



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 20/04/2016	Any day expiry	14.29060	14.29060		14.27360	14.27360		19.60	0.00	14,908,355.00	1,050	0.00	
\$ / R	On 21/04/2016	Any day expiry	14.27430	14.27430		14.27360	14.27360		19.56	0.00	0.00	0	0.00	
\$ / R	On 21/04/2016	Any day expiry	14.54	Put	271.85670	0.27186	284.64630	0.28465	271.857	24.44	0.92	0.00	0	200.00
\$ / R	On 22/04/2016	Any day expiry	14.27430	14.27430		14.27360	14.27360		19.25	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	14.28000	14.28000		14.28100	14.28100		16.87	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.03090	0.00003	0.03490	0.00003	0.031	39.01	0.00	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry	14.28140	14.28140		14.28340	14.28340		17.17	0.00	0.00	0	267.00	
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.02340	0.00002	0.02310	0.00002	0.023	40.99	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	3.28070	0.00328	3.74230	0.00374	3.281	21.91	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	14.40	Put	198.71050	0.19871	206.81070	0.20681	198.710	17.85	0.64	0.00	0	1,000.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	0.86010	0.00086	1.01210	0.00101	0.860	27.96	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	0.13930	0.00014	0.14240	0.00014	0.139	32.54	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.05150	0.00005	0.04430	0.00004	0.052	35.33	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry	14.28430	14.28430		14.28830	14.28830		17.47	0.00	1,199,814.00	84	107.00	
\$ / R	On 29/04/2016	Any day expiry	14.28570	14.28570		14.29080	14.29080		17.77	0.00	0.00	0	1,100.00	
\$ / R	On 03/05/2016	Any day expiry	14.29140	14.29140		14.30250	14.30250		17.39	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 03/05/2016	Any day expiry	14.42	Put	261.85350	0.26185	264.29220	0.26429	261.853	17.64	0.60	0.00	0	1,000.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	611.57400	0.61157	607.99870	0.60800	611.574	18.59	0.87	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	19.19260	0.01919	24.59720	0.02460	19.193	19.04	0.08	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.29480	14.29480	14.30540	14.30540		17.59	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry			14.30160	14.30160	14.31120	14.31120		17.89	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			14.31520	14.31520	14.32290	14.32290		17.76	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	219.65580	0.21966	222.89520	0.22290	219.656	17.74	0.47	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	310.36380	0.31036	312.63890	0.31264	310.364	18.09	0.57	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	14.02000	0.01402	14.48110	0.01448	14.020	20.49	0.05	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.32540	14.32540	14.33170	14.33170		18.14	0.00	0.00	0	1,040.00
\$ / R	On 16/05/2016	Any day expiry			14.33550	14.33550	14.34040	14.34040		17.93	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.33890	14.33890	14.34340	14.34340		18.01	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	350.15820	0.35016	352.96840	0.35297	350.158	18.28	0.56	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry			14.34230	14.34230	14.34630	14.34630		18.08	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.28	Put	254.74340	0.25474	0.00000	0.00000	254.743	18.01	0.46	98,069,571.15	15,000	15,000.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	589.90930	0.58991	590.89760	0.59090	589.909	19.17	0.71	153,778,464.00	15,000	0.00
\$ / R	On 19/05/2016	Any day expiry			14.34570	14.34570	14.34920	14.34920		18.14	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.34910	14.34910	14.35210	14.35210		18.21	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.35930	14.35930	14.36090	14.36090		18.04	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry			14.36210	14.36210	14.36370	14.36370		18.10	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	385.46980	0.38547	389.62720	0.38963	385.470	18.40	0.55	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry			14.36500	14.36500	14.36660	14.36660		18.16	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.37060	14.37060	14.37220	14.37220		18.26	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.92570	0.00093	1.09360	0.00109	0.926	22.73	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	50.53350	0.05053	53.91360	0.05391	50.534	17.45	0.12	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	21.11860	0.02112	22.04450	0.02204	21.119	21.81	0.05	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	7.23150	0.00723	7.50740	0.00751	7.231	22.50	0.02	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			14.37920	14.37920	14.29340	14.29340		18.14	0.00	12,506,725.00	875	875.00
