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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2016

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
Derivatives													
\$ / R	On 29/01/2016	Any day expiry	16.18850	16.18850		16.38560	16.38560		22.47	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.00000	0.00000	0.02280	0.00002	0.000	28.71	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,928.50000	1.92850	2,125.62950	2.12563	1,928.500	28.71	1.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.00000	0.00000	0.03340	0.00003	0.000	28.71	0.00	0	2,000.00
\$ / R	On 01/02/2016	Any day expiry	16.18850		16.18850	16.39160	16.39160		18.26	0.00	0.00	0	0.00
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	10.39430	0.01039	33.70960	0.03371	10.394	24.03	0.06	0	2,500.00
\$ / R	On 08/02/2016	Any day expiry	16.20060		16.20060	16.41280	16.41280		18.24	0.00	0.00	0	0.00
\$ / R	On 08/02/2016	Any day expiry	16.57	Call	84.88620	0.08489	165.15440	0.16515	84.886	19.61	0.26	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.20680		16.20680	16.41890	16.41890		18.36	0.00	0.00	0	4,300.00
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	331.72210	0.33172	492.11970	0.49212	331.722	18.09	0.65	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.45	Call	134.73550	0.13474	233.56830	0.23357	134.735	19.26	0.35	0	5,000.00
\$ / R	On 12/02/2016	Any day expiry	16.21300		16.21300	16.42500	16.42500		18.42	0.00	0.00	0	506.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00000	0.00000	0.00770	0.00001	0.000	23.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	828.41280	0.82841	1,042.47040	1.04247	828.413	16.80	0.94	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	94.15810	0.09416	166.69740	0.16670	94.158	20.13	0.25	0	5,000.00
\$ / R	On 15/02/2016	Any day expiry	16.22230		16.22230	16.43420	16.43420		17.84	0.00	0.00	0	4,330.00

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 16/02/2016	Any day expiry		16.22540	16.22540		16.43720	16.43720		18.05	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry		16.22850	16.22850		16.44030	16.44030		18.10	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry		16.23470	16.23470		16.44640	16.44640		18.16	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,305.65200	2.30565	2,517.21040	2.51721	2,305.652	23.22	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.65660	0.00266	2.15440	0.00215	2.657	22.05	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,336.55120	1.33655	1,546.19020	1.54619	1,336.551	19.69	0.96	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry		16.25320	16.25320		16.46470	16.46470		17.96	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02260	0.00002	0.02230	0.00002	0.023	30.66	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.43990	0.00044	0.50380	0.00050	0.440	22.79	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,424.50650	1.42451	1,633.21740	1.63322	1,424.506	18.28	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	702.80950	0.70281	887.27980	0.88728	702.809	17.16	0.80	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry		16.25630	16.25630		16.46780	16.46780		18.00	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry		16.26560	16.26560		16.47700	16.47700		17.89	0.00	0.00	0	218.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.63530	0.00164	1.81320	0.00181	1.635	20.71	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,672.06140	1.67206	1,882.96050	1.88296	1,672.061	17.99	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry		16.27180	16.27180		16.48320	16.48320		18.07	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,678.86840	1.67887	1,889.65670	1.88966	1,678.868	17.75	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,669.00280	1.66900	1,879.75980	1.87976	1,669.003	17.71	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,659.14010	1.65914	1,869.86450	1.86986	1,659.140	17.67	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	850.35440	0.85035	1,041.46350	1.04146	850.354	17.10	0.83	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry		16.28750	16.28750		16.49870	16.49870		18.23	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry		16.30000	16.30000		16.51120	16.51120		18.47	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		16.30940	16.30940		16.52050	16.52050		18.37	0.00	1,486,732,285.20	91,158	962,791.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.04930	0.00005	0.05030	0.00005	0.049	26.93	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.05620	0.00006	0.05730	0.00006	0.056	26.84	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.09430	0.00009	0.09570	0.00010	0.094	26.46	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.10180	0.00010	0.10320	0.00010	0.102	26.40	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.12470	0.00012	0.12610	0.00013	0.125	26.25	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.13780	0.00014	0.13920	0.00014	0.138	26.18	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.15620	0.00016	0.15750	0.00016	0.156	26.08	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.20500	0.00021	0.20600	0.00021	0.205	25.88	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.29510	0.00030	0.29510	0.00030	0.295	25.59	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,759.98540	3.75999	3,971.07910	3.97108	3,759.985	25.05	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.90420	0.00090	0.88780	0.00089	0.904	24.69	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,510.43490	3.51043	3,721.51370	3.72151	3,510.435	24.58	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.44370	0.00144	1.40510	0.00141	1.444	24.29	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.89250	0.00189	1.93430	0.00193	1.893	23.87	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,111.50450	3.11150	3,322.88470	3.32288	3,111.505	23.39	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.24410	0.00224	2.53500	0.00254	2.244	23.10	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,812.31440	2.81231	3,023.74820	3.02375	2,812.314	21.96	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,762.48040	2.76248	2,973.92290	2.97392	2,762.480	21.72	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	3.85980	0.00386	4.23360	0.00423	3.860	20.77	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,553.30430	2.55330	2,764.77950	2.76478	2,553.304	20.72	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,374.21290	2.37421	2,585.70680	2.58571	2,374.213	19.86	0.99	0.00	0	788.00

