



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/01/2016

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
\$ / R	On 13/01/2016	Any day expiry		16.39880	16.39880		16.49420	16.49420		26.93	0.00	99,198,647.50	6,024	0.00
\$ / R	On 14/01/2016	Any day expiry		16.40160	16.40160		16.49420	16.49420		26.91	0.00	0.00	0	0.00
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	762.28290	0.76228	859.20430	0.85920	762.283	36.81	0.99	0.00	0	5,000.00
\$ / R	On 15/01/2016	Any day expiry		16.40160	16.40160		16.49420	16.49420		25.39	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	0.03250	0.00003	0.29570	0.00030	0.033	50.15	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	0.05500	0.00006	0.71710	0.00072	0.055	41.71	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	0.09410	0.00009	0.93340	0.00093	0.094	40.79	0.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	1,401.76080	1.40176	1,495.45430	1.49545	1,401.761	39.87	1.00	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	0.16080	0.00016	1.25430	0.00125	0.161	39.87	0.00	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry		16.41040	16.41040		16.50660	16.50660		22.06	0.00	0.00	0	0.00
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	772.94790	0.77295	873.60970	0.87361	772.948	22.00	0.94	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	626.69820	0.62670	726.67650	0.72668	626.698	22.02	0.89	0.00	0	5,000.00
\$ / R	On 21/01/2016	Any day expiry		16.41210	16.41210		16.50910	16.50910		22.17	0.00	0.00	0	0.00
\$ / R	On 21/01/2016	Any day expiry	15.99	Call	483.48760	0.48349	589.01190	0.58901	483.488	21.71	0.80	0.00	0	10,000.00
\$ / R	On 22/01/2016	Any day expiry		16.41370	16.41370		16.51150	16.51150		22.27	0.00	0.00	0	0.00
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	770.81940	0.77082	880.77850	0.88078	770.819	20.66	0.93	0.00	0	5,000.00

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 27/01/2016	Any day expiry										
					16.42560	16.42560	16.52530	16.52530		21.83	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.00000	0.00000	0.03720	0.00004	0.000	25.25	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	0.16640	0.00017	0.71770	0.00072	0.166	31.26	0.00	0.00	0	150.00
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	1,948.21060	1.94821	2,049.92550	2.04993	1,948.211	27.39	0.99	0.00	0	250.00
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	1,122.44090	1.12244	1,230.18950	1.23019	1,122.441	22.46	0.95	0.00	0	150.00
\$ / R			On 29/01/2016	Any day expiry	16.43250	16.43250	16.53080	16.53080		21.98	0.00	0.00	0	212.00
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	0.46050	0.00046	1.75900	0.00176	0.460	29.24	0.00	0.00	0	100.00
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	2,174.38840	2.17439	2,274.80390	2.27480	2,174.388	27.35	0.99	0.00	0	100.00
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	3.54760	0.00355	5.92760	0.00593	3.548	26.47	0.01	0.00	0	2,000.00
\$ / R			On 10/02/2016	Any day expiry	16.47380	16.47380	16.56380	16.56380		21.56	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 10/02/2016	Any day expiry	647.90470	0.64790	752.06820	0.75207	647.905	20.66	0.70	0.00	0	5,000.00
\$ / R			On 12/02/2016	Any day expiry	16.48070	16.48070	16.56930	16.56930		21.78	0.00	679,308.50	41	506.00
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.02860	0.00003	0.06220	0.00006	0.029	32.77	0.00	0.00	0	1,000.00
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	1,131.74030	1.13174	1,234.25220	1.23425	1,131.740	19.77	0.89	0.00	0	1,000.00
\$ / R	16.66	Call	On 12/02/2016	Any day expiry	338.41870	0.33842	419.96600	0.41997	338.419	22.27	0.45	0.00	0	5,000.00
\$ / R	16.69	Call	On 12/02/2016	Any day expiry	327.69780	0.32770	408.11080	0.40811	327.698	22.36	0.43	0.00	0	5,000.00
\$ / R			On 15/02/2016	Any day expiry	16.49100	16.49100	16.57750	16.57750		21.39	0.00	0.00	0	4,330.00
\$ / R			On 16/02/2016	Any day expiry	16.49450	16.49450	16.61570	16.61570		21.41	0.00	16,499,390.10	993	993.00
\$ / R			On 19/02/2016	Any day expiry	16.50360	16.50360	16.59070	16.59070		21.44	0.00	0.00	0	0.00
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	2,577.78790	2.57779	2,669.57270	2.66957	2,577.788	23.22	0.99	0.00	0	3,600.00
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	6.32940	0.00633	13.79060	0.01379	6.329	21.22	0.02	0.00	0	100.00
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,608.89290	1.60889	1,710.10050	1.71010	1,608.893	18.36	0.96	0.00	0	100.00
\$ / R			On 25/02/2016	Any day expiry	16.52170	16.52170	16.61150	16.61150		21.24	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.12800	0.00013	0.37700	0.00038	0.128	28.98	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	3.76560	0.00377	7.05670	0.00706	3.766	24.81	0.01	0.00	0	150.00
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	1,700.11810	1.70012	1,805.68920	1.80569	1,700.118	18.46	0.96	0.00	0	250.00
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	1,007.43090	1.00743	1,116.61400	1.11661	1,007.431	19.55	0.80	0.00	0	150.00
\$ / R			On 26/02/2016	Any day expiry	16.52470	16.52470	16.61490	16.61490		21.26	0.00	0.00	0	392.00
\$ / R			On 29/02/2016	Any day expiry	16.53380	16.53380	16.62530	16.62530		21.18	0.00	0.00	0	133.00
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	7.32920	0.00733	13.30480	0.01330	7.329	22.53	0.02	0.00	0	100.00
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	1,951.22250	1.95122	2,055.35280	2.05535	1,951.223	19.72	0.96	0.00	0	100.00
\$ / R			On 02/03/2016	Any day expiry	16.53990	16.53990	16.63230	16.63230		21.21	0.00	0.00	0	0.00
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	1,959.26660	1.95927	2,064.77470	2.06477	1,959.267	19.75	0.96	0.00	0	10,000.00
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	1,949.52310	1.94952	2,055.16720	2.05517	1,949.523	19.71	0.96	0.00	0	10,000.00
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	1,939.78260	1.93978	2,045.56390	2.04556	1,939.783	19.67	0.96	0.00	0	10,000.00
\$ / R			On 07/03/2016	Any day expiry	16.55500	16.55500	16.64960	16.64960		21.06	0.00	0.00	0	301.00
\$ / R			On 11/03/2016	Any day expiry	16.56710	16.56710	16.66340	16.66340		21.11	0.00	0.00	0	272.00
\$ / R			On 14/03/2016	Foreign Exchange Future	16.57620	16.57620	16.67380	16.67380		21.08	0.00	1,602,785,930.40	96,692	975,744.00
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.18270	0.00018	1.04430	0.00104	0.183	26.68	0.00	0.00	0	42,370.00
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	0.21280	0.00021	1.17440	0.00117	0.213	26.68	0.00	0.00	0	30,000.00
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	0.32540	0.00033	1.57810	0.00158	0.325	26.33	0.00	0.00	0	1,000.00