\$ / R	On 31/05/2016	Any day expiry			14.38200	14.38200	14.38360	14.38360		18.18	0.00	1,077,600.00	75	1,552.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	417.47910	0.41748	421.81900	0.42182	417.479	18.41	0.54	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry			14.39900	14.39900	14.40060	14.40060		18.19	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.02890	0.00403	4.38660	0.00439	4.029	20.46	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	97.84360	0.09784	101.26670	0.10127	97.844	20.42	0.18	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			14.40190	14.40190	14.40350	14.40350		18.23	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	448.53210	0.44853	453.03540	0.45304	448.532	18.48	0.54	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.40470	14.40470	14.40630	14.40630		18.26	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	501.38260	0.50138	505.77560	0.50578	501.383	18.69	0.56	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	68.49960	0.06850	71.38160	0.07138	68.500	21.13	0.13	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.40760	14.40760	14.40920	14.40920		18.29	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.41890	14.41890	14.42050	14.42050		18.22	0.00	579,567,685.50	40,195	635,766.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.32590	0.00533	5.70320	0.00570	5.326	20.31	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	18.89690	0.01890	19.78950	0.01979	18.897	17.42	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	23.32200	0.02332	24.36870	0.02437	23.322	17.28	0.06	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	39.72000	0.03972	41.31960	0.04132	39.720	17.34	0.09	0.00	0	700.00

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 13/06/2016	Foreign Exchange Future	13.50	Call	999.23560	0.99924	1,003.50210	1.00350	999.236	17.41	0.85	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	80.33560	0.08034	83.00210	0.08300	80.336	17.41	0.15	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	85.70050	0.08570	88.48530	0.08849	85.700	17.42	0.16	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	213.74780	0.21375	218.05820	0.21806	213.748	17.79	0.32	0.00	0	2,788.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	295.38610	0.29539	300.04780	0.30005	295.386	18.00	0.40	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	318.36290	0.31836	323.08130	0.32308	318.363	18.06	0.42	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	421.50790	0.42151	426.27070	0.42627	421.508	18.32	0.50	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	450.58900	0.45059	455.29710	0.45530	450.589	18.43	0.52	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	308.84520	0.30885	314.89800	0.31490	308.845	18.76	0.42	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	269.25440	0.26925	275.05550	0.27506	269.254	19.01	0.38	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	644.21400	0.64421	648.36980	0.64837	644.214	19.05	0.63	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	679.41460	0.67941	683.44910	0.68345	679.415	19.15	0.64	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	226.20210	0.22620	231.63200	0.23163	226.202	19.32	0.33	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	759.48610	0.75949	763.23670	0.76324	759.486	19.38	0.68	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	766.93730	0.76694	770.66050	0.77066	766.937	19.40	0.68	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	208.35340	0.20835	213.59540	0.21360	208.353	19.46	0.31	11,922,023.49	2,650	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	789.45340	0.78945	793.09540	0.79310	789.453	19.46	0.69	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	84.42190	0.08442	87.89920	0.08790	84.422	20.99	0.15	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	70.15090	0.07015	73.30760	0.07331	70.151	21.27	0.12	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	61.74200	0.06174	64.70340	0.06470	61.742	21.44	0.11	4,247,937.39	2,650	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,642.84200	1.64284	1,644.20340	1.64420	1,642.842	21.44	0.89	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	54.32720	0.05433	57.09940	0.05710	54.327	21.60	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	45.99460	0.04599	48.52930	0.04853	45.995	21.81	0.09	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,885.35980	1.88536	1,886.24250	1.88624	1,885.360	21.86	0.92	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	42.04930	0.04205	44.46250	0.04446	42.049	21.93	0.08	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	39.94960	0.03995	42.29370	0.04229	39.950	22.00	0.08	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	2,113.65460	2.11365	2,114.13800	2.11414	2,113.655	22.26	0.94	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	31.33000	0.03133	33.36770	0.03337	31.330	22.31	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,257.98400	2.25798	2,258.24380	2.25824	2,257.984	22.51	0.95	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	26.20820	0.02621	28.03900	0.02804	26.208	22.54	0.05	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	18.85240	0.01885	20.34420	0.02034	18.852	22.97	