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	13.95	Put	4.87010	0.00487	5.26470	0.00526	4.870	19.81	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,314.56780	2.31457	2,526.06460	2.52606	2,314.568	19.57	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,215.22820	2.21523	2,426.72450	2.42672	2,215.228	19.10	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	6.58780	0.00659	6.97510	0.00698	6.588	18.62	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,106.06990	2.10607	2,317.55550	2.31756	2,106.070	18.57	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	7.09830	0.00710	7.47460	0.00747	7.098	18.33	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,006.95930	2.00696	2,218.42250	2.21842	2,006.959	18.09	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	9.65890	0.00966	9.92980	0.00993	9.659	17.19	0.03	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,819.05890	1.81906	2,030.42980	2.03043	1,819.059	17.19	0.97	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,730.28730	1.73029	1,941.58160	1.94158	1,730.287	16.76	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,623.30470	1.62330	1,833.20630	1.83321	1,623.305	16.52	0.96	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	13.90470	0.01390	12.70630	0.01271	13.905	16.52	0.04	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,575.71270	1.57571	1,784.03540	1.78404	1,575.713	16.56	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	19.05160	0.01905	14.42770	0.01443	19.052	16.61	0.05	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	33.05260	0.03305	23.37500	0.02337	33.053	16.79	0.07	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	33.96960	0.03397	24.05340	0.02405	33.970	16.80	0.08	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	34.90660	0.03491	24.74740	0.02475	34.907	16.81	0.08	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	37.84130	0.03784	26.92710	0.02693	37.841	16.84	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,166.28580	1.16629	1,361.76070	1.36176	1,166.286	16.99	0.88	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,106.61440	1.10661	1,299.64760	1.29965	1,106.614	17.06	0.87	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	100.20080	0.10020	74.74620	0.07475	100.201	17.23	0.18	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	897.72770	0.89773	1,079.36810	1.07937	897.728	17.32	0.80	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	882.68480	0.88268	1,063.18610	1.06319	882.685	17.35	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	875.21730	0.87522	1,055.13870	1.05514	875.217	17.36	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	867.78570	0.86779	1,047.12100	1.04712	867.786	17.37	0.78	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	853.02850	0.85303	1,031.17570	1.03118	853.029	17.40	0.78	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	845.70510	0.84571	1,023.25020	1.02325	845.705	17.41	0.77	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	740.30610	0.74031	908.44770	0.90845	740.306	17.62	0.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	215.42280	0.21542	166.04300	0.16604	215.423	17.76	0.31	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	674.82280	0.67482	836.54300	0.83654	674.823	17.76	0.69	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	274.57020	0.27457	214.93320	0.21493	274.570	17.96	0.37	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	583.97020	0.58397	735.43320	0.73543	583.970	17.96	0.63	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	476.68160	0.47668	613.63720	0.61364	476.682	18.24	0.55	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	411.88560	0.41189	537.32880	0.53733	411.886	18.47	0.50	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	508.76830	0.50877	411.97970	0.41198	508.768	18.75	0.54	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	349.71320	0.34971	459.00810	0.45901	349.713	18.87	0.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	332.10770	0.33211	437.65680	0.43766	332.108	19.00	0.43	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	710.19450	0.71019	590.31170	0.59031	710.194	19.50	0.64	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	269.59450	0.26959	360.81170	0.36081	269.595	19.50	0.36	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	783.29580	0.78330	656.70220	0.65670	783.296	19.75	0.67	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	820.83840	0.82084	691.01560	0.69102	820.838	19.88	0.68	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	897.77160	0.89777	761.74860	0.76175	897.772	20.13	0.71	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	171.04810	0.17105	236.10040	0.23610	171.048	20.57	0.25	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	133.59920	0.13360	187.62670	0.18763	133.599	21.11	0.20	0.00	0	20,000.00

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	17.65	Call	103.35180	0.10335	147.20300	0.14720	103.352	21.68	0.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	54.12910	0.05413	80.98250	0.08098	54.129	22.90	0.09	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.31250	16.31250	16.52360	16.52360		18.43	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.31560	16.31560	16.52670	16.52670		18.48	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	2.79270	0.00279	3.13830	0.00314	2.793	22.63	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,699.33500	1.69934	1,911.63730	1.91164	1,699.335	16.79	0.97	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.33750	16.33750	16.54850	16.54850		18.58	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.05920	0.00606	6.29030	0.00629	6.059	20.94	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,413.26050	1.41326	1,612.45070	1.61245	1,413.260	17.12	0.91	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.35630	16.35630	16.56720	16.56720		18.53	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.27140	0.00027	0.30840	0.00031	0.271	25.03	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.06130	0.00606	6.29230	0.00629	6.061	21.21	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,200.16460	1.20016	1,389.60400	1.38960	1,200.165	17.24	0.85	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	698.05530	0.69806	850.16320	0.85016	698.055	17.98	0.64	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.36250	16.36250	16.57340	16.57340		18.59	0.00	0.00	0	35.00
\$ / R	On 05/04/2016	Any day expiry			16.37860	16.37860	16.58910	16.58910		18.55	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	791.45260	0.79145	945.98900	0.94599	791.453	17.88	0.67	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.38180	16.38180	16.59220	16.59220		18.67	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.38500	16.38500	16.59540	16.59540		18.68	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	606.23150	0.60623	739.04470	0.73904	606.232	18.44	0.56	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.41070	16.41070	16.62050	16.62050		18.71	0.00	0.00	0	1,765.00
\$ / R	On 18/04/2016	Any day expiry			16.42040	16.42040	16.62990	16.62990		18.63	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	19.84480	0.01984	18.29460	0.01829	19.845	19.14	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,165.12090	1.16512	1,341.30140	1.34130	1,165.121	17.34	0.79	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	351.77190	0.35177	433.16810	0.43317	351.772	20.04	0.35	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.42680	16.42680	16.63620	16.63620		18.67	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.44290	16.44290	16.65190	16.65190		18.71	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	466.15000	0.46615	562.01620	0.56202	466.150	19.44	0.43	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.44610	16.44610	16.65500	16.65500		18.73	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.61510	0.00162	1.56130	0.00156	1.615	24.61	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	12.68650	0.01269	11.34960	0.01135	12.687	20.04	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,033.07300	1.03307	1,196.47940	1.19648	1,033.073	17.51	0.73	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	677.09350	0.67709	803.78400	0.80378	677.094	18.48	0.56	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	512.42240	0.51242	614.52950	0.61453	512.422	19.21	0.46	0.00	0	10,000.00