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	0.34640	0.00035	1.63550	0.00164	0.346	26.28	0.00	0.00	0	1,204.00
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	0.40910	0.00041	1.79860	0.00180	0.409	26.14	0.00	0.00	0	788.00
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	0.44420	0.00044	1.88580	0.00189	0.444	26.07	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.49210	0.00049	2.00070	0.00200	0.492	25.98	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.61520	0.00062	2.27740	0.00228	0.615	25.79	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.82990	0.00083	2.71490	0.00271	0.830	25.52	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	4,027.65720	4.02766	4,127.60290	4.12760	4,027.657	25.01	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	2.08400	0.00208	4.73460	0.00473	2.084	24.68	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,778.52910	3.77853	3,878.87260	3.87887	3,778.529	24.58	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	3.06410	0.00306	6.02450	0.00602	3.064	24.31	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	4.01010	0.00401	7.15110	0.00715	4.010	24.05	0.01	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,380.98410	3.38098	3,481.81490	3.48181	3,380.984	23.87	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	5.31270	0.00531	8.58170	0.00858	5.313	23.77	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,083.56460	3.08356	3,185.31050	3.18531	3,083.565	23.07	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	3,034.05310	3.03405	3,136.04320	3.13604	3,034.053	22.91	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	10.15190	0.01015	15.65100	0.01565	10.152	22.29	0.02	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,826.48310	2.82648	2,929.64350	2.92964	2,826.483	22.26	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,649.15410	2.64915	2,753.52800	2.75353	2,649.154	21.69	0.98	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	13.12150	0.01312	19.96880	0.01997	13.122	21.66	0.02	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,590.19030	2.59019	2,695.01670	2.69502	2,590.190	21.50	0.98	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,492.10480	2.49210	2,597.74310	2.59774	2,492.105	21.19	0.97	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	18.08130	0.01808	27.00670	0.02701	18.081	20.88	0.03	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,384.51500	2.38452	2,491.13360	2.49113	2,384.515	20.85	0.97	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	19.52840	0.01953	29.02370	0.02902	19.528	20.69	0.03	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,287.02170	2.28702	2,394.61530	2.39462	2,287.022	20.53	0.96	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,102.77010	2.10277	2,212.44990	2.21245	2,102.770	19.94	0.95	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	26.57010	0.02657	38.64990	0.03865	26.570	19.94	0.05	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	2,016.02290	2.01602	2,126.80270	2.12680	2,016.023	19.65	0.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,910.54550	1.91055	2,022.76730	2.02277	1,910.545	19.31	0.94	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	34.34550	0.03435	48.96730	0.04897	34.346	19.31	0.06	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,862.82250	1.86282	1,975.73420	1.97573	1,862.823	19.15	0.94	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	39.04940	0.03905	55.07490	0.05507	39.049	19.00	0.07	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	51.63160	0.05163	68.75930	0.06876	51.632	18.57	0.09	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	52.74870	0.05275	69.56440	0.06956	52.749	18.58	0.09	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	53.88540	0.05389	70.81580	0.07082	53.885	18.59	0.09	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	57.40570	0.05741	74.67240	0.07467	57.406	18.63	0.09	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,455.41640	1.45542	1,571.80790	1.57181	1,455.416	18.80	0.88	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,396.68830	1.39669	1,513.57630	1.51358	1,396.688	18.88	0.86	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,188.91470	1.18891	1,306.48710	1.30649	1,188.915	19.17	0.81	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,173.65620	1.17366	1,291.19680	1.29120	1,173.656	19.19	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,166.06680	1.16607	1,283.58550	1.28359	1,166.067	19.20	0.80	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,158.50660	1.15851	1,276.00020	1.27600	1,158.507	19.21	0.80	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,143.46670	1.14347	1,260.90190	1.26090	1,143.467	19.23	0.79	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,135.98720	1.13599	1,253.38910	1.25339	1,135.987	19.24	0.79	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	1,027.20240	1.02720	1,143.66910	1.14367	1,027.202	19.41	0.75	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	960.25810	0.96026	1,074.77780	1.07478	960.258	19.61	0.73	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	234.05810	0.23406	250.97780	0.25098	234.058	19.61	0.27	0.00	0	10,000.00

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	16.00	Call	865.80710	0.86581	978.21360	0.97821	865.807	19.90	0.68	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	289.60710	0.28961	304.41360	0.30441	289.607	19.90	0.32	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	751.01190	0.75101	859.44510	0.85945	751.012	20.30	0.62	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	678.11660	0.67812	783.06290	0.78306	678.117	20.57	0.58	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	602.09270	0.60209	702.45140	0.70245	602.093	20.89	0.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	499.56790	0.49957	591.66100	0.59166	499.568	21.44	0.47	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	737.46600	0.73747	728.86200	0.72886	737.466	21.67	0.56	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	362.10270	0.36210	440.47890	0.44048	362.103	22.45	0.37	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.57920	16.57920	16.67700	16.67700		21.10	0.00	5,010,150.00	300	350.00
