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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/02/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 08/02/2016	Any day expiry	16.15540	16.15540	16.09430	16.09430		18.88	0.00	0.00	0	0.00
\$ / R	16.57	Call	40.18650	0.04019	36.29970	0.03630	40.187	20.85	0.18	0.00	0	5,000.00	
\$ / R		On 09/02/2016	Any day expiry	16.15840	16.15840	16.07100	16.07100		19.14	0.00	0.00	0	0.00
\$ / R	16.07	Call	219.88870	0.21989	0.00000	0.00000	219.889	19.33	0.59	47,120,172.00	5,000	2,500.00	
\$ / R		On 10/02/2016	Any day expiry	16.16130	16.16130	16.10030	16.10030		19.13	0.00	0.00	0	4,300.00
\$ / R	16.01	Call	268.91470	0.26891	239.61040	0.23961	268.915	19.31	0.63	0.00	0	5,000.00	
\$ / R	16.45	Call	82.63490	0.08263	76.40400	0.07640	82.635	20.12	0.28	0.00	0	5,000.00	
\$ / R		On 12/02/2016	Any day expiry	16.16740	16.16740	16.10650	16.10650		19.08	0.00	0.00	0	454.00
\$ / R	11.60	Put	0.00000	0.00000	0.00000	0.00000	0.000	25.76	0.00	0.00	0	1,000.00	
\$ / R	15.40	Call	780.25560	0.78026	723.88190	0.72388	780.256	18.93	0.94	0.00	0	1,000.00	
\$ / R	16.69	Call	55.69020	0.05569	52.71490	0.05271	55.690	20.99	0.18	0.00	0	5,000.00	
\$ / R		On 15/02/2016	Any day expiry	16.17650	16.17650	16.11570	16.11570		18.29	0.00	0.00	0	4,330.00
\$ / R		On 16/02/2016	Any day expiry	16.17960	16.17960	16.11870	16.11870		18.35	0.00	0.00	0	924.00
\$ / R		On 17/02/2016	Any day expiry	16.18260	16.18260	16.12180	16.12180		18.39	0.00	0.00	0	300.00
\$ / R		On 19/02/2016	Any day expiry	16.18870	16.18870	16.12790	16.12790		18.45	0.00	0.00	0	0.00
\$ / R	13.93	Call	2,259.39240	2.25939	2,198.83320	2.19883	2,259.392	25.16	1.00	0.00	0	3,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.04130	0.00204	2.73260	0.00273	2.041	23.82	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,287.49060	1.28749	1,228.44400	1.22844	1,287.491	20.65	0.97	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			16.20700	16.20700	16.14640	16.14640		18.14	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.02510	0.00003	0.000	22.32	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.29370	0.00029	0.39450	0.00039	0.294	23.94	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,377.80480	1.37780	1,319.36550	1.31937	1,377.805	19.49	0.97	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	649.47440	0.64947	608.25390	0.60825	649.474	17.50	0.80	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			16.21000	16.21000	16.14940	16.14940		18.18	0.00	1,177,891.50	73	392.00
\$ / R	On 29/02/2016	Any day expiry			16.21920	16.21920	16.15860	16.15860		17.89	0.00	0.00	0	306.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.13720	0.00114	1.44460	0.00144	1.137	21.32	0.00	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,625.09590	1.62510	1,565.74800	1.56575	1,625.096	18.88	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			16.22530	16.22530	16.16480	16.16480		18.09	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,630.73080	1.63073	1,572.33520	1.57234	1,630.731	18.05	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,620.85210	1.62085	1,562.56980	1.56257	1,620.852	18.01	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,610.97650	1.61098	1,552.81090	1.55281	1,610.976	17.97	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	795.37590	0.79538	751.88060	0.75188	795.376	17.10	0.83	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry			16.24060	16.24060	16.18010	16.18010		18.10	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry			16.25280	16.25280	16.19240	16.19240		18.34	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			16.26200	16.26200	16.20160	16.20160		18.22	0.00	830,012,480.00	51,040	944,010.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.02970	0.00003	0.04320	0.00004	0.030	27.43	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.03400	0.00003	0.04950	0.00005	0.034	27.32	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.05850	0.00006	0.08440	0.00008	0.058	26.92	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.06330	0.00006	0.09140	0.00009	0.063	26.86	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.07820	0.00008	0.11260	0.00011	0.078	26.69	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.08690	0.00009	0.12500	0.00013	0.087	26.61	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.09900	0.00010	0.14210	0.00014	0.099	26.51	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.13160	0.00013	0.18820	0.00019	0.132	26.29	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.19290	0.00019	0.27430	0.00027	0.193	25.98	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,712.39570	3.71240	3,652.15610	3.65216	3,712.396	25.39	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.62480	0.00062	0.87100	0.00087	0.625	25.00	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,462.72020	3.46272	3,402.60110	3.40260	3,462.720	24.88	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.02240	0.00102	1.41110	0.00141	1.022	24.58	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.29210	0.00129	1.66660	0.00167	1.292	24.00	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,063.45680	3.06346	3,003.46430	3.00346	3,063.457	23.52	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	1.56630	0.00157	1.99520	0.00200	1.566	23.24	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,764.10370	2.76410	2,704.23050	2.70423	2,764.104	22.09	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,714.23950	2.71424	2,654.38970	2.65439	2,714.240	21.85	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	2.88790	0.00289	3.54370	0.00354	2.888	20.90	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,504.92550	2.50493	2,445.18710	2.44519	2,504.925	20.85	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,325.70280	2.32570	2,266.08070	2.26608	2,325.703	19.99	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	3.75230	0.00375	4.53720	0.00454	3.752	19.95	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,266.01140	2.26601	2,206.43310	2.20643	2,266.011	19.71	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,166.59230	2.16659	2,107.09390	2.10709	2,166.592	19.23	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	5.26980	0.00527	6.26070	0.00626	5.270	18.76	0.01	0.00	0	800.00