\$ / R	On 04/05/2016	Any day expiry			16.70340	16.70340	16.70340	16.70340		0.00	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			16.49130	16.49130	16.69960	16.69960		18.79	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	41.84070	0.04184	36.86600	0.03687	41.841	17.95	0.06	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,205.87780	1.20588	1,374.87850	1.37488	1,205.878	17.41	0.76	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.50090	16.50090	16.70920	16.70920		18.83	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.51380	16.51380	16.72200	16.72200		18.88	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.54610	16.54610	16.75390	16.75390		18.92	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.83940	0.00384	3.82040	0.00382	3.839	23.63	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	17.37400	0.01737	15.35600	0.01536	17.374	18.62	0.03	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	911.08220	0.91108	1,047.92890	1.04793	911.082	18.28	0.62	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 27/05/2016	Any day expiry	16.70	Call	654.95190	0.65495	764.37680	0.76438	654.952	19.19	0.49	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.55900	16.55900	16.76670	16.76670		18.95	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.57840	16.57840	16.78590	16.78590		18.93	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.54030	0.00554	5.59640	0.00560	5.540	21.72	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,374.16730	1.37417	1,544.36260	1.54436	1,374.167	17.40	0.77	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.58480	16.58480	16.79230	16.79230		18.96	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	86.15370	0.08615	74.61820	0.07462	86.154	17.30	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,162.56800	1.16257	1,319.92020	1.31992	1,162.568	17.69	0.70	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.58800	16.58800	16.79550	16.79550		19.04	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.60100	16.60100	16.80830	16.80830		18.93	0.00	125,984,989.00	7,589	92,773.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.65270	0.00565	5.78960	0.00579	5.653	21.49	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	10.06040	0.01006	10.15830	0.01016	10.060	19.21	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	10.78800	0.01079	10.87160	0.01087	10.788	18.94	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	12.61180	0.01261	12.64840	0.01265	12.612	18.33	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,119.85860	3.11986	3,324.86220	3.32486	3,119.859	17.91	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	18.85860	0.01886	16.56220	0.01656	18.859	17.91	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	19.77410	0.01977	17.35710	0.01736	19.774	17.89	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	56.59970	0.05660	49.23460	0.04923	56.600	17.45	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	78.60460	0.07860	68.27660	0.06828	78.605	17.30	0.09	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	120.82540	0.12083	104.87740	0.10488	120.825	17.09	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,803.67290	1.80367	1,993.46610	1.99347	1,803.673	17.04	0.86	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,746.40580	1.74641	1,933.12420	1.93312	1,746.406	17.07	0.85	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	456.27460	0.45627	392.73590	0.39274	456.275	18.01	0.35	29,150.28	5	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,003.26150	1.00326	1,142.68170	1.14268	1,003.261	18.16	0.63	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	535.87910	0.53588	464.94990	0.46495	535.879	18.27	0.39	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	936.61380	0.93661	1,070.37400	1.07037	936.614	18.36	0.60	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	709.65530	0.70966	624.42700	0.62443	709.655	18.78	0.46	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	797.66190	0.79766	918.44790	0.91845	797.662	18.82	0.54	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	784.97690	0.78498	693.97750	0.69398	784.977	18.98	0.48	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	797.00010	0.79700	705.00370	0.70500	797.000	19.02	0.49	233,953.89	28	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	967.21280	0.96721	862.71740	0.86272	967.213	19.48	0.54	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	644.78790	0.64479	747.17400	0.74717	644.788	19.50	0.46	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	637.99350	0.63799	739.54560	0.73955	637.993	19.53	0.45	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	601.91330	0.60191	698.96390	0.69896	601.913	19.72	0.43	36,386.91	5	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	412.45420	0.41245	482.46770	0.48247	412.454	21.02	0.32	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	371.43100	0.37143	435.18070	0.43518	371.431	21.40	0.29	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	358.82810	0.35883	420.60660	0.42061	358.828	21.53	0.28	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	341.68050	0.34168	400.74770	0.40075	341.681	21.71	0.27	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	274.30300	0.27430	325.72750	0.32573	274.303	22.37	0.22	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.63640	16.63640	16.84340	16.84340		19.02	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	194.57050	0.19457	165.96530	0.16597	194.570	17.23	0.19	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	801.00120	0.80100	918.55310	0.91855	801.001	19.01	0.52	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.64930	16.64930	16.85620	16.85620		18.