		9.46606	90.28436		7.47	0.00	0.00	0	5.00
R208	On 04/08/2016	Bond Future			9.48789		92.33250		9.57994	92.01525		6.90	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.56938		90.78812		9.66755	90.46459		5.29	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.06602		69.57408		10.08193	69.47361		17.97	0.00	0.00	0	37,526.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,661.91000		3.66191		3,767.02000	3.76702	3,661.910	17.63	0.93	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.13981		67.67180		10.15615	67.56987		18.60	0.00	0.00	0	2,307.00
R209	On 05/05/2016	Bond Future	8.25	Call	80.26000		0.08026		79.24000	0.07924	80.260	18.12	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	454.67000		0.45467		447.34000	0.44734	454.670	18.12	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.20552		68.96752		10.22206	68.86546		17.73	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,976.81000		1.97681		1,949.04000	1.94904	1,976.810	17.42	0.36	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,853.85000		4.85385		4,798.53000	4.79853	4,853.850	17.94	0.63	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.25708		67.20513		10.27410	67.10103		14.06	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			179.47710		179.47710		179.67419	179.67419			0.00	0.00	0	379.00
R210	On 05/05/2016	Bond Future			180.50177		180.50177		180.70321	180.70321			0.00	319,488,132.90	1,770	985.00
R210	On 04/08/2016	Bond Future			183.95110		183.95110		184.16104	184.16104			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
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future	134.71178		134.71178		134.65256	134.65256			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future	137.10768		137.10768		137.04800	137.04800			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future	137.99377		137.99377		137.93652	137.93652			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 04/02/2016	Bond Future	140.05727		140.05727		140.06530	140.06530			0.00	0.00	0	1,005.00
R212	On 05/05/2016	Bond Future	142.54828		142.54828		142.55705	142.55705			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future	143.36907		143.36907		143.38172	143.38172			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future	9.94751	80.36630		9.98867	80.10272			15.68	0.00	0.00	0	38,041.00
R213	On 05/05/2016	Bond Future	10.02504	78.25755		10.06747	77.98964			16.17	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	10.09341	79.75556		10.13691	79.48455			15.38	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	10.14935	77.80928		10.19423	77.53290			12.17	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future	10.17159	69.81079		10.17751	69.77247			18.50	0.00	0.00	0	29,454.00
R214	On 04/02/2016	Bond Future	9.35	Put 5,707.55000	5.70755	5,748.24000	5.74824	5,707.550		18.04	0.99	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put 4,982.60000	4.98260	5,025.13000	5.02513	4,982.600		18.04	0.98	0.00	0	25.00
R214	On 05/05/2016	Bond Future	10.24361	67.76627		10.24964	67.72770			19.21	0.00	0.00	0	5,193.00
R214	On 04/08/2016	Bond Future	10.30759	69.06349		10.31352	69.02596			18.29	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call 430.59000	0.43059	430.83000	0.43083	430.590		17.81	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call 1,272.13000	1.27213	1,270.03000	1.27003	1,272.130		17.83	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call 3,664.34000	3.66434	3,654.11000	3.65411	3,664.340		18.32	0.52	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call 7,266.39000	7.26639	7,245.55000	7.24555	7,266.390		18.93	0.76	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future	10.36050	67.15570		10.36659	67.11749			14.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	28,842.11000	28,842.11000		29,300.64000	29,300.64000				0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.59520	11.59520		11.70320	11.70320			22.17	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.76630	11.76630		11.87560	11.87560			22.22	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.43580	5.43580		5.48180	5.48180			17.50	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.39070	5.39070		5.43550	5.43550			17.50	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.42780	1.42780		1.43130	1.43130				0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.34050	1.34050		1.36290	1.36290				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
<b>Total for Derivatives :</b>											5,323,576,049.62	350,907	4,206,257.00
<b>Grand Total:</b>											5,323,576,049.62	350,907	4,206,257.00