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	14.21	Call	2,057.34350	2.05734	1,997.94390	1.99794	2,057.344	18.71	0.99	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	5.73040	0.00573	6.78010	0.00678	5.730	18.47	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,958.14930	1.95815	1,898.85110	1.89885	1,958.149	18.23	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,770.09180	1.77009	1,711.02470	1.71102	1,770.092	17.33	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	8.09180	0.00809	9.42470	0.00942	8.092	17.33	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,681.25070	1.68125	1,622.31440	1.62231	1,681.251	16.90	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,574.01470	1.57401	1,516.84480	1.51684	1,574.015	16.65	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	12.01470	0.01201	15.24480	0.01524	12.015	16.65	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,526.17040	1.52617	1,469.51360	1.46951	1,526.170	16.68	0.96	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	16.63750	0.01664	20.95230	0.02095	16.638	16.72	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	29.44410	0.02944	36.50560	0.03651	29.444	16.85	0.07	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	30.29240	0.03029	37.52450	0.03752	30.292	16.86	0.07	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	31.16020	0.03116	38.56560	0.03857	31.160	16.87	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	33.88350	0.03388	41.82610	0.04183	33.883	16.89	0.08	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,113.75580	1.11376	1,064.58500	1.06459	1,113.756	17.00	0.89	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,053.56650	1.05357	1,006.05060	1.00605	1,053.566	17.05	0.87	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	93.30040	0.09330	111.38690	0.11139	93.300	17.17	0.18	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.46	Put	95.44460	0.09544	0.00000	0.00000	95.445	17.19	0.18	2,816,994.20	1,000	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	843.48910	0.84349	803.49290	0.80349	843.489	17.28	0.80	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	828.40130	0.82840	788.99780	0.78900	828.401	17.30	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	820.91250	0.82091	781.80630	0.78181	820.913	17.32	0.79	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	813.46280	0.81346	774.65530	0.77466	813.463	17.33	0.78	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	798.67530	0.79868	760.46990	0.76047	798.675	17.36	0.77	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	791.33950	0.79134	753.43600	0.75344	791.339	17.37	0.77	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	685.99300	0.68599	652.71540	0.65272	685.993	17.56	0.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	208.81810	0.20882	239.07140	0.23907	208.818	17.69	0.32	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	620.81810	0.62082	590.67140	0.59067	620.818	17.69	0.68	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	268.87690	0.26888	303.77190	0.30377	268.877	17.89	0.38	0.00	0	502.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	530.87690	0.53088	505.37190	0.50537	530.877	17.89	0.62	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	425.64450	0.42564	406.01660	0.40602	425.644	18.15	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	364.32260	0.36432	349.60190	0.34960	364.323	18.45	0.48	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	510.60730	0.51061	558.73480	0.55873	510.607	18.74	0.56	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	305.10960	0.30511	293.86280	0.29386	305.110	18.87	0.42	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	288.48360	0.28848	278.20610	0.27821	288.484	19.00	0.40	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	718.06220	0.71806	771.54370	0.77154	718.062	19.53	0.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	230.06220	0.23006	223.14370	0.22314	230.062	19.53	0.34	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	793.25860	0.79326	848.12140	0.84812	793.259	19.79	0.69	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	831.84800	0.83185	887.33340	0.88733	831.848	19.92	0.71	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	910.86140	0.91086	967.46860	0.96747	910.861	20.18	0.73	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	140.14410	0.14014	137.72300	0.13772	140.144	20.62	0.22	0.00	0	12,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	106.97010	0.10697	105.97780	0.10598	106.970	21.17	0.18	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	80.77680	0.08078	80.74930	0.08075	80.777	21.75	0.14	2,442,898.40	1,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	39.23990	0.03924	39.10610	0.03911	39.240	22.92	0.07	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.26510	16.26510	16.20460	16.20460		18.27	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
\$ / R			On 16/03/2016	Any day expiry										
					16.26820	16.26820	16.20770	16.20770		18.43	0.00	0.00	0	0.00
\$ / R	13.34	Put	On 16/03/2016	Any day expiry	2.03930	0.00204	2.52680	0.00253	2.039	22.77	0.01	0.00	0	17,991.00
\$ / R	14.63	Call	On 16/03/2016	Any day expiry	1,650.00660	1.65001	1,592.21160	1.59221	1,650.007	16.89	0.97	0.00	0	17,991.00
\$ / R			On 23/03/2016	Any day expiry	16.28970	16.28970	16.22910	16.22910		18.41	0.00	0.00	0	0.00
\$ / R	13.67	Put	On 23/03/2016	Any day expiry	4.55320	0.00455	5.51640	0.00552	4.553	20.84	0.01	0.00	0	19,744.00
\$ / R	14.97	Call	On 23/03/2016	Any day expiry	1,361.00100	1.36100	1,309.18530	1.30919	1,361.001	17.05	0.91	0.00	0	19,744.00
\$ / R			On 29/03/2016	Any day expiry	16.30810	16.30810	16.24750	16.24750		18.34	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.15070	0.00015	0.22400	0.00022	0.151	24.78	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	4.58350	0.00458	5.56240	0.00556	4.584	21.05	0.01	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	1,145.96430	1.14596	1,100.45390	1.10045	1,145.964	17.11	0.85	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	645.53720	0.64554	619.52780	0.61953	645.537	17.86	0.63	0.00	0	150.00
\$ / R			On 31/03/2016	Any day expiry	16.31420	16.31420	16.25370	16.25370		18.40	0.00	0.00	0	35.00
\$ / R			On 04/04/2016	Any day expiry	16.32650	16.32650	16.26590	16.26590		18.37	0.00	0.00	0	140.00
\$ / R			On 05/04/2016	Any day expiry	16.32960	16.32960	16.26900	16.26900		18.40	0.00	0.00	0	0.00
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	739.81350	0.73981	711.00380	0.71100	739.814	17.81	0.66	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry	16.33280	16.33280	16.27210	16.27210		18.54	0.00	0.00	0	0.00
\$ / R			On 07/04/2016	Any day expiry	16.33600	16.33600	16.27520	16.27520		18.56	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	558.70460	0.55870	538.48370	0.53848	558.705	18.39	0.55	0.00	0	5,000.00
\$ / R			On 15/04/2016	Any day expiry	16.36140	16.36140	16.30000	16.30000		18.64	0.00	3,189,225.00	195	1,960.00
\$ / R			On 18/04/2016	Any day expiry	16.37090	16.37090	16.30930	16.30930		18.67	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	17.94180	0.01794	19.71360	0.01971	17.942	19.11	0.03	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	1,114.25620	1.11426	1,071.09810	1.07110	1,114.256	17.35	0.79	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	319.25690	0.31926	312.06680	0.31207	319.257	20.13	0.34	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry	16.37720	16.37720	16.31550	16.31550		18.72	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry	16.39310	16.39310	16.33100	16.33100		18.70	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	430.58740	0.43059	418.47750	0.41848	430.587	19.54	0.41	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	16.39630	16.39630	16.33410	16.33410		18.72	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	1.20880	0.00121	1.44270	0.00144	1.209	24.43	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	11.16730	0.01117	12.42810	0.01243	11.167	19.96	0.02	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	985.85620	0.98586	948.39070	0.94839	985.856	17.60	0.72	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	634.89700	0.63490	612.29170	0.61229	634.897	18.56	0.55	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	475.53750	0.47554	461.32670	0.46133	475.538	19.31	0.44	0.00	0	10,000.00