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.80380	0.00480	5.11680	0.00512	4.804	21.89	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	20.69140	0.02069	17.05080	0.01705	20.691	17.47	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	825.54990	0.82555	944.46150	0.94446	825.550	18.94	0.53	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	670.06280	0.67006	771.25060	0.77125	670.063	19.64	0.45	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.73970	16.73970	16.94570	16.94570		19.09	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	811.83480	0.81183	728.69220	0.72869	811.835	18.86	0.45	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	478.03260	0.47803	546.85890	0.54686	478.033	21.44	0.32	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.74290	16.74290	16.94890	16.94890		19.10	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.12390	0.00612	6.49490	0.00649	6.124	20.95	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	20.44750	0.02045	18.89910	0.01890	20.448	16.32	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	755.88930	0.75589	859.05620	0.85906	755.889	19.70	0.46	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	657.11620	0.65712	749.09770	0.74910	657.116	20.21	0.41	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.79270	16.79270	16.99990	16.99990		19.17	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	11.65970	0.01166	12.97610	0.01298	11.660	17.96	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,612.93880	1.61294	1,782.04140	1.78204	1,612.939	17.49	0.75	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.84310	16.84310	17.05140	17.05140		19.25	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.20400	0.00820	8.20410	0.00820	8.204	20.43	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	18.78440	0.01878	20.32770	0.02033	18.784	15.23	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	699.36270	0.69936	790.39430	0.79039	699.363	20.52	0.41	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	640.71450	0.64071	724.22310	0.72422	640.714	20.88	0.38	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.88010	16.88010	17.08910	17.08910		19.28	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.88690	16.88690	17.09600	17.09600		19.28	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	34.31650	0.03432	26.71450	0.02671	34.317	15.36	0.04	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	866.61110	0.86661	973.70790	0.97371	866.611	19.87	0.47	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.89020	16.89020	17.09940	17.09940		19.29	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.90370	16.90370	17.11310	17.11310		19.28	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	206.15760	0.20616	177.68590	0.17769	206.158	16.88	0.16	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	533.77190	0.53377	605.05950	0.60506	533.772	21.94	0.31	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.91040	16.91040	17.12000	17.12000		19.28	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.92390	16.92390	17.13370	17.13370		19.27	0.00	12,523,686.00	740	35,439.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	17.48290	0.01748	19.55850	0.01956	17.483	15.58	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	117.01410	0.11701	97.49570	0.09750	117.014	16.22	0.11	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	843.41750	0.84342	945.59450	0.94559	843.418	20.13	0.45	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	784.02090	0.78402	880.13540	0.88014	784.021	20.42	0.42	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	414.65070	0.41465	469.47770	0.46948	414.651	22.97	0.25	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.95410	16.95410	17.16460	17.16460		19.34	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.02260	0.01002	10.10980	0.01011	10.023	19.81	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	19.56300	0.01956	21.24220	0.02124	19.563	14.61	0.02	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	676.32840	0.67633	760.66710	0.76067	676.328	21.22	0.37	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	641.12270	0.64112	721.47700	0.72148	641.123	21.45	0.35	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.04830	17.04830	17.26070	17.26070		19.45	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.07220	0.01107	10.97750	0.01098	11.072	19.26	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	20.47910	0.02048	22.79820	0.02280	20.479	14.22	0.02	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	654.85140	0.65485	731.81580	0.73182	654.851	21.84	0.34	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	638.60430	0.63860	714.60280	0.71460	638.604	21.94	0.33	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 28/11/2016	Any day expiry		17.16430	17.16430	17.37720	17.37720		19.52	0.00	0.00	0	0.00
\$ / R	11.80	Put	12.04560	0.01205	11.57850	0.01158	12.046	18.68	0.01	0.00	0	250.00		
\$ / R	13.50	Put	21.35820	0.02136	28.26510	0.02827	21.358	13.84	0.02	0.00	0	150.00		
\$ / R	19.40	Call	633.69470	0.63369	705.55390	0.70555	633.695	22.46	0.31	0.00	0	400.00		
\$ / R		On 14/12/2016	Any day expiry		17.22100	17.22100	17.43390	17.43390		19.55	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		17.23880	17.23880	17.45160	17.45160		19.60	0.00	0.00	0	14,298.00
\$ / R	11.80	Put	14.50910	0.01451	14.89220	0.01489	14.509	18.73	0.01	0.00	0	250.00		
\$ / R	13.22	Put	20.13700	0.02014	23.80940	0.02381	20.137	14.43	0.02	0.00	0	725.00		
\$ / R	13.35	Put	20.57510	0.02058	24.26860	0.02427	20.575	14.02	0.02	0.00	0	6,600.00		
\$ / R	13.50	Put	21.09000	0.02109	24.79520	0.02480	21.090	13.55	0.02	0.00	0	150.00		
\$ / R	14.91	Put	238.04300	0.23804	204.24070	0.20424	238.043	16.53	0.16	0.00	0	100.00		
\$ / R	14.98	Put	258.13910	0.25814	222.48650	0.22249	258.139	16.68	0.17	0.00	0	1,700.00		
\$ / R	15.00	Put	264.05990	0.26406	227.87480	0.22787	264.060	16.72	0.17	0.00	0	27,000.00		
\$ / R	15.20	Put	327.70150	0.32770	286.12590	0.28613	327.702	17.14	0.20	0.00	0	6,985.00		
\$ / R	15.40	Call	2,226.01340	2.22601	2,403.92120	2.40392	2,226.013	17.32	0.78	0.00	0	86,321.00		
\$ / R	15.80	Put	525.13310	0.52513	483.45180	0.48345	525.133	17.66	0.27	0.00	0	10,000.00		
\$ / R	16.00	Put	603.64340	0.60364	556.64150	0.55664	603.643	17.83	0.30	2,872,499.52	600	32,800.00		
\$ / R	16.20	Put	693.67900	0.69368	635.96740	0.63597	693.679	18.09	0.33	0.00	0	500.00		
\$ / R	16.47	Put	827.98910	0.82799	758.83830	0.75884	827.989	18.48	0.36	0.00	0	1,365.00		
\$ / R	16.53	Put	859.43310	0.85943	788.50510	0.78851	859.433	18.56	0.37	0.00	0	725.00		
\$ / R	16.69	Put	945.99750	0.94600	870.37060	0.87037	945.998	18.80	0.39	0.00	0	6,600.00		
\$ / R	16.76	Put	985.09650	0.98510	907.42200	0.90742	985.096	18.90	0.40	0.00	0	15,000.00		
\$ / R	17.51	Put	1,443.97750	1.44398	1,347.49330	1.34749	1,443.978	19.93	0.50	0.00	0	15,000.00		
\$ / R	18.45	Call	896.84770	0.89685	987.97340	0.98797	896.848	21.17	0.41	0.00	0	1,700.00		
\$ / R	18.89	Call	795.54570	0.79555	877.49690	0.87750	795.546	21.73	0.37	0.00	0	17,000.00		
\$ / R	18.98	Call	776.60720	0.77661	856.64080	0.85664	776.607	21.85	0.36	0.00	0	10,000.00		
\$ / R	19.00	Call	772.48180	0.77248	852.09470	0.85209	772.482	21.87	0.36	0.00	0	2,310.00		
\$ / R	19.15	Call	742.44380	0.74244	818.96440	0.81896	742.444	22.06	0.34	0.00	0	83,003.00		
\$ / R	19.25	Call	723.27770	0.72328	797.80370	0.79780	723.278	22.19	0.34	0.00	0	10,303.00		
\$ / R	19.70	Call	644.92070	0.64492	711.03430	0.71103	644.921	22.77	0.30	0.00	0	1,365.00		
\$ / R	19.75	Call	636.94770	0.63695	702.19040	0.70219	636.948	22.83	0.30	0.00	0	150.00		
\$ / R	19.81	Call	627.57200	0.62757	691.77790	0.69178	627.572	22.91	0.30	0.00	0	250.00		
\$ / R	19.95	Call	606.43160	0.60643	668.28010	0.66828	606.432	23.08	0.29	0.00	0	725.00		
\$ / R	20.08	Call	587.70260	0.58770	0.00000	0.00000	587.703	23.25	0.28	6,732,757.68	1,200	600.00		
\$ / R	20.16	Call	576.58330	0.57658	635.06130	0.63506	576.583	23.35	0.27	0.00	0	6,600.00		
\$ / R	20.30	Call	557.86670	0.55787	614.19200	0.61419	557.867	23.53	0.27	0.00	0	10,000.00		
\$ / R	20.90	Call	503.91700	0.50392	543.54890	0.54355	503.917	24.63	0.24	0.00	0	32,200.00		
\$ / R	21.00	Call	496.05850	0.49606	534.54040	0.53454	496.058	24.81	0.23	0.00	0	500.00		