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	18.38330	0.01838	19.85140	0.01985	18.383	23.00	0.04	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	17.26270	0.01726	18.67300	0.01867	17.263	23.08	0.04	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,598.36270	2.59836	2,598.17300	2.59817	2,598.363	23.08	0.96	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	16.01050	0.01601	17.35410	0.01735	16.010	23.18	0.03	276,720.48	600	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	15.42040	0.01542	16.73180	0.01673	15.420	23.23	0.03	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	5.36610	0.00537	5.55680	0.00556	5.366	24.89	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	4.97270	0.00497	5.11600	0.00512	4.973	25.02	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	4.56200	0.00456	4.65750	0.00466	4.562	25.17	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	4.46540	0.00447	4.54980	0.00455	4.465	25.21	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.22550	0.00323	3.18220	0.00318	3.226	25.79	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.85400	0.00285	2.77810	0.00278	2.854	26.01	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.56060	0.00156	1.49600	0.00150	1.561	26.20	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.42180	14.42180	14.42340	14.42340		18.25	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	477.34840	0.47735		482.02030	0.48202	477.348	18.54	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	57.45510	0.05746		60.35860	0.06036	57.455	21.60	0.10	0.00	0	10,000.00
\$ / R	On 21/06/2016	Any day expiry			14.44170	14.44170		14.44320	14.44320		18.31	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	503.54360	0.50354		508.42870	0.50843	503.544	18.54	0.53	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.45020	14.45020		14.45190	14.45190		18.38	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	934.90390	0.93490		938.72280	0.93872	934.904	19.81	0.71	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	44.89180	0.04489		47.50490	0.04750	44.892	22.54	0.08	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.46170	14.46170		14.46350	14.46350		18.32	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.32460	0.00532		5.78270	0.00578	5.325	20.97	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	104.96390	0.10496		108.09050	0.10809	104.964	17.44	0.17	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	529.24130	0.52924		534.08920	0.53409	529.241	18.57	0.52	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	52.41140	0.05241		55.30210	0.05530	52.411	22.45	0.08	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	34.35840	0.03436		36.58930	0.03659	34.358	23.18	0.06	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.46460	14.46460		14.46640	14.46640		18.34	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	364.00820	0.36401		370.53130	0.37053	364.008	18.87	0.43	0.00	0	224.00
\$ / R	On 30/06/2016	Any day expiry			14.46750	14.46750		14.29340	14.29340		18.35	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry			14.48180	14.48180		14.48370	14.48370		18.37	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	552.69870	0.55270		557.59700	0.55760	552.699	18.57	0.52	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.50190	14.50190		14.50390	14.50390		18.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	576.24970	0.57625		581.19540	0.58120	576.250	18.60	0.52	0.00	0	12,000.00
\$ / R	On 26/07/2016	Any day expiry			14.54230	14.54230		14.54450	14.54450		18.49	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,167.50190	2.16750	2,169.59930	2.16960	2,167.502	22.26	0.86	0.00	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	38.57500	0.03857	41.81170	0.04181	38.575	25.47	0.05	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.54520	14.54520		14.54740	14.54740		18.52	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.87900	0.00888	9.51240	0.00951	8.879	19.37	0.02	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	146.11840	0.14612	151.36230	0.15136	146.118	17.47	0.19	0.00	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	75.04570	0.07505	78.49970	0.07850	75.046	23.15	0.10	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	59.33890	0.05934	62.34270	0.06234	59.339	23.68	0.08	0.00	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.58890	14.58890		14.59100	14.59100		18.68	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	49.90410	0.04990	52.80850	0.05281	49.904	17.85	0.07	0.00	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	311.94310	0.31194	318.18680	0.31819	311.943	20.31	0.31	0.00	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.60050	14.60050		14.60260	14.60260		18.66	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.60630	14.60630		14.60840	14.60840		18.70	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,501.88450	1.50188	1,505.60840	1.50561	1,501.885	20.90	0.73	0.00	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	