\$ / R	On 16/03/2016	Any day expiry			16.58240	16.58240	16.68010	16.68010		21.12	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	6.49710	0.00650	9.49250	0.00949	6.497	23.48	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,986.04440	1.98604	2,098.55870	2.09856	1,986.044	19.55	0.94	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.60430	16.60430	16.70220	16.70220		20.99	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	12.27320	0.01227	16.61300	0.01661	12.273	22.16	0.02	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,695.24010	1.69524	1,814.44880	1.81445	1,695.240	18.51	0.91	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.62310	16.62310	16.72110	16.72110		20.87	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.92750	0.00093	3.28060	0.00328	0.928	25.98	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	11.07660	0.01108	14.32010	0.01432	11.077	22.19	0.02	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,483.99220	1.48399	1,603.13370	1.60313	1,483.992	18.70	0.85	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	973.16010	0.97316	1,086.93520	1.08694	973.160	19.65	0.69	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.64500	16.64500	16.74320	16.74320		20.92	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	1,066.12340	1.06612	1,182.14880	1.18215	1,066.123	19.44	0.71	0.00	0	10,000.00
\$ / R	On 06/04/2016	Any day expiry			16.64810	16.64810	16.74630	16.74630		20.93	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	969.31620	0.96932	1,082.61780	1.08262	969.316	19.78	0.67	112,027,377.00	10,000	5,000.00
\$ / R	On 07/04/2016	Any day expiry			16.65120	16.65120	16.74950	16.74950		20.94	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	869.91230	0.86991	980.24440	0.98024	869.912	20.14	0.62	104,154,832.50	10,000	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.67630	16.67630	16.77480	16.77480		20.98	0.00	12,354,128.00	736	786.00
\$ / R	On 18/04/2016	Any day expiry			16.68580	16.68580	16.78440	16.78440		20.88	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	27.34220	0.02734	33.13860	0.03314	27.342	20.13	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,445.48390	1.44548	1,567.32500	1.56732	1,445.484	18.79	0.81	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.71110	16.71110	16.81010	16.81010		20.79	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	3.91450	0.00391	5.41290	0.00541	3.914	26.08	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	15.77610	0.01578	17.90260	0.01790	15.776	20.47	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,310.11710	1.31012	1,431.84260	1.43184	1,310.117	19.01	0.76	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	934.02610	0.93403	1,045.21790	1.04522	934.026	20.03	0.61	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.75550	16.75550	16.85510	16.85510		20.68	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	50.70480	0.05070	58.78280	0.05878	50.705	18.96	0.06	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,479.59580	1.47960	1,603.43770	1.60344	1,479.596	18.71	0.78	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.76500	16.76500	16.86470	16.86470		20.69	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.80930	16.80930	16.90970	16.90970		20.64	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	4.92600	0.00493	6.94120	0.00694	4.926	23.85	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	17.76350	0.01776	19.04650	0.01905	17.763	18.73	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	1,162.93300	1.16293	1,280.20110	1.28020	1,162.933	19.45	0.66	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	887.03360	0.88703	994.57790	0.99458	887.034	20.46	0.55	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		16.82200	16.82200		16.92260	16.92260		20.56	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry		16.84100	16.84100		16.94190	16.94190		20.58	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	7.10920	0.00711	9.65210	0.00965	7.109	22.15	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,641.27460	1.64127	1,768.07210	1.76807	1,641.275	18.48	0.79	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		16.84730	16.84730		16.94830	16.94830		20.59	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	92.01650	0.09202	104.87240	0.10487	92.016	18.12	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,424.93770	1.42494	1,550.28620	1.55029	1,424.938	18.84	0.73	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		16.85050	16.85050		16.95150	16.95150		20.58	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		16.86310	16.86310		16.96440	16.96440		20.53	0.00	91,532,906.80	5,428	60,359.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.36060	0.00736	9.90420	0.00990	7.361	22.00	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	11.92570	0.01193	14.27540	0.01428	11.926	19.66	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	12.64250	0.01264	14.92000	0.01492	12.643	19.38	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	14.40370	0.01440	16.46830	0.01647	14.404	18.76	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,380.66000	3.38066	3,483.53980	3.48354	3,380.660	17.83	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	17.56000	0.01756	19.13980	0.01914	17.560	17.83	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	18.51860	0.01852	19.43350	0.01943	18.519	17.83	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	58.53270	0.05853	65.21210	0.06521	58.533	17.96	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	82.72910	0.08273	93.48810	0.09349	82.729	18.01	0.09	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	128.89960	0.12890	147.12480	0.14712	128.900	18.07	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	2,074.85870	2.07486	2,196.35770	2.19636	2,074.859	18.08	0.86	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	2,016.87730	2.01688	2,140.17590	2.14018	2,016.877	18.09	0.86	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	445.30870	0.44531	467.67840	0.46768	445.309	19.03	0.31	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,252.01090	1.25201	1,371.59040	1.37159	1,252.011	19.20	0.67	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,182.02470	1.18202	1,299.95850	1.29996	1,182.025	19.43	0.64	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	1,034.34180	1.03434	1,147.63150	1.14763	1,034.342	19.96	0.59	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	756.12500	0.75612	766.32810	0.76633	756.125	20.14	0.43	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	865.20160	0.86520	971.02920	0.97103	865.202	20.67	0.51	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	816.26110	0.81626	919.51180	0.91951	816.261	20.89	0.49	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	591.27120	0.59127	678.45900	0.67846	591.271	22.13	0.38	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	524.61540	0.52462	606.04570	0.60605	524.615	22.63	0.34	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	502.96320	0.50296	582.37790	0.58238	502.963	22.80	0.33	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry		16.89800	16.89800		16.99970	16.99970		20.55	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	198.50590	0.19851	223.32050	0.22332	198.506	18.15	0.17	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	