\$ / R		On 13/03/2017	Foreign Exchange Future		17.48040	17.48040	17.69110	17.69110		20.08	0.00	0.00	0	0.00
\$ / R	16.75	Put	1,035.20010	1.03520	961.66600	0.96167	1,035.200	18.96	0.38	0.00	0	1,800.00		
\$ / R	21.42	Call	639.63110	0.63963	683.11730	0.68312	639.631	24.84	0.26	0.00	0	1,800.00		
\$ / R		On 19/06/2017	Foreign Exchange Future		17.69000	17.69000	17.89910	17.89910		20.66	0.00	0.00	0	0.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future		16.30940	16.30940	16.52050	16.52050		18.37	0.00	163,094.00	10	1,119.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.60100		16.60100		16.80830	16.80830		18.93	0.00	332,020.00	20	154.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.92390		16.92390		17.13370	17.13370		19.27	0.00	84,619.50	5	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.23880		17.23880		17.45160	17.45160		19.60	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			23.31830		23.31830		23.54600	23.54600		19.00	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.33170		23.33170		23.55930	23.55930		18.86	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.36370		23.36370		23.59060	23.59060		18.87	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.39550		23.39550		23.62200	23.62200		18.93	0.00	3,485,929.50	149	32,242.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	25.62170		0.02562		18.34360	0.01834	25.622	19.49	0.04	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	138.85610		0.13886		111.56950	0.11157	138.856	18.01	0.17	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	501.67240		0.50167		435.06200	0.43506	501.672	18.71	0.42	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	420.41400		0.42041		534.96990	0.53497	420.414	19.72	0.38	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	148.28860		0.14829		204.71560	0.20472	148.289	21.55	0.16	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			23.54300		23.54300		24.43730	24.43730		19.19	0.00	0.00	0	88.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.82090		23.82090		24.04180	24.04180		19.40	0.00	357,313.50	15	2,696.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	945.36220		0.94536	1,066.86350	1.06686	945.362	19.90	0.46	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	419.89860		0.41990	489.74900	0.48975	419.899	22.15	0.24	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			24.24170		24.24170		24.46550	24.46550		19.37	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	282.55060		0.28255	252.87040	0.25287	282.551	17.79	0.15	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	946.01440		0.94601	1,051.05070	1.05105	946.014	20.79	0.38	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.29630		24.29630		24.52110	24.52110		19.32	0.00	12,148,150.00	500	890.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.76760		24.76760		24.99540	24.99540		19.14	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13728		0.13728		0.13945	0.13945		22.10	0.00	0.00	0	6,708.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14007		0.14007		0.14223	0.14223		20.68	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14326		0.14326		0.14546	0.14546		20.26	0.00	0.00	0	947.00
€ / R	On 29/01/2016	Any day expiry			17.67740		17.67740		17.84100	17.84100		24.24	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.00000		0.00000		0.00000	0.00000	0.000	43.67	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,157.40000		2.15740	2,321.00000	2.32100	2,157.400	48.01	1.00	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.73300		17.73300		17.85350	17.85350		19.12	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	2.51090		0.00251	2.50810	0.00251	2.511	23.79	0.01	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,684.19470		1.68419	1,803.43230	1.80343	1,684.195	21.76	0.97	0.00	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			17.75090		17.75090		17.87820	17.87820		18.97	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.75810		17.75810		17.88550	17.88550		19.06	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.79940		17.79940		17.89970	17.89970		19.06	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.82690		17.82690		18.00710	18.00710		19.19	0.00	15,491,576.10	869	73,086.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.00880		0.00001	0.22340	0.00022	0.009	22.02	0.00	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.02300		0.00002	0.31110	0.00031	0.023	22.42	0.00	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	0.62770		0.00063	1.21180	0.00121	0.628	24.16	0.00	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.29310		0.00129	1.72920	0.00173	1.293	24.64	0.00	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.33730		0.00434	4.24460	0.00424	4.337	23.94	0.01	0.00	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	5.62640		0.00563	5.71540	0.00572	5.626	22.52	0.01	0.00	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,932.52640		2.93253	3,112.81540	3.11282	2,932.526	22.52	0.99	0.00	0.00	0	24,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	5.93440		0.00593		6.07130	0.00607	5.934	22.24	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	8.65840		0.00866		9.26120	0.00926	8.658	20.30	0.02	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,465.55840	2.46556		2,646.36120	2.64636	2,465.558	20.30	0.98	0.00	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,892.46640	1.89247		2,074.53790	2.07454	1,892.466	17.55	0.97	0.00	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,843.33260	1.84333		2,025.55810	2.02556	1,843.333	17.32	0.96	0.00	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,699.98540	1.69999		1,879.04810	1.87905	1,699.985	17.20	0.95	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,561.36740	1.56137		1,736.93400	1.73693	1,561.367	17.39	0.93	0.00	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,054.34550	1.05435		1,212.69220	1.21269	1,054.346	18.13	0.81	0.00	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.73590	17.73590		17.91680	17.91680		19.04	0.00	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.86630	17.86630		17.92100	17.92100		19.24	0.00	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.95430	17.95430		17.93690	17.93690		19.33	0.00	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.99870	17.99870		17.95030	17.95030		19.32	0.00	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			18.01090	18.01090		17.97220	17.97220		19.34	0.00	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.11720	18.11720		17.99010	17.99010		19.34	0.00	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.11840	18.11840		18.00130	18.00130		19.36	0.00	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.19630	18.19630		18.37380	18.37380		19.36	0.00	0.00	0.00	0	40,330.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.06360	0.01606		14.43180	0.01443	16.064	20.08	0.02	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,346.08740	2.34609		2,510.03060	2.51003	2,346.087	18.10	0.89	0.00	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.61600	18.61600		18.79760	18.79760		19.41	0.00	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.03220	19.03220		19.21790	19.21790		19.52	0.00	0.00	0.00	0	5,887.