\$ / R			On 29/04/2016	Any day expiry	16.40580	16.40580	16.34330	16.34330		18.84	0.00	16,423,500.00	1,000	0.00
\$ / 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	16.44090	16.44090	16.37840	16.37840		18.82	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	39.85140	0.03985	43.95840	0.04396	39.851	17.90	0.06	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	1,158.30250	1.15830	1,115.66660	1.11567	1,158.303	17.49	0.75	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	16.45050	16.45050	16.38810	16.38810		18.87	0.00	0.00	0	50.00
\$ / R			On 17/05/2016	Any day expiry	16.46340	16.46340	16.40100	16.40100		18.84	0.00	0.00	0	100.00
\$ / R			On 27/05/2016	Any day expiry	16.49550	16.49550	16.43340	16.43340		18.99	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	3.05800	0.00306	3.58260	0.00358	3.058	23.34	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	15.63080	0.01563	18.15130	0.01815	15.631	18.46	0.02	0.00	0	150.00
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	871.10850	0.87111	841.07420	0.84107	871.109	18.42	0.61	0.00	0	250.00
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	621.24770	0.62125	601.86040	0.60186	621.248	19.35	0.48	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 31/05/2016	Any day expiry		16.50830	16.50830		16.44640	16.44640		18.94	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry		16.52750	16.52750		16.46580	16.46580		18.93	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.67460	0.00467	5.31450	0.00531	4.675	21.50	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,329.55200	1.32955	1,284.84070	1.28484	1,329.552	17.55	0.76	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		16.53400	16.53400		16.47220	16.47220		19.04	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	86.42360	0.08642	92.80070	0.09280	86.424	17.36	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,121.79330	1.12179	1,083.20330	1.08320	1,121.793	17.88	0.69	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		16.53720	16.53720		16.47550	16.47550		19.05	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		16.55000	16.55000		16.48840	16.48840		19.02	0.00	198,931,000.00	12,020	97,273.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	4.74640	0.00475	5.38490	0.00538	4.746	21.25	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	8.44470	0.00844	9.66020	0.00966	8.445	18.90	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	9.05740	0.00906	10.37140	0.01037	9.057	18.62	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	10.59610	0.01060	12.15930	0.01216	10.596	17.99	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,067.14990	3.06715	3,008.41000	3.00841	3,067.150	17.73	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	17.14990	0.01715	20.01000	0.02001	17.150	17.73	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	18.05240	0.01805	20.99570	0.02100	18.052	17.72	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	55.63760	0.05564	60.83330	0.06083	55.638	17.44	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	78.66310	0.07866	84.69700	0.08470	78.663	17.34	0.09	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	123.28470	0.12328	130.47500	0.13047	123.285	17.21	0.14	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,756.60480	1.75660	1,704.32960	1.70433	1,756.605	17.21	0.85	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,700.26450	1.70026	1,648.88170	1.64888	1,700.265	17.26	0.84	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	468.57800	0.46858	495.59210	0.49559	468.578	18.19	0.36	0.00	0	25,705.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	965.35260	0.96535	932.73130	0.93273	965.353	18.34	0.62	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	549.52880	0.54953	579.87770	0.57988	549.529	18.45	0.40	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	899.74600	0.89975	869.66330	0.86966	899.746	18.54	0.59	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	725.96900	0.72597	762.62100	0.76262	725.969	18.95	0.47	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	763.21910	0.76322	739.01120	0.73901	763.219	18.99	0.53	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	802.79930	0.80280	841.93600	0.84194	802.799	19.16	0.49	98,528,696.40	12,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	815.00230	0.81500	854.44490	0.85444	815.002	19.19	0.50	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	987.58570	0.98759	1,030.96880	1.03097	987.586	19.66	0.55	186,435,578.00	20,000	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	614.24830	0.61425	596.16650	0.59617	614.248	19.68	0.45	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	607.62490	0.60762	589.81920	0.58982	607.625	19.71	0.44	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	572.48590	0.57249	556.14550	0.55615	572.486	19.90	0.42	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	388.78970	0.38879	380.05300	0.38005	388.790	21.20	0.31	32,813,720.40	6,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	349.14720	0.34915	341.94280	0.34194	349.147	21.58	0.28	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	336.98190	0.33698	330.24680	0.33025	336.982	21.70	0.27	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	320.45500	0.32045	314.11470	0.31411	320.455	21.89	0.26	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	255.35200	0.25535	250.92030	0.25092	255.352	22.52	0.21	0.00	0	25,000.00
\$ / R	On 24/06/2016	Any day expiry		16.58530	16.58530		16.52400	16.52400		19.13	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	201.34500	0.20134	213.34540	0.21335	201.345	17.43	0.19	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	768.68500	0.76868	745.34060	0.74534	768.685	19.19	0.51	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		16.59810	16.59810		16.53700	16.53700		19.10	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.04310	0.00404	4.57960	0.00458	4.043	21.65	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	17.91170	0.01791	21.03930	0.02104	17.912	17.12	0.03	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	793.20490	0.79320	769.01880	0.76902	793.205	19.13	0.52	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	641.38070	0.64138	622.92780	0.62293	641.381	19.83	0.44	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.68800	16.68800	16.62760	16.62760		19.22	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	832.84270	0.83284	866.21020	0.86621	832.843	19.07	0.46	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	457.62140	0.45762	447.61450	0.44761	457.621	21.64	0.31	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.69120	16.69120	16.63080	16.63080		19.23	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	5.17690	0.00518	5.79080	0.00579	5.177	20.65	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	18.96090	0.01896	22.49890	0.02250	18.961	16.15	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	728.92860	0.72893	708.52830	0.70853	728.929	19.91	0.45	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	632.20110	0.63220	615.37950	0.61538	632.201	20.42	0.40	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.74030	16.74030	16.67980	16.67980		19.29	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	9.92940	0.00993	11.16010	0.01116	9.929	17.61	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,573.04770	1.57305	1,527.01340	1.52701	1,573.048	17.70	0.74	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.75370	16.75370	16.69300	16.69300		19.28	0.00	0.00	0	105.00