1,032.49450	1.03249	1,145.52510	1.14553	1,032.494	20.09	0.57	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry		16.91060	16.91060		17.01260	17.01260		20.50	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	6.52090	0.00652	8.50330	0.00850	6.521	22.51	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	18.34760	0.01835	19.29470	0.01929	18.348	17.31	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1,057.37740	1.05738	1,171.31250	1.17131	1,057.377	20.01	0.58	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	885.60090	0.88560	992.10530	0.99211	885.601	20.73	0.51	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry		17.00120	17.00120		17.10440	17.10440		20.51	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	782.84370	0.78284	797.59370	0.79759	782.844	19.82	0.41	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	649.35880	0.64936	738.23860	0.73824	649.359	22.39	0.37	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry		17.00450	17.00450		17.10780	17.10780		20.52	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.29100	0.00829	10.42080	0.01042	8.291	21.70	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 27/07/2016	Any day expiry	13.50	Put	19.17540	0.01918	23.48640	0.02349	19.175	16.42	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	971.27820	0.97128	1,081.15790	1.08116	971.278	20.72	0.51	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	859.51660	0.85952	963.34390	0.96334	859.517	21.22	0.46	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			17.05470	17.05470	17.15840	17.15840		20.54	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	15.06620	0.01507	19.05270	0.01905	15.066	18.80	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,872.93410	1.87293	2,005.87520	2.00588	1,872.934	18.37	0.77	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.10480	17.10480	17.20890	17.20890		20.57	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.31050	0.01031	11.24190	0.01124	10.310	21.08	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	20.55180	0.02055	31.53110	0.03153	20.552	15.79	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	897.10330	0.89710	1,001.29530	1.00130	897.103	21.46	0.45	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	829.27440	0.82927	929.22470	0.92922	829.274	21.80	0.43	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.14150	17.14150	17.24600	17.24600		20.58	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	924.38660	0.92439	1,029.56330	1.02956	924.387	21.43	0.46	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			17.14820	17.14820	17.25270	17.25270		20.58	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	26.71070	0.02671	41.31880	0.04132	26.711	15.02	0.03	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	1,080.45820	1.08046	1,193.55750	1.19356	1,080.458	20.79	0.51	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.15150	17.15150	17.25610	17.25610		20.58	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.16490	17.16490	17.26960	17.26960		20.56	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	194.87870	0.19488	222.85170	0.22285	194.879	17.23	0.15	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	700.02920	0.70003	789.59460	0.78959	700.029	22.82	0.36	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.17160	17.17160	17.27630	17.27630		20.56	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.18490	17.18490	17.28980	17.28980		20.60	0.00	22,340,370.00	1,300	34,394.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	20.43500	0.02043	34.18250	0.03418	20.435	16.28	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	101.03640	0.10104	131.44780	0.13145	101.036	16.11	0.09	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	1,051.52880	1.05153	1,162.93470	1.16293	1,051.529	21.03	0.49	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	985.37100	0.98537	1,093.40150	1.09340	985.371	21.31	0.47	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	558.96430	0.55896	639.03360	0.63903	558.964	23.88	0.29	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.21500	17.21500	17.32010	17.32010		20.57	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.36140	0.01136	12.26840	0.01227	11.361	20.25	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	21.83200	0.02183	40.76140	0.04076	21.832	15.22	0.03	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	858.65830	0.85866	959.69770	0.95970	858.658	22.05	0.41	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	818.19500	0.81820	916.57440	0.91657	818.195	22.28	0.40	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.31020	17.31020	17.41640	17.41640		20.62	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.62900	0.01163	11.99530	0.01200	11.629	19.53	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	26.63080	0.02663	45.38980	0.04539	26.631	15.24	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	827.10490	0.82710	925.01100	0.92501	827.105	22.63	0.38	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	809.23190	0.80923	905.93940	0.90594	809.232	22.74	0.37	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.42650	17.42650	17.53280	17.53280		20.71	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.91540	0.01092	11.58140	0.01158	10.915	18.61	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	32.76240	0.03276	54.38290	0.05438	32.762	15.30	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	798.51370	0.79851	894.00890	0.89401	798.514	23.25	0.35	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.48290	17.48290	17.58930	17.58930		20.72	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.50060	17.50060	17.60690	17.60690		20.71	0.00	0.00	0	10,423.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.66520	0.01367	15.78870	0.01579	13.665	18.76	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 19/12/2016	Foreign Exchange Future	13.50	Put	23.20000		0.02320		39.12870	0.03913	23.200	14.14	0.02	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	211.44670		0.21145		242.18190	0.24218	211.447	16.48	0.14	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	231.46370		0.23146		262.87220	0.26287	231.464	16.66	0.15	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	237.38170		0.23738		268.96480	0.26896	237.382	16.72	0.15	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	301.35950		0.30136		334.38800	0.33439	301.360	17.26	0.18	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,474.63290		2.47463	2,614.79220	2,614.479	2,474.633	17.80	17.80	0.80	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	516.93310		0.51693		554.42020	0.55442	516.933	18.37	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	676.13150		0.67613	0.00000	