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	297.84610	0.29785		279.38160	0.27938	297.846	17.61	0.16	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	417.28290	0.41728		392.31560	0.39232	417.283	17.64	0.21	0.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	868.13340	0.86813		944.65990	0.94466	868.133	21.34	0.37	0.00	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	660.90570	0.66091		721.48260	0.72148	660.906	22.49	0.29	0.00	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			105.01532	105.01532		106.01850	106.01850				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			102.34667	102.34667		103.38803	103.38803				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.29212	100.29212		100.27935	100.27935				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.36154	100.36154		100.36419	100.36419				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.97906	100.97906		101.06623	101.06623				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.52881	100.52881		100.66758	100.66758				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.11599	102.11599		102.61704	102.61704				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			101.69513	101.69513		102.23724	102.23724				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			457.05200	457.05200		455.23100	455.23100				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			465.22900	465.22900		463.37800	463.37800				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			473.99900	473.99900		472.12100	472.12100				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			523.59600	523.59600		519.08400	519.08400				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 05/05/2016	Index Future			532.96400		532.96400		528.37500	528.37500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			543.01100		543.01100		538.34300	538.34300			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			476.41900		476.41900		471.25700	471.25700			0.00	0.00	0	639.00
ALBI	On 05/05/2016	Index Future			484.94300		484.94300		479.69200	479.69200			0.00	0.00	0	44.00
ALBI	On 04/08/2016	Index Future			494.08500		494.08500		488.74200	488.74200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			504.18000		504.18000		498.72200	498.72200			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.57120		11.57120		11.63850	11.63850		16.59	0.00	0.00	0	13,998.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	2.88100		0.00288		3.27940	0.00328	2.881	20.41	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,179.80130		1.17980		1,248.81630	1.24882	1,179.801	16.47	0.97	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	39.02970		0.03903		36.15740	0.03616	39.030	16.57	0.11	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	364.07800		0.36408		417.17240	0.41717	364.078	16.59	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	358.21610		0.35822		411.05930	0.41106	358.216	16.59	0.61	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	40.48680		0.04049		53.72130	0.05372	40.487	19.05	0.11	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.72920		11.72920		11.79300	11.79300		16.70	0.00	23,458.40	2	2,821.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.90880		11.90880		11.97440	11.97440		16.28	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.08840		12.08840		12.15550	12.15550		16.38	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.64230		11.64230		11.72800	11.72800		15.70	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.85340		11.85340		11.93570	11.93570		16.20	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.12230		16.12230		16.28680	16.28680		19.84	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.48000		16.48000		16.64230	16.64230		20.27	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.45550		2.45550		2.48360	2.48360		20.80	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.47330		2.47330		2.50080	2.50080		20.10	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.38990		2.38990		2.41380	2.41380		21.41	0.00	150,563.70	63	60.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.44010		2.44010		2.46370	2.46370		21.57	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			128.53576		128.53576		128.55096	128.55096			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

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
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	10.82359		77.11171		11.01540	75.93637			0.00	0.00	0	2,000.00
ES33	On 05/05/2016	Bond Future	10.92871		74.70013		11.12710	73.50421			0.00	0.00	0	6,776.00
ES33	On 04/08/2016	Bond Future	11.02626		76.12376		11.23139	74.90616			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.10784		73.87156		11.32003	72.62853			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	10.94818		81.46461		11.14494	80.10806			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.05258		78.65969		11.25636	77.27926			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	475.69700		475.69700		471.26900	471.26900			0.00	9,513,940.00	2	475.00
GOVI	On 05/05/2016	GOVI	484.20800		484.20800		479.70400	479.70400			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	493.33600		493.33600		488.75400	488.75400			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	503.41600		503.41600		498.73500	498.73500			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.09330		2.09330		2.11950	2.11950		18.32	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.12940		2.12940		2.15510	2.15510		18.91	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.16800		2.16800		2.19360	2.19360		19.08	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.20450		2.20450		2.23040	2.23040		19.47	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.11551		121.11551		121.12859	121.12859			0.00	60,557,755.00	500	2,062.00
I2025	On 05/05/2016	Bond Future	123.26625		123.26625		123.28004	123.28004			0.00	0.00	0	3,038.00
I2025	On 04/08/2016	Bond Future	124.36133		124.36133		124.37762	124.37762			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	102.65426		102.65426		102.66521	102.66521			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	103.50184		103.50184		103.51338	103.51338			0.00	0.00	0	1,547.00
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	126.74943		126.74943		126.76312	126.76312			0.00	0.00	0	5,433.00
I2038	On 05/05/2016	Bond Future	129.00014		129.00014		129.01454	129.01454			0.00	0.00	0	14,706.00
I2038	On 04/08/2016	Bond Future	130.04839		130.04839		130.06527	130.06527			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	128.08287		128.08287		128.09666	128.09666			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future	128.92758		128.92758		128.94228	128.94228			0.00	0.00	0	12,580.00
I2046	On 04/08/2016	Bond Future	131.37941		131.37941		131.39641	131.39641			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

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 04/02/2016	Bond Future		136.93788	136.93788		136.95233	136.95233			0.00	0.00	0	1,424.00
I2050	On 05/05/2016	Bond Future		139.36934	139.36934		139.38489	139.38489			0.00	0.00	0	16,388.00