\$ / R	On 26/08/2016	Any day expiry			16.79050	16.79050	16.72910	16.72910		19.38	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.90600	0.00691	7.65760	0.00766	6.906	20.07	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	17.45910	0.01746	23.10350	0.02310	17.459	15.06	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	675.78560	0.67579	658.24410	0.65824	675.786	20.72	0.40	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	618.43310	0.61843	602.98350	0.60298	618.433	21.08	0.37	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.82740	16.82740	16.76530	16.76530		19.34	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.83410	16.83410	16.77190	16.77190		19.42	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	31.02770	0.03103	38.69370	0.03869	31.028	15.04	0.04	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	840.68730	0.84069	817.15670	0.81716	840.687	20.07	0.46	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.83750	16.83750	16.77520	16.77520		19.42	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.85090	16.85090	16.78840	16.78840		19.41	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	214.57240	0.21457	224.35790	0.22436	214.572	17.06	0.17	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	514.43000	0.51443	502.42750	0.50243	514.430	22.12	0.30	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.85760	16.85760	16.79490	16.79490		19.42	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.87100	16.87100	16.80810	16.80810		19.40	0.00	227,927,210.00	13,510	120,740.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	14.72680	0.01473	16.45420	0.01645	14.727	15.17	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	118.15760	0.11816	127.01600	0.12702	118.158	16.21	0.11	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	818.82800	0.81883	796.02950	0.79603	818.828	20.33	0.44	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	760.53730	0.76054	740.03900	0.74004	760.537	20.61	0.42	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	398.33620	0.39834	390.23910	0.39024	398.336	23.14	0.24	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.90110	16.90110	16.83770	16.83770		19.48	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	8.76190	0.00876	9.90290	0.00990	8.762	19.52	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	16.60790	0.01661	20.52780	0.02053	16.608	14.21	0.02	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	655.42290	0.65542	639.12790	0.63913	655.423	21.41	0.36	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	620.93400	0.62093	605.95410	0.60595	620.934	21.64	0.34	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.99500	16.99500	16.92980	16.92980		19.58	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.97270	0.00997	11.62430	0.01162	9.973	19.03	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	24.89150	0.02489	19.25580	0.01926	24.892	14.68	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	635.03810	0.63504	619.02280	0.61902	635.038	22.01	0.33	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	619.05680	0.61906	603.63050	0.60363	619.057	22.10	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		17.10850	17.10850	17.04330	17.04330		19.65	0.00	0.00	0	0.00
\$ / R	11.80	Put	10.66550	0.01067	12.15970	0.01216	10.665	18.39	0.01	0.00	0	250.00		
\$ / R	13.50	Put	31.35320	0.03135	23.41380	0.02341	31.353	14.77	0.03	0.00	0	150.00		
\$ / R	19.40	Call	615.18850	0.61519	601.47630	0.60148	615.188	22.62	0.30	0.00	0	400.00		
\$ / R		On 14/12/2016	Any day expiry		17.16410	17.16410	17.09910	17.09910		19.69	0.00	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		17.18140	17.18140	17.11650	17.11650		19.74	0.00	17,181,400.00	1,000	14,303.00
\$ / R	11.80	Put	13.06110	0.01306	14.36300	0.01436	13.061	18.46	0.01	0.00	0	250.00		
\$ / R	13.22	Put	17.19420	0.01719	19.04220	0.01904	17.194	14.03	0.02	0.00	0	725.00		
\$ / R	13.35	Put	17.57490	0.01757	19.48420	0.01948	17.575	13.63	0.02	0.00	0	6,600.00		
\$ / R	13.50	Put	18.01630	0.01802	22.58810	0.02259	18.016	13.16	0.02	0.00	0	150.00		
\$ / R	14.91	Put	250.91230	0.25091	258.97020	0.25897	250.912	16.75	0.16	0.00	0	100.00		
\$ / R	14.98	Put	272.88760	0.27289	280.63870	0.28064	272.888	16.93	0.17	0.00	0	1,700.00		
\$ / R	15.00	Put	279.36290	0.27936	287.02060	0.28702	279.363	16.98	0.18	0.00	0	27,000.00		
\$ / R	15.20	Put	344.91150	0.34491	349.04050	0.34904	344.912	17.41	0.20	0.00	0	6,985.00		
\$ / R	15.40	Call	2,187.11500	2.18712	2,128.16970	2.12817	2,187.115	17.57	0.77	0.00	0	86,321.00		
\$ / R	15.80	Put	546.14890	0.54615	556.34210	0.55634	546.149	17.89	0.28	0.00	0	10,000.00		
\$ / R	16.00	Put	625.85210	0.62585	640.15150	0.64015	625.852	18.05	0.31	0.00	0	32,800.00		
\$ / R	16.20	Put	718.83540	0.71884	735.82000	0.73582	718.835	18.33	0.33	0.00	0	500.00		
\$ / R	16.47	Put	854.76790	0.85477	875.49410	0.87549	854.768	18.71	0.37	0.00	0	1,365.00		
\$ / R	16.53	Put	886.54110	0.88654	908.11620	0.90812	886.541	18.80	0.38	0.00	0	725.00		
\$ / R	16.69	Put	973.97390	0.97397	997.80020	0.99780	973.974	19.02	0.40	0.00	0	6,600.00		
\$ / R	16.76	Put	1,013.42730	1.01343	1,038.24930	1.03825	1,013.427	19.12	0.41	0.00	0	15,000.00		
\$ / R	17.51	Put	1,475.37980	1.47538	1,508.81190	1.50881	1,475.380	20.13	0.50	131,962,896.00	15,000	7,500.00		
\$ / R	18.45	Call	875.19470	0.87519	853.55500	0.85356	875.195	21.35	0.40	0.00	0	1,700.00		
\$ / R	18.89	Call	775.26980	0.77527	756.91690	0.75692	775.270	21.91	0.36	0.00	0	17,000.00		
\$ / R	18.98	Call	756.61550	0.75662	738.90970	0.73891	756.616	22.02	0.35	0.00	0	10,000.00		
\$ / R	19.00	Call	752.55410	0.75255	734.98940	0.73499	752.554	22.05	0.35	0.00	0	2,310.00		
\$ / R	19.15	Call	722.96320	0.72296	706.44110	0.70644	722.963	22.24	0.34	0.00	0	83,003.00		
\$ / R	19.25	Call	704.09140	0.70409	688.23490	0.68823	704.091	22.36	0.33	0.00	0	10,303.00		
\$ / R	19.70	Call	626.93360	0.62693	613.86340	0.61386	626.934	22.93	0.30	0.00	0	1,365.00		
\$ / R	19.75	Call	619.09120	0.61909	606.30450	0.60630	619.091	22.99	0.30	0.00	0	150.00		
\$ / R	19.81	Call	609.85510	0.60986	597.41180	0.59741	609.855	23.07	0.29	0.00	0	250.00		
\$ / R	19.95	Call	589.04520	0.58905	577.37260	0.57737	589.045	23.24	0.28	0.00	0	725.00		
\$ / R	20.08	Call	570.60710	0.57061	559.61970	0.55962	570.607	23.41	0.27	0.00	0	600.00		
\$ / R	20.16	Call	559.66940	0.55967	549.37330	0.54937	559.669	23.51	0.27	0.00	0	6,600.00		
\$ / R	20.30	Call	544.15310	0.54415	535.80580	0.53581	544.153	23.74	0.26	0.00	0	10,000.00		
\$ / R	20.90	Call	490.61420	0.49061	485.28490	0.48528	490.614	24.83	0.23	0.00	0	32,200.00		
\$ / R	21.00	Call	482.80560	0.48281	477.92920	0.47793	482.806	25.01	0.23	0.00	0	500.00		
\$ / R		On 13/03/2017	Foreign Exchange Future		17.42740	17.42740	17.35960	17.35960		20.12	0.00	0.00	0	0.00
\$ / R	16.75	Put	1,061.83990	1.06184	1,086.21870	1.08622	1,061.840	19.17	0.38	0.00	0	1,800.00		
\$ / R	21.42	Call	626.64010	0.62664	622.68290	0.62268	626.640	25.00	0.26	0.00	0	1,800.00		