0.00000	676.131	18.77	18.77	0.30	2,452,831.40	500	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	801.22730		0.80123	0.00000	0.00000	801.227	19.11	19.11	0.34	7,574,494.06	1,365	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	1,089.00320		1.08900	1,200.30560	1,200.31	1,089.003	21.93	21.93	0.44	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	976.45910		0.97646	1,081.54760	1,081.55	976.459	22.50	22.50	0.40	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	955.17660		0.95518	1,059.17810	1,059.18	955.177	22.61	22.61	0.40	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	950.52680		0.95053	1,054.28890	1,054.29	950.527	22.64	22.64	0.40	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	916.59520		0.91660	1,018.51140	1,018.51	916.595	22.83	22.83	0.38	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	894.87420		0.89487	995.53550	995.54	894.874	22.95	22.95	0.38	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	805.40350		0.80540	0.00000	0.00000	805.404	23.52	23.52	0.34	18,394,035.66	2,730	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	796.24630		0.79625	890.69690	890.70	796.246	23.58	23.58	0.34	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	785.44490		0.78544	879.16670	879.17	785.445	23.66	23.66	0.33	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	704.64560		0.70465	792.52000	792.52	704.646	24.27	24.27	0.30	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	620.08250		0.62008	0.00000	0.00000	620.083	25.35	25.35	0.27	2,805,733.60	500	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.72250		17.72250	17.82680	17.82680		21.34	21.34	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.93570		17.93570	18.03640	18.03640		22.08	22.08	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.57620		16.57620	16.67380	16.67380		21.08	21.08	0.00	0.00	0	1,054.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.86310		16.86310	16.96440	16.96440		20.53	20.53	0.00	0.00	0	116.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.18490		17.18490	17.28980	17.28980		20.60	20.60	0.00	85,924.50	5	85.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.50060		17.50060	17.60690	17.60690		20.71	20.71	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			23.83910		23.83910	23.93280	23.93280		22.66	22.66	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.85230		23.85230	23.94790	23.94790		22.45	22.45	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.88290		23.88290	23.98300	23.98300		22.38	22.38	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.91360		23.91360	24.01790	24.01790		22.33	22.33	0.00	24,965,798.40	1,044	32,245.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	59.16450		0.05916	69.64830	0.06965	59.164	22.92	22.92	0.06	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	189.90090		0.18990	208.97670	0.20898	189.901	21.33	21.33	0.17	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	510.40110		0.51040	525.65630	0.52566	510.401	21.83	21.83	0.34	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	855.00030		0.85500	963.08690	0.96309	855.000	22.38	22.38	0.51	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	415.97850		0.41598	491.85240	0.49185	415.978	23.76	23.76	0.30	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			24.73200		24.73200	24.20700	24.20700		22.97	22.97	0.00	1,331,385.00	55	55.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.33770		24.33770	24.44700	24.44700		21.94	21.94	0.00	6,084,425.00	250	2,296.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,389.34970		1.38935	0.00000	0.00000	1,389.350	21.91	21.91	0.53	16,822,367.25	1,300	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	699.31490		0.69931	0.00000	0.00000	699.315	23.66	23.66	0.32	43,436,199.04	5,200	2,600.00
£ / R	On 08/09/2016	Any day expiry			24.76390		24.76390	24.87950	24.87950		21.21	21.21	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	319.31250		0.31931	331.77440	0.33177	319.313	19.72	19.72	0.15	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,300.85990		1.30086	1,391.50570	1.39151	1,300.860	21.96	21.96	0.44	0.00	0	12,264.00

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 19/09/2016	Foreign Exchange Future			24.81920		24.81920		24.93550	24.93550		21.12	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			25.29610		25.29610		25.41570	25.41570		20.65	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.14045		0.14045		0.14168	0.14168		23.79	0.00	0.00	0	6,998.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14327		0.14327		0.14456	0.14456		22.38	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14652		0.14652		0.14785	0.14785		21.85	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.81730		17.81730		17.92610	17.92610		21.88	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,967.48900		2,967.49		3,076.58180	3,076.58	2,967.489	31.64	1.00	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,897.52990		2,897.53		3,006.66740	3,006.67	2,897.530	31.37	1.00	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.83360		17.83360		17.93920	17.93920		22.37	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.85510		0.00086		1.95570	0.00196	0.855	28.26	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,315.72590		2,315.73		2,423.34300	2,423.34	2,315.726	26.97	0.99	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.92190		17.92190		18.01530	18.01530		21.67	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	7.58050		0.00758		13.03220	0.01303	7.580	22.61	0.02	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,878.04160		1,878.04		1,983.65500	1,983.65	1,878.042	19.46	0.96	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.94800		17.94800		18.04480	18.04480		21.50	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.98540		17.98540		18.08710	18.08710		21.20	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.01160		18.01160		18.11670	18.11670		21.05	0.00	37,986,464.40	2,109	67,660.