I2050	On 04/08/2016	Bond Future		140.45529	140.45529		140.47326	140.47326			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 04/02/2016	Index Future		233.53400	233.53400		233.43000	233.43000			0.00	0.00	0	700.00
IGOV	On 05/05/2016	Index Future		237.68100	237.68100		237.57600	237.57600			0.00	0.00	0	554.00
IGOV	On 04/08/2016	Index Future		242.15400	242.15400		242.05100	242.05100			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		247.08200	247.08200		246.97400	246.97400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.65200	632.65200		632.39900	632.39900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		643.39600	643.39600		643.14000	643.14000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.09600	655.09600		654.83900	654.83900			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.91000	93.09000		6.86000	93.14000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.17000	92.83000		12.12000	87.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.32000	92.68000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.45000	92.55000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.52000	92.48000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.68000	92.32000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.90000	92.10000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.11000	91.89000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.26000	91.74000		8.35000	91.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.39000	91.61000		8.52000	91.48000			0.00	11,440,000.00	500	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.54000	91.46000		8.66000	91.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.67000	91.33000		8.79000	91.21000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15800	0.15800		0.16000	0.16000			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15770	0.15770		0.15840	0.15840			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15840	0.15840		0.15860	0.15860			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07770	0.07770		0.07720	0.07720			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07030	0.07030		0.06930	0.06930			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06690	0.06690		0.06610	0.06610			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.54930	10.54930		10.73560	10.73560		12.32	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.68260	10.68260		10.86660	10.86660		14.05	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.83550	10.83550		11.01950	11.01950		15.22	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.09300	1.09300		1.09000	1.09000			0.00	6,820,320.00	6,240	2,025.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.09610	1.09610		1.09310	1.09310			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.10000	1.10000		1.09710	1.09710			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 04/02/2016	Bond Future			9.46168		108.36455		9.60812	107.34361		12.24	0.00	4,334,582.00	40	51,623.00
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	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.01000		0.00001		0.00000	0.00000	0.010	11.92	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	5,911.65000		5,91165	6,932.36000	6,93236	5,911.650		11.92	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	5,535.09000		5,53509	6,555.57000	6,55557	5,535.090		11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	5,160.56000		5,16056	6,180.59000	6,18059	5,160.560		11.92	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	4,788.30000		4,78830	5,807.49000	5,80749	4,788.300		11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	4,566.18000		4,56618	5,584.59000	5,58459	4,566.180		11.92	0.99	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,002.55000		2,00255	2,936.92000	2,93692	2,002.550		11.98	0.85	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.54595		110.30340		9.69824	109.26475		11.97	0.00	151,115,658.00	1,370	24,936.00
R186	On 05/05/2016	Bond Future	8.75	Put	6,442.31000		6,44231	7,291.75000	7,29175	6,442.310		11.65	0.79	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,868.24000		5,86824	6,686.88000	6,68688	5,868.240		11.68	0.76	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.62021		107.10141		9.77853	106.04454		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			287.69782		287.69782		287.16448	287.16448			0.00	0.00	0	46.00
R197	On 05/05/2016	Bond Future			292.80668		292.80668		292.26504	292.26504			0.00	0.00	0	1,254.00
R197	On 04/08/2016	Bond Future			291.89707		291.89707		291.35024	291.35024			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			238.50892		238.50892		238.53487	238.53487			0.00	0.00	0	2,846.00
R202	On 05/05/2016	Bond Future			242.74408		242.74408		242.77166	242.77166			0.00	0.00	0	40,636.00
R202	On 04/08/2016	Bond Future			243.91933		243.91933		243.95179	243.95179			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			9.33848		95.38614		9.45017	94.84964		9.48	0.00	0.00	0	8,672.00
R2023	On 05/05/2016	Bond Future			9.43527		93.16291		9.55229	92.61741		9.60	0.00	0.00	0	3,104.00
R2023	On 04/08/2016	Bond Future			9.51992		94.93815		9.64261	94.38357		9.02	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.58245		92.92737		9.71162	92.36067		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			8.24522		103.32575		8.34888	103.17362		2.20	0.00	0.00	0	17,965.00
R203	On 05/05/2016	Bond Future			8.43684		101.00402		8.56042	100.84979		2.09	0.00	0.00	0	1,647.00
R203	On 04/08/2016	Bond Future			8.61561		102.92887		8.76763	102.77318		1.70	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.71385		100.83969		8.91319	100.67983		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			9.79141		86.70778		9.94778	85.65496			0.00	0.00	0	9,496.00

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
R2030	On 05/05/2016	Bond Future			9.87270		88.25909		10.03438	87.18794			0.00	0.00	0	6,972.00
R2030	On 04/08/2016	Bond Future			9.94683		85.93241		10.11406	84.84212			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			9.89639		89.81859		10.06278	88.63409		15.75	0.00	0.00	0	8,319.00
R2032	On 04/02/2016	Bond Future	9.20	Put	5,232.52000		5.23252		6,415.27000	6.41527	5,232.520	15.36	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	4,458.78000		4.45878		5,637.67000	5.63767	4,458.780	15.36	0.99	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.97574		87.26818		10.14764	86.06300		16.27	0.00	0.00	0	964.00
R2032	On 04/08/2016	Bond Future			10.04679		88.93153		10.22429	87.70465		15.46	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.09952		86.57275		10.28293	85.32020		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			9.95000		94.85615		10.15000	93.30435			0.00	0.00	0	1,788.00
R2035	On 05/05/2016	Bond Future			10.03000		92.01391		10.23000	90.48419			0.00	0.00	0	4,105.00
R2035	On 04/08/2016	Bond Future			10.09000		93.81917		10.30000	92.23320			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			10.01609		87.01740		10.21249	85.51236		17.69	0.00	0.00	0	30,766.00
R2037	On 04/02/2016	Bond Future	9.30	Put	5,866.18000		5.86618		7,369.53000	7.36953	5,866.180	17.25	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	4,763.26000		4.76326		6,260.56000	6.26056	4,763.260	17.25	0.99	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.09332		88.57435		10.29598	87.04280		17.46	0.00	0.00	0	28,483.00