\$ / R		On 19/06/2017	Foreign Exchange Future		17.63950	17.63950	17.57280	17.57280		20.73	0.00	0.00	0	0.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future		16.26200	16.26200	16.20160	16.20160		18.22	0.00	487,860.00	30	1,101.00

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		16.55000	16.55000		16.48840	16.48840		19.02	0.00	165,500.00	10	154.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		16.87100	16.87100		16.80810	16.80810		19.40	0.00	0.00	0	90.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		17.18140	17.18140		17.11650	17.11650		19.74	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry		23.36210	23.36210		23.14880	23.14880		19.44	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry		23.37540	23.37540		23.16210	23.16210		19.13	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry		23.40670	23.40670		23.19330	23.19330		19.24	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future		23.43800	23.43800		23.22460	23.22460		19.32	0.00	10,101,778.00	431	32,199.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	18.85870	0.01886	22.88140	0.02288	18.859	19.76	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	117.05590	0.11706	151.57070	0.15157	117.056	18.29	0.15	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	461.06470	0.46106	560.91190	0.56091	461.065	19.07	0.41	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	414.48110	0.41448	346.53940	0.34654	414.481	20.15	0.39	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	139.19420	0.13919	113.87080	0.11387	139.194	21.99	0.16	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry		23.58350	23.58350		23.36790	23.36790		19.66	0.00	659,556.80	28	116.00
£ / R	On 13/06/2016	Foreign Exchange Future		23.86010	23.86010		23.64350	23.64350		19.72	0.00	0.00	0	2,726.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	960.70680	0.96071	865.22300	0.86522	960.707	20.22	0.46	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	425.29360	0.42529	377.87250	0.37787	425.294	22.48	0.24	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		24.28110	24.28110		24.06160	24.06160		19.75	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	274.52320	0.27452	301.87840	0.30188	274.523	17.95	0.15	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	968.69860	0.96870	885.20390	0.88520	968.699	21.14	0.38	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		24.33680	24.33680		24.11530	24.11530		19.70	0.00	0.00	0	890.00
£ / R	On 19/12/2016	Foreign Exchange Future		24.80370	24.80370		24.57610	24.57610		19.54	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.13528	0.13528		0.13420	0.13420		22.10	0.00	0.00	0	5,897.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13803	0.13803		0.13695	0.13695		20.72	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14120	0.14120		0.14013	0.14013		20.17	0.00	0.00	0	947.00
€ / R	On 19/02/2016	Any day expiry		17.69740	17.69740		17.58600	17.58600		19.16	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	1.55530	0.00156	2.22640	0.00223	1.555	25.29	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,645.00500	1.64500	1,536.22630	1.53623	1,645.005	22.82	0.98	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry		17.71530	17.71530		17.60420	17.60420		18.89	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry		17.71940	17.71940		17.60820	17.60820		18.98	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry		17.72960	17.72960		17.61860	17.61860		18.88	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future		17.79020	17.79020		17.67920	17.67920		19.24	0.00	4,518,710.80	254	73,060.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.19060	0.00019	0.25090	0.00025	0.191	28.11	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.26750	0.00027	0.35190	0.00035	0.268	27.85	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.08130	0.00108	1.41260	0.00141	1.081	26.71	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.56030	0.00156	2.03230	0.00203	1.560	26.40	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	3.30660	0.00331	3.64120	0.00364	3.307	24.31	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,894.57160	2.89457	2,784.01480	2.78401	2,894.572	22.85	0.99	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	4.37160	0.00437	4.81480	0.00481	4.372	22.85	0.01	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	4.62900	0.00463	5.09910	0.00510	4.629	22.56	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,427.14690	2.42715	2,316.87050	2.31687	2,427.147	20.57	0.98	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	6.94690	0.00695	7.67050	0.00767	6.947	20.57	0.02	0.00	0	25,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,853.26190		1.85326	1,745.21400	1.74521	1,853.262		17.75	0.97	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,804.04680		1.80405	1,697.78540	1.69779	1,804.047		17.50	0.97	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,661.48540		1.66149	1,557.56630	1.55757	1,661.485		17.63	0.95	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,521.92200		1.52192	1,421.05710	1.42106	1,521.922		17.75	0.93	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,008.97020		1.00897	928.03600	0.92804	1,008.970		18.24	0.81	0.00	0	19,500.00
€ / R	On 22/03/2016	Any day expiry			17.74750		17.74750	17.63640	17.63640			18.85	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.75530		17.75530	17.64420	17.64420			18.93	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.78360		17.78360	17.67240	17.67240			19.30	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.80270		17.80270	17.69160	17.69160			19.16	0.00	0.00	0	25.00
€ / R	On 29/04/2016	Any day expiry			17.81780		17.81780	17.70660	17.70660			19.16	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.83520		17.83520	17.72410	17.72410			19.05	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.85650		17.85650	17.74530	17.74530			19.06	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.15540		18.15540	18.04270	18.04270			19.32	0.00	4,538,850.00	250	40,570.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.93850		0.01494	15.76940	0.01577	14.938		20.07	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,303.63840		2.30364	2,204.57420	2.20457	2,303.638		18.15	0.89	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.57350		18.57350	18.45850	18.45850			19.41	0.00	0.00	0	6,298.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.98440		18.98440	18.86600	18.86600			19.61	0.00	0.00	0	5,887.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	316.35650		0.31636	333.76200	0.33376	316.357		17.99	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	435.32550		0.43533	458.45080	0.45845	435.326		17.93	0.22	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	851.30460		0.85130	822.72890	0.82273	851.305		21.52	0.36	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	648.70990		0.64871	628.82790	0.62883	648.710		22.69	0.29	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			104.02767		104.02767	103.94971	103.94971				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.32259		101.32259	101.24509	101.24509				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.21677		100.21677	100.22571	100.22571				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.28314		100.28314	100.28905	100.28905				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.74596		100.74596	100.74538	100.74538				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.24691		100.24691	100.24427	100.24427				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.41255		101.41255	101.47967	101.47967				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.97004		100.97004	101.03665	101.03665				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			459.30000		459.30000	459.85100	459.85100				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			467.61900		467.61900	468.18100	468.18100				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			476.50700		476.50700	477.08900	477.08900				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			526.43000		526.43000	527.81200	527.81200				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			535.96500		535.96500	537.37400	537.37400				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			546.15200		546.15200	547.59900	547.59900				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