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.80790		0.00081		1.79470	0.00179	0.808	26.86	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	1.04200		0.00104		2.14830	0.00215	1.042	26.59	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	3.00240		0.00300		4.61460	0.00461	3.002	25.41	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	3.97520		0.00398		5.68150	0.00568	3.975	25.09	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	8.78400		0.00878		10.98940	0.01099	8.784	23.85	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,124.02850		3,124.03		3,232.51900	3,232.52	3,124.028	22.98	0.98	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	12.42850		0.01243		15.81900	0.01582	12.428	22.98	0.02	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	13.31960		0.01332		17.00110	0.01700	13.320	22.81	0.02	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,662.96230		2,662.96		2,774.33180	2,774.33	2,662.962	21.64	0.97	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	21.36230		0.02136		27.63180	0.02763	21.362	21.64	0.03	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,103.17950		2,103.18		2,220.50610	2,220.51	2,103.180	19.97	0.94	0.00	0	26,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,055.63160		2,055.63		2,173.62170	2,173.62	2,055.632	19.83	0.93	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,913.88040		1,913.88		2,034.01400	2,034.01	1,913.880	19.40	0.92	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,778.00900		1,778.01		1,896.16210	1,896.16	1,778.009	19.32	0.90	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,283.27050		1,283.27		1,404.49890	1,404.50	1,283.271	19.71	0.80	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.37690		18.37690		18.48570	18.48570		20.43	0.00	4,612,601.90	251	9,122.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.63620		0.01664		19.23930	0.01924	16.636	19.79	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,535.93670		2,535.94		2,650.85920	2,650.86	2,535.937	18.50	0.89	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.79520		18.79520		18.90950	18.90950		20.35	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			19.21330		19.21330		19.33050	19.33050		20.38	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	329.08840		0.32909		346.24280	0.34624	329.088	18.55	0.17	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	446.21680		0.44622		463.92410	0.46392	446.217	18.51	0.21	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	1,022.80120		1,022.80		1,112.84660	1,112.85	1,022.801	22.08	0.40	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	798.89960		0.79890		876.01030	0.87601	798.900	23.27	0.32	0.00	0	2,961.00



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
10Y STND	On 17/12/2025	Interest Rate Swap		105.98757	105.98757		106.82935	106.82935			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		103.36091	103.36091		104.22992	104.22992			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.28403	100.28403		100.30050	100.30050			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.42420	100.42420		100.45414	100.45414			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		101.14438	101.14438		101.22069	101.22069			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		100.72533	100.72533		100.83671	100.83671			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		102.69684	102.69684		103.10799	103.10799			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		102.31014	102.31014		102.74824	102.74824			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future		455.52300	455.52300		453.33600	453.33600			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future		463.71300	463.71300		461.48600	461.48600			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future		520.27500	520.27500		516.10400	516.10400			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future		529.62900	529.62900		525.38200	525.38200			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future		472.57700	472.57700		468.87300	468.87300			0.00	0.00	0	660.00
ALBI	On 05/05/2016	Index Future		481.07300	481.07300		477.30100	477.30100			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		490.26100	490.26100		486.43100	486.43100			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry		11.51170	11.51170		11.57010	11.57010		27.01	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		11.60170	11.60170		11.66230	11.66230		20.42	0.00	4,292,629.00	370	14,384.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	13.37140	0.01337	17.46890	0.01747	13.371	22.67	0.03	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,239.88120	1.23988	1,309.83710	1.30984	1,239.881	20.06	0.92	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	94.17190	0.09417	103.56200	0.10356	94.172	19.85	0.18	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	488.69330	0.48869	551.00440	0.55100	488.693	20.23	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	483.20900	0.48321	545.29910	0.54530	483.209	20.24	0.60	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	111.84050	0.11184	141.23430	0.14123	111.840	22.48	0.20	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.75530	11.75530		11.81790	11.81790		18.09	0.00	0.00	0	2,789.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.93310	11.93310		11.99810	11.99810		17.69	0.00	11,933.10	1	501.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		12.11190	12.11190		12.17760	12.17760		17.75	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		11.65990	11.65990		11.74230	11.74230		18.26	0.00	3,497,970.00	300	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.86890	11.86890		11.95340	11.95340		17.40	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		16.47800	16.47800		16.69190	16.69190		21.62	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.84030	16.84030		17.05930	17.05930		21.25	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.49170	2.49170		2.49660	2.49660		23.23	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.50660	2.50660		2.51220	2.51220		21.37	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
DKK / R	On 14/03/2016	Foreign Exchange Future			2.42150		2.42150		2.43580	2.43580		23.04	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.47270		2.47270		2.48740	2.48740		22.59	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
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future			10.96785		76.22504		11.08268	75.53093			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future			11.07688		73.80409		11.19572	73.09754			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			11.17645		75.22919		11.29895	74.51197			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future			11.09157		80.47195		11.20623	79.69384			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future			11.20008		77.65621		11.31890	76.86416			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			472.36400		472.36400		468.87400	468.87400			0.00	0.00	0	490.00
GOVI	On 05/05/2016	GOVI			480.85700		480.85700		477.30200	477.30200			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI			490.04000		490.04000		486.43200	486.43200			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future			121.52519		121.52519		121.54657	121.54657			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future			123.69139		123.69139		123.71269	123.71269			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			101.41791		101.41791		101.43424	101.43424			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future			102.25025		102.25025		102.26660	102.26660			0.00	0.00	0	0.00