R2037	On 04/08/2016	Bond Future			10.16423		86.00315		10.37339	84.44369		17.43	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.21299		87.74723		10.42858	86.15537		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			8.70180		99.33051		8.80433	99.07849		4.21	0.00	0.00	0	29,425.00
R204	On 05/05/2016	Bond Future			8.85564		101.10770		8.96894	100.85175		3.99	0.00	0.00	0	8,078.00
R204	On 04/08/2016	Bond Future			8.99764		98.99323		9.12368	98.73385		3.68	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			9.08334		100.99904		9.22606	100.73341		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			10.09613		90.38405		10.29254	88.79136		18.14	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.17402		92.00112		10.37670	90.38049		17.91	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.24579		89.24474		10.45500	87.59446		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			10.09592		87.72766		10.29230	86.13052		18.72	0.00	0.00	0	16,439.00
R2044	On 05/05/2016	Bond Future			10.17116		89.29719		10.37374	87.67202		18.50	0.00	0.00	0	4,475.00
R2044	On 04/08/2016	Bond Future			10.24039		86.61449		10.44940	84.95964		18.48	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.28842		88.37112		10.50372	86.68190		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

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 04/02/2016	Bond Future			10.08114		91.26575		10.27256	89.68141		18.24	0.00	0.00	0	59,095.00
R2048	On 04/02/2016	Bond Future	9.45	Put	5,622.90000		5.62290	7,202.58000	7.20258	5,622.900		17.79	0.99	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	4,702.69000		4.70269	6,272.94000	6.27294	4,702.690		17.81	0.98	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.15166		88.46177	10.34903	86.84955			18.96	0.00	0.00	0	3,444.00
R2048	On 04/08/2016	Bond Future			10.21458		90.14747	10.41801	88.50580			18.03	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.26416		87.53254	10.47379	85.85676			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			8.98066		94.86076	9.08282	94.54069			5.86	0.00	0.00	0	24,578.00
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			9.11846		96.55797	9.22852	96.23272			5.63	0.00	0.00	0	25,860.00
R207	On 05/05/2016	Bond Future	7.56	Call	50.25000		0.05025	38.31000	0.03831	50.250		5.44	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.24431		94.75330	9.36325	94.42329			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			9.15420		92.73519	9.26106	92.33167			7.46	0.00	0.00	0	43,662.00
R208	On 05/05/2016	Bond Future			9.26990		90.99288	9.38324	90.58267			7.47	0.00	0.00	0	34,994.00
R208	On 04/08/2016	Bond Future			9.37397		92.72701	9.49430	92.31036			6.90	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.44472		91.20100	9.57336	90.77498			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			9.90560		70.60030	10.09690	69.37929			17.97	0.00	0.00	0	32,052.00
R209	On 04/02/2016	Bond Future	9.52	Put	2,624.17000		2.62417	3,803.60000	3.80360	2,624.170		17.63	0.93	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.97495		68.71388	10.17196	67.47147			18.60	0.00	103,070,820.00	1,500	9,390.00
R209	On 05/05/2016	Bond Future	8.25	Call	102.78000		0.10278	63.59000	0.06359	102.780		18.12	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	571.59000		0.57159	393.03000	0.39303	571.590		18.12	0.17	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.03665		70.02361	10.23944	68.75847			17.73	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,323.13000		2.32313	1,861.68000	1.86168	2,323.130		17.42	0.40	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,490.82000		5.49082	4,678.80000	4.67880	5,490.820		17.94	0.67	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.08209		68.29023	10.29084	66.99888			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

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/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			179.40675		179.40675		179.42629	179.42629			0.00	0.00	0	331.00
R210	On 05/05/2016	Bond Future			180.42537		180.42537		180.44590	180.44590			0.00	0.00	0	847.00
R210	On 04/08/2016	Bond Future			183.85652		183.85652		183.88076	183.88076			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 04/02/2016	Bond Future			134.66992		134.66992		134.68491	134.68491			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.06133		137.06133		137.07720	137.07720			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.93401		137.93401		137.95261	137.95261			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			139.69271		139.69271		139.63057	139.63057			0.00	139,692,710.00	1,000	1,005.00
R212	On 05/05/2016	Bond Future			142.17337		142.17337		142.11073	142.11073			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future			142.97402		142.97402		142.91273	142.91273			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			9.81143		81.24703		9.97281	80.20413		15.68	0.00	0.00	0	38,041.00
R213	On 05/05/2016	Bond Future			9.88503		79.15119		10.05154	78.09007		16.17	0.00	0.00	0	6,934.00
R213	On 04/08/2016	Bond Future			9.94991		80.65942		10.12169	79.57922		15.38	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.99986		78.74025		10.17723	77.63742		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			10.00588		70.89873		10.20226	69.61265		18.50	0.00	0.00	0	24,703.00
R214	On 04/02/2016	Bond Future	9.35	Put	4,614.11000		4.61411	5,897.40000	5.89740	4,614.110		18.04	0.99	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	3,885.55000		3.88555	5,163.00000	5.16300	3,885.550		18.04	0.98	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.07334		68.87123		10.27552	67.56257		19.21	0.00	0.00	0	10,147.00
R214	On 04/08/2016	Bond Future			10.13315		70.18359		10.34124	68.85102		18.29	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	532.51000		0.53251	388.37000	0.38837	532.510		17.81	0.13	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,528.31000		1.52831	1,183.19000	1.18319	1,528.310		17.83	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,221.54000		4.22154	3,506.42000	3.50642	4,221.540		18.32	0.57	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,094.14000		8.09414	7,067.01000	7.06701	8,094.140		18.93	0.80	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			10.17985		68.30615		10.39401	66.94593		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			28,501.53000		28,501.53000		28,817.89000	28,817.89000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.43240		11.43240		11.55870	11.55870		17.52	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.60960		11.60960		11.73190	11.73190		16.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 14/03/2016	Foreign Exchange Future	5.42170	5.42170		5.44860	5.44860		15.92	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.38200	5.38200		5.40520	5.40520		16.49	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.38870	1.38870		1.40800	1.40800			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30940	1.30940		1.34140	1.34140			0.00	0.00	0	0.00
Total for Derivatives :											2,153,928,218.18	114,110	4 453 579.00
Grand Total:											2,153,928,218.18	114,110	4 453 579.00