ALBI	On 04/02/2016	Index Future			477.44500		477.44500		479.02000	479.02000			0.00	9,548,900.00	2	296.00
ALBI	On 05/05/2016	Index Future			486.09300		486.09300		487.69700	487.69700			0.00	9,721,860.00	2	402.00
ALBI	On 04/08/2016	Index Future			495.33200		495.33200		496.97700	496.97700			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			505.58900		505.58900		507.26300	507.26300			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.43400		11.43400		11.43600	11.43600		16.19	0.00	11,434.00	1	13,397.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	2.45830		0.00246		2.91610	0.00292	2.458	19.86	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,044.56240		1.04456		1,048.73830	1.04874	1,044.562	16.47	0.96	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	45.81820		0.04582		48.04310	0.04804	45.818	16.23	0.14	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	264.49440		0.26449		268.79160	0.26879	264.494	16.19	0.53	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	259.42390		0.25942		264.07830	0.26408	259.424	16.19	0.53	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	20.99520		0.02100		23.19250	0.02319	20.995	18.97	0.07	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.58860		11.58860		11.59040	11.59040		16.76	0.00	11,588,600.00	1,000	3,317.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.76530		11.76530		11.76650	11.76650		16.20	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.93920		11.93920		11.93990	11.93990		16.25	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.55850		11.55850		11.53790	11.53790		15.22	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.76600		11.76600		11.74490	11.74490		16.10	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			15.99250		15.99250		15.95290	15.95290		19.87	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.34430		16.34430		16.30530	16.30530		20.29	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.43860		2.43860		2.43360	2.43360		21.32	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.44800		2.44800		2.44720	2.44720		20.57	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.38420		2.38420		2.36920	2.36920		21.96	0.00	143,052.00	60	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.43400		2.43400		2.41840	2.41840		22.04	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			128.68256		128.68256		128.56206	128.56206			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

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 04/02/2016	Bond Future		10.82978	77.07333		10.77586	77.40873			0.00	26,975,665.50	350	141.00
ES33	On 05/05/2016	Bond Future		10.93236	74.67786		10.87659	75.01937			0.00	26,137,251.00	350	8,776.00
ES33	On 04/08/2016	Bond Future		11.02801	76.11324		10.97005	76.46294			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.10608	73.88201		11.04635	74.23796			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		10.95956	81.38502		10.90058	81.79904			0.00	32,554,008.00	400	0.00
ES42	On 05/05/2016	Bond Future		11.06173	78.59677		11.00066	79.01836			0.00	31,438,708.00	400	7,250.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		477.03900	477.03900		478.41900	478.41900			0.00	481,809,390.00	101	74.00
GOVI	On 05/05/2016	GOVI		485.67900	485.67900		487.08500	487.08500			0.00	373,972,830.00	77	406.00
GOVI	On 04/08/2016	GOVI		494.91100	494.91100		496.35300	496.35300			0.00	128,676,860.00	26	26.00
GOVI	On 03/11/2016	GOVI		505.15900	505.15900		506.62600	506.62600			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future		2.08850	2.08850		2.08210	2.08210		18.14	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.12470	2.12470		2.11810	2.11810		18.57	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.16300	2.16300		2.15660	2.15660		19.07	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.19810	2.19810		2.19200	2.19200		19.46	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future		121.27653	121.27653		121.09133	121.09133			0.00	60,638,265.00	500	2,062.00
I2025	On 05/05/2016	Bond Future		123.45788	123.45788		123.26941	123.26941			0.00	61,728,940.00	500	4,419.00
I2025	On 04/08/2016	Bond Future		124.57444	124.57444		124.38459	124.38459			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		102.03284	102.03284		102.04400	102.04400			0.00	18,876,075.40	185	185.00
I2033	On 05/05/2016	Bond Future		102.89251	102.89251		102.90397	102.90397			0.00	19,035,114.35	185	2,032.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		126.71036	126.71036		126.72427	126.72427			0.00	285,858,572.16	2,256	5,433.00
I2038	On 05/05/2016	Bond Future		128.98942	128.98942		129.00358	129.00358			0.00	291,000,131.52	2,256	18,557.00
I2038	On 04/08/2016	Bond Future		130.05586	130.05586		130.07250	130.07250			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		127.21991	127.21991		127.23385	127.23385			0.00	28,878,919.57	227	227.00
I2046	On 05/05/2016	Bond Future		128.07558	128.07558		128.08961	128.08961			0.00	29,073,156.66	227	12,807.00
I2046	On 04/08/2016	Bond Future		130.53221	130.53221		130.54906	130.54906			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		137.22464	137.22464		137.23946	137.23946			0.00	6,998,456.64	51	1,424.00
I2050	On 05/05/2016	Bond Future		139.69281	139.69281		139.70806	139.70806			0.00	7,124,333.31	51	16,456.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 04/08/2016	Bond Future		140.80420	140.80420		140.82254	140.82254			0.00	7,181,014.20	51	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		233.53600	233.53600		233.50100	233.50100			0.00	747,315,200.00	320	218.00
IGOV	On 05/05/2016	Index Future		237.73700	237.73700		237.70100	237.70100			0.00	760,758,400.00	320	952.00
IGOV	On 04/08/2016	Index Future		242.24700	242.24700		242.21500	242.21500			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future		247.24400	247.24400		247.20900	247.20900			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.69500	632.69500		632.60200	632.60200			0.00	0.00	0	25.00