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			125.87002		125.87002		125.89104	125.89104			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future			128.11359		128.11359		128.13468	128.13468			0.00	0.00	0	142.00

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
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	127.64362		127.64362		126.84234	126.84234			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future	128.48914		128.48914		127.67314	127.67314			0.00	0.00	0	21.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future	136.07399		136.07399		135.20216	135.20216			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future	138.49945		138.49945		137.61141	137.61141			0.00	0.00	0	500.00
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	233.46800		233.46800		232.93500	232.93500			0.00	0.00	0	1,039.00
IGOV	On 05/05/2016	Index Future	237.62900		237.62900		237.08600	237.08600			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future	242.16000		242.16000		241.61400	241.61400			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future	632.53600		632.53600		631.31000	631.31000			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future	643.30100		643.30100		642.05500	642.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future	6.73000		93.27000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	7.00000		93.00000		7.02000	92.98000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.08000		92.92000		7.10000	92.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.33000		92.67000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.41000		92.59000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.59000		92.41000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.95000		92.05000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	8.19000		91.81000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.41000		91.59000		8.48000	91.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.59000		91.41000		8.68000	91.32000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.74000		91.26000		8.82000	91.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.89000		91.11000		8.97000	91.03000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.15980		0.15980		0.16090	0.16090			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15890		0.15890		0.15800	0.15800			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15770		0.15770		0.15980	0.15980			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.07050		0.07050		0.07010	0.07010			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06580		0.06580		0.06520	0.06520			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06340		0.06340		0.06350	0.06350			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future	10.84430		10.84430		10.87640	10.87640		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.97510		10.97510		11.00890	11.00890		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	11.12690		11.12690		11.16230	11.16230		16.18	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future	1.08660		1.08660		1.08650	1.08650			0.00	0.00	0	6,335.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.08980		1.08980		1.08970	1.08970			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			1.09370		1.09370		1.09370	1.09370			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.56152		107.66703		9.69580	106.73875		11.56	0.00	0.00	0	69,876.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.03000		0.00003		0.01000	0.00001	0.030	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.09000		0.00009		0.03000	0.00003	0.090	11.24	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	2.69000		0.00269		1.13000	0.00113	2.690	11.24	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	3.98000		0.00398		1.70000	0.00170	3.980	11.24	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,625.66000		6.62566	7,544.92000	7.54492	6,625.660		11.24	0.98	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,255.30000		6.25530	7,171.27000	7.17127	6,255.300		11.24	0.98	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	5,888.82000		5.88882	6,800.52000	6.80052	5,888.820		11.24	0.97	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,526.76000		5.52676	6,433.19000	6.43319	5,526.760		11.24	0.96	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,311.91000		5.31191	6,214.57000	6.21457	5,311.910		11.24	0.96	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,891.11000		2.89111	3,684.65000	3.68465	2,891.110		11.30	0.80	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.64846		109.60272		9.78819	108.65783		11.32	0.00	5,480,136.00	50	10.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,029.30000		7.02930	7,817.90000	7.81790	7,029.300		11.00	0.81	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,436.12000		6.43612	7,198.51000	7.19851	6,436.120		11.03	0.78	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.72293		106.41405		9.86777	105.45520		11.21	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			289.47679		289.47679		289.52805	289.52805			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.63665		294.63665		294.68778	294.68778			0.00	11,785,466.00	40	63.00
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			236.91839		236.91839		235.49036	235.49036			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			241.14134		241.14134		239.68717	239.68717			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			9.44740		94.86290		9.58284	94.21748		8.95	0.00	0.00	0	18,896.00
R2023	On 05/05/2016	Bond Future			9.54776		92.63845		9.68982	91.98149		9.08	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.63302		94.42677		9.78149	93.76087		8.51	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			8.34954		103.17265		8.46596	103.00217		2.05	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.55459		100.85706		8.69391	100.68357		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.73720		102.80432		8.90625	102.63153		1.59	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			9.93103		85.76686		10.06005	84.91032			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.01597		87.30895		10.14946	86.43705			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2016	Bond Future			10.03084		88.85959		10.15475	87.98967		14.90	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,226.12000		6.22612	7,079.24000	7.07924	6,226.120		14.50	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,476.09000		5.47609	6,317.17000	6.31717	5,476.090		14.52	0.95	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.11360		86.29966	10.24169	85.41417			