ILBI	On 05/05/2016	Index Future		643.43200	643.43200		643.33900	643.33900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		655.11900	655.11900		655.02700	655.02700			0.00	0.00	0	157.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.13000	92.87000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.27000	92.73000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.37000	92.63000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.54000	92.46000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.73000	92.27000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.92000	92.08000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.07000	91.93000		8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.18000	91.82000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.31000	91.69000		8.31000	91.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.40000	91.60000		8.40000	91.60000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15760	0.15760		0.15710	0.15710			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15680	0.15680		0.15700	0.15700			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15690	0.15690		0.15660	0.15660			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07580	0.07580		0.07460	0.07460			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06770	0.06770		0.06740	0.06740			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06420	0.06420		0.06370	0.06370			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.51800	10.51800		10.49290	10.49290		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.64900	10.64900		10.62400	10.62400		14.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.79820	10.79820		10.77390	10.77390		15.23	0.00	0.00	0	0.00
PULA / R	On 14/03/2016	Foreign Exchange Future		1.41710	1.41710		1.41180	1.41180			0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.43200	1.43200		1.42660	1.42660			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.44820	1.44820		1.44260	1.44260			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.46220	1.46220		1.45630	1.45630			0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.09400	1.09400		1.09120	1.09120			0.00	0.00	0	2,025.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.09700	1.09700		1.09430	1.09430			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
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10090		1.10090		1.09820	1.09820			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.38351		108.91509		9.33929	109.22825		11.98	0.00	797,040,628.62	7,318	31,281.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.65	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	11.65	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	11.65	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.65	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	5,360.79000		5.36079	5,047.63000	5.04763	5,360.790		11.65	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	4,983.89000		4.98389	4,670.74000	4.67074	4,983.890		11.65	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	4,608.71000		4.60871	4,295.59000	4.29559	4,608.710		11.65	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	4,235.23000		4.23523	3,922.20000	3.92220	4,235.230		11.67	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	4,011.96000		4.01196	3,699.07000	3.69907	4,011.960		11.68	1.00	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	1,345.52000		1.34552	1,124.21000	1.12421	1,345.520		11.79	0.91	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.46109		110.88827		9.41507	111.20730		11.70	0.00	831,551,136.73	7,499	40,607.00
R186	On 05/05/2016	Bond Future	8.75	Put	5,905.28000		5.90528	5,672.34000	5.67234	5,905.280		11.47	0.77	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	5,344.19000		5.34419	5,123.45000	5.12345	5,344.190		11.50	0.74	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.52929		107.71496		9.48106	108.04241		11.60	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			288.73882		288.73882		288.77126	288.77126			0.00	0.00	0	46.00
R197	On 05/05/2016	Bond Future			293.93228		293.93228		293.96533	293.96533			0.00	0.00	0	1,254.00
R197	On 04/08/2016	Bond Future			293.07843		293.07843		293.11741	293.11741			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			237.45063		237.45063		237.47677	237.47677			0.00	224,628,295.98	946	724.00
R202	On 05/05/2016	Bond Future			241.72133		241.72133		241.74844	241.74844			0.00	228,668,378.18	946	43,482.00
R202	On 04/08/2016	Bond Future			242.90974		242.90974		242.94137	242.94137			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			9.21937		95.96264		9.18537	96.12804		9.24	0.00	27,829,165.60	290	2,158.00
R2023	On 05/05/2016	Bond Future			9.30593		93.77061		9.27024	93.93918		9.34	0.00	27,193,476.90	290	9,781.00
R2023	On 04/08/2016	Bond Future			9.38067		95.57271		9.34275	95.74646		8.77	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.43010		93.60142		9.39051	93.77759		6.77	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			8.17744		103.42539		8.14901	103.46722		2.13	0.00	99,081,523.62	958	6,503.00
R203	On 05/05/2016	Bond Future			8.33759		101.12812		8.30343	101.17089		2.01	0.00	117,915,387.92	1,166	14,595.00
R203	On 04/08/2016	Bond Future			8.47632		103.07183		8.43186	103.11753		1.63	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.49655		101.01442		8.44020	101.05981		1.36	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

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 04/02/2016	Bond Future			9.75847		86.93192		9.70925	87.26838			0.00	38,076,180.96	438	6,733.00
R2030	On 05/05/2016	Bond Future			9.83572		88.50678		9.78480	88.84950			0.00	38,765,969.64	438	17,216.00
R2030	On 04/08/2016	Bond Future			9.90636		86.19925		9.85338	86.55036			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			9.86847		90.01973		9.81925	90.37601		15.49	0.00	133,319,220.13	1,481	8,166.00
R2032	On 04/02/2016	Bond Future	9.20	Put	5,029.01000		5.02901		4,672.77000	4.67277	5,029.010	15.17	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	4,249.90000		4.24990		3,894.01000	3.89401	4,249.900	15.21	1.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			9.94410		87.49276		9.89323	87.85565		15.98	0.00	139,900,923.24	1,599	9,165.00
R2032	On 04/08/2016	Bond Future			10.01207		89.17459		9.95925	89.54630		15.18	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.06006		86.84581		10.00570	87.22408		12.04	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			9.94860		94.86716		9.89439	95.29513			0.00	0.00	0	1,788.00
R2035	On 05/05/2016	Bond Future			10.02087		92.08472		9.96492	92.52058			0.00	7,919,285.92	86	4,019.00
R2035	On 04/08/2016	Bond Future			10.08539		93.85448		10.02739	94.30062			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			10.02336		86.96093		9.97412	87.34456		17.49	0.00	1,391,374.88	16	20,743.00
R2037	On 04/02/2016	Bond Future	9.30	Put	5,920.59000		5.92059		5,536.97000	5.53697	5,920.590	17.06	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	4,810.06000		4.81006		4,426.70000	4.42670	4,810.060	17.12	1.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.09828		88.53634		10.04746	88.92709		17.26	0.00	973,899.74	11	39,770.00
R2037	On 04/08/2016	Bond Future			10.16744		85.97886		10.11474	86.37891		17.22	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.21298		87.74730		10.15886	88.15450		13.06	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			8.60590		99.56696		8.58223	99.62543		4.08	0.00	242,744,248.48	2,438	14,827.00
R204	On 05/05/2016	Bond Future			8.73957		101.37078		8.71329	101.43047		3.85	0.00	439,949,185.20	4,340	33,081.00
R204	On 04/08/2016	Bond Future			8.85999		99.27749		8.82959	99.34041		3.54	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.91285		101.31758		8.87924	101.38053		2.49	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			10.10339		90.32432		10.05415	90.73070		17.98	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.17900		91.96070		10.12819	92.37452		17.75	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future			10.24907		89.21846		10.19637	89.64220		17.72	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			10.12831		87.46067		10.06403	87.99192		18.60	0.00	85,449,074.59	977	12,802.00
R2044	On 05/05/2016	Bond Future			10.20214		89.04517		10.13583	89.58617		18.38	0.00	122,882,334.60	1,380	20,898.00
R2044	On 04/08/2016	Bond Future			10.27055		86.37222		10.20189	86.92548		18.36	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
R2044	On 03/11/2016	Bond Future			10.31633		88.14883		10.24582	88.71237		13.92	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			10.11343		90.99480		10.04917	91.53553		18.18	0.00	89,083,909.20	979	22,917.00
R2048	On 04/02/2016	Bond Future	9.45	Put	5,888.00000		5.88800		5,347.35000	5.34735	5,888.000	17.81	1.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	4,955.53000		4.95553		4,415.58000	4.41558	4,955.530	17.85	1.00	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.18257		88.20565		10.11632	88.75628		18.88	0.00	74,710,185.55	847	61,712.00
R2048	On 04/08/2016	Bond Future			10.24470		89.90078		10.17617	90.46391		17.95	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.29210		87.30572		10.22170	87.87932		14.30	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			8.85536		95.25514		8.82657	95.34604		5.70	0.00	979,413,349.48	10,282	16,664.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.51	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	5.51	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.97606		96.98084		8.94495	97.07353		5.46	0.00	918,990,439.84	9,476	37,667.00
R207	On 05/05/2016	Bond Future	7.56	Call	55.28000		0.05528		61.79000	0.06179	55.280	5.27	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.08414		95.19996		9.04967	95.29642		5.14	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			9.02465		93.22736		8.99070	93.35687		7.27	0.00	541,371,279.52	5,807	36,751.00
R208	On 05/05/2016	Bond Future			9.12669		91.51444		9.09059	91.64649		7.25	0.00	494,361,004.88	5,402	44,458.00
R208	On 04/08/2016	Bond Future			9.21717		93.27346		9.17818	93.40997		6.70	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.26962		91.78483		9.22838	91.92300		5.12	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			9.91309		70.55184		9.85877	70.90447		17.76	0.00	90,024,147.84	1,276	30,302.00
R209	On 04/02/2016	Bond Future	9.52	Put	2,617.48000		2.61748		2,274.49000	2.27449	2,617.480	17.54	1.00	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			9.98023		68.68011		9.92427	69.03929		18.36	0.00	815,301,585.81	11,871	24,170.00
R209	On 05/05/2016	Bond Future	8.25	Call	81.12000		0.08112		97.07000	0.09707	81.120	17.88	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	503.57000		0.50357		572.47000	0.57247	503.570	17.88	0.16	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.04032		70.00038		9.98249	70.36780		17.50	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,247.77000		2.24777		2,405.06000	2.40506	2,247.770	17.31	0.40	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,419.30000		5.41930		5,678.87000	5.67887	5,419.300	17.87	0.68	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.08272		68.28627		10.02338	68.66041		13.87	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

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/R204	On 31/03/2036	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future	179.53687	179.53687	179.37046	179.37046					0.00	59,426,703.97	331	48.00
R210	On 05/05/2016	Bond Future	180.59436	180.59436	180.42510	180.42510					0.00	59,776,733.16	331	1,178.00
R210	On 04/08/2016	Bond Future	184.05848	184.05848	183.88931	183.88931					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	134.56126	134.56126	134.57644	134.57644					0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future	136.98155	136.98155	136.99703	136.99703					0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future	137.87176	137.87176	137.89008	137.89008					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	139.95786	139.95786	139.97351	139.97351					0.00	139,957,860.00	1,000	5.00
R212	On 05/05/2016	Bond Future	142.47521	142.47521	142.49118	142.49118					0.00	142,475,210.00	1,000	1,914.00
R212	On 04/08/2016	Bond Future	143.30124	143.30124	143.32012	143.32012					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	9.78349	81.42964	9.73427	81.75284				15.41	0.00	7,980,104.72	98	22,763.00
R213	On 05/05/2016	Bond Future	9.85347	79.35468	9.80266	79.68389				15.87	0.00	1,297,766,436.72	16,354	33,568.00
R213	On 04/08/2016	Bond Future	9.91529	80.87975	9.86258	81.21693				15.09	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future	9.96058	78.98755	9.90638	79.33062				11.93	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	10.01826	70.81643	9.95897	71.21212				18.36	0.00	543,657,733.11	7,677	13,000.00
R214	On 04/02/2016	Bond Future	9.35	Put 4,692.99000	4.69299	4,297.35000	4.29735	4,692.990	17.94	1.00	0.00	0	25.00	
R214	On 04/02/2016	Bond Future	9.45	Put 3,957.02000	3.95702	3,561.80000	3.56180	3,957.020	17.99	1.00	0.00	0	25.00	
R214	On 05/05/2016	Bond Future	10.08375	68.80280	10.02271	69.20574				19.04	0.00	537,969,093.20	7,819	21,269.00
R214	On 04/08/2016	Bond Future	10.14213	70.12515	10.07908	70.53724				18.14	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call 485.97000	0.48597	541.86000	0.54186	485.970	17.66	0.12	0.00	0	1,300.00	
R214	On 04/08/2016	Bond Future	9.30	Call 1,465.71000	1.46571	1,594.16000	1.59416	1,465.710	17.80	0.28	0.00	0	1,300.00	
R214	On 04/08/2016	Bond Future	10.30	Call 4,142.15000	4.14215	4,390.47000	4.39047	4,142.150	18.33	0.57	0.00	0	6,300.00	
R214	On 04/08/2016	Bond Future	11.30	Call 7,992.06000	7.99206	8,330.96000	8.33096	7,992.060	18.79	0.80	0.00	0	6,300.00	
R214	On 03/11/2016	Bond Future	10.18608	68.26592	10.12139	68.68565				14.42	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	28,348.77000	28,348.77000	28,217.13000	28,217.13000					0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future	11.37670	11.37670	11.36580	11.36580				17.08	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
SGD / R	On 13/06/2016	Foreign Exchange Future	11.55360	11.55360		11.54370	11.54370		16.99	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future	5.44350	5.44350		5.40250	5.40250		14.00	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.40320	5.40320		5.36010	5.36010		16.24	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future	1.38600	1.38600		1.37280	1.37280			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.30530	1.30530		1.30140	1.30140			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>15,672,026,522.74</b>	<b>262,906</b>	<b>4,588,632.00</b>
<b>Grand Total:</b>											<b>15,672,026,522.74</b>	<b>262,906</b>	<b>4,588,632.00</b>