15.41	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.18613		87.96622	10.31804	87.06709			14.62	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 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			10.14998		85.98679	10.26366	85.12714			16.77	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	6,931.80000		6.93180	7,776.09000	7.77609	6,931.800		16.32	0.97	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	5,862.19000		5.86219	6,691.06000	6.69106	5,862.190		16.32	0.95	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.23050		87.53284	10.34785	86.65783			16.57	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.30298		84.96353	10.42374	84.07509			16.51	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			8.78780		99.11907	8.91603	98.80485			3.94	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			8.94706		100.90111	9.08905	100.58133			3.74	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.08795		98.80729	9.24487	98.48529			3.44	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			10.23015		89.29212	10.34386	88.38298			17.20	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.31135		90.89762	10.42875	89.97223			17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.38476		88.14276	10.50559	87.20310			16.96	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			10.22950		86.63568	10.33806	85.76568			17.76	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.30801		88.19347	10.42007	87.30780			17.56	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.37889		85.51166	10.49417	84.61238			17.53	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			10.19491		90.31778	10.30859	89.38901			17.31	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,636.44000		6.63644	7,536.93000	7.53693	6,636.440		16.85	0.95	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	5,756.17000		5.75617	6,637.99000	6.63799	5,756.170		16.87	0.93	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.26804		87.50450	10.38531	86.55908			18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.33188		89.19390	10.45242	88.23370			17.09	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.07424		94.56752	9.21143	94.13964			5.51	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000	0.00000	0.00000	0.000		5.32	0.00	0.00	0	43.00

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
R207	On 04/02/2016	Bond Future	7.50	Call	0.01000		0.00001		0.00000	0.00000	0.010	5.32	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.21665		96.26773		9.36468	95.83223		5.30	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	40.81000		0.04081		27.10000	0.02710	40.810	5.12	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.34235		94.48118		9.50167	94.04102		4.99	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			9.23944		92.41313		9.37042	91.92097		7.02	0.00	0.00	0	42,432.00
R208	On 05/05/2016	Bond Future			9.35822		90.67303		9.49732	90.17208		7.04	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.46148		92.42377		9.60858	91.91682		6.49	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.04333		69.71777		10.15671	69.00452		17.03	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,622.51000		3.62251		4,273.29000	4.27329	3,622.510	16.70	0.88	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.11587		67.82158		10.23270	67.09554		17.65	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	79.27000		0.07927		60.01000	0.06001	79.270	17.17	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	457.90000		0.45790		367.36000	0.36736	457.900	17.17	0.14	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.17906		69.13130		10.29898	68.39397		16.79	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,930.98000		1.93098		1,685.14000	1.68514	1,930.980	16.49	0.36	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,854.24000		4.85424		4,399.46000	4.39946	4,854.240	17.01	0.64	0.00	0	6,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			180.50871		180.50871		180.54076	180.54076			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.55904		181.55904		181.59089	181.59089			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			134.57990		134.57990		134.53389	134.53389			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			136.97879		136.97879		136.93150	136.93150			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			139.97582		139.97582		140.00042	140.00042			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.47082		142.47082		142.49548	142.49548			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

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
R213	On 04/02/2016	Bond Future		9.95101	80.34383		10.07494	79.55445		14.84	0.00	0.00	0	47,764.00
R213	On 05/05/2016	Bond Future		10.02802	78.23869		10.15597	77.43512		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		10.09445	79.74907		10.22610	78.93314		14.56	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		10.14426	69.98820		10.25780	69.25634		17.55	0.00	0.00	0	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,563.56000	5.56356	6,278.19000	6.27819	5,563.560	17.08	0.96	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	4,859.62000	4.85962	5,562.38000	5.56238	4,859.620	17.08	0.94	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.21491	67.95039		10.33187	67.20541		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		10.27628	69.26222		10.39634	68.50558		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	399.72000	0.39972	331.09000	0.33109	399.720	16.86	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,231.09000	1.23109	1,056.37000	1.05637	1,231.090	16.88	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,658.02000	3.65802	3,276.46000	3.27646	3,658.020	17.37	0.53	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,334.69000	7.33469	6,766.32000	6.76632	7,334.690	17.98	0.77	0.00	0	6,300.00
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		28,904.00000	28,904.00000		29,053.18000	29,053.18000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		11.55620	11.55620		11.58750	11.58750		19.62	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.72800	11.72800		11.75790	11.75790		18.27	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.41230	5.41230		5.41190	5.41190		19.39	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.37000	5.37000		5.37090	5.37090		17.89	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.43220	1.43220		1.43280	1.43280			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.37630	1.37630		1.38360	1.38360			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,258,203,435.11</b>	<b>147,584</b>	<b>4065377.00</b>
<b>Grand Total:</b>												<b>2,258,203,435.11</b>	<b>147,584</b>	<b>4065377.00</b>