94.75860	0.09476	98.18260	0.09818	94.759	23.34	0.11	0.00	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.63260	14.63260		14.63460	14.63460		18.83	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.81700	0.01182	12.62350	0.01262	11.817	18.12	0.02	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	186.40360	0.18640	192.91680	0.19292	186.404	17.68	0.21	0.00	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	92.88660	0.09289	96.13730	0.09614	92.887	23.82	0.10	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	84.18480	0.08418	87.39000	0.08739	84.185	24.38	0.09	0.00	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.64130	14.64130		14.64330	14.64330		18.77	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.66460	14.66460		14.66660	14.66660		18.79	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.67040	14.67040		14.67240	14.67240		18.81	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	279.83800	0.27984	287.23990	0.28724	279.838	17.79	0.27	0.00	0.00	0	48,990.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	140.41750	0.14042	144.14880	0.14415	140.418	23.01	0.14	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.67330	14.67330	14.67530	14.67530		18.90	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			14.68500	14.68500	14.68690	14.68690		18.88	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	860.78100	0.86078	866.53660	0.86654	860.781	19.29	0.53	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	83.90450	0.08390	86.75080	0.08675	83.905	25.94	0.08	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.69080	14.69080	14.69270	14.69270		18.90	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.70240	14.70240	14.70440	14.70440		18.88	0.00	15,672,758.40	1,066	169,264.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	151.63360	0.15163	158.52600	0.15853	151.634	17.56	0.16	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	267.24820	0.26725	274.93880	0.27494	267.248	17.77	0.25	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	602.67110	0.60267	609.54490	0.60954	602.671	18.61	0.43	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	712.84790	0.71285	719.14870	0.71915	712.848	18.88	0.48	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	600.41330	0.60041	608.04530	0.60805	600.413	19.36	0.46	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	290.54550	0.29055	295.57820	0.29558	290.545	21.49	0.25	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	252.76570	0.25277	257.46550	0.25747	252.766	21.83	0.23	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	231.86750	0.23187	236.35710	0.23636	231.868	22.04	0.21	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	191.16220	0.19116	195.19650	0.19520	191.162	22.51	0.18	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	145.02830	0.14503	148.44280	0.14844	145.028	23.21	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	131.13340	0.13113	134.34960	0.13435	131.133	23.53	0.13	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	60.38740	0.06039	62.51520	0.06252	60.387	26.77	0.06	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			14.72860	14.72860	14.73050	14.73050		18.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.30390	0.01230	13.13630	0.01314	12.304	16.67	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	221.39730	0.22140	229.32840	0.22933	221.397	17.73	0.21	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	120.09720	0.12010	122.96730	0.12297	120.097	24.68	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	113.83190	0.11383	116.62190	0.11662	113.832	25.04	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			14.81010	14.81010	14.81200	14.81200		19.07	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	13.44720	0.01345	14.32920	0.01433	13.447	15.92	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	247.73900	0.24774	256.83220	0.25683	247.739	17.78	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	142.00050	0.14200	144.25500	0.14425	142.000	25.53	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	138.89850	0.13890	141.10080	0.14110	138.899	25.70	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			14.90620	14.90620	14.90790	14.90790		19.21	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	19.64790	0.01965	23.98040	0.02398	19.648	16.01	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	276.03810	0.27604	285.49670	0.28550	276.038	17.85	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	161.82050	0.16182	163.55250	0.16355	161.820	26.23	0.12	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.95280	14.95280	14.95450	14.95450		19.28	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.96730	14.96730	14.96900	14.96900		19.27	0.00	30,832,638.00	2,060	52,413.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.04970	0.01705	21.39560	0.02140	17.050	15.15	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	218.90230	0.21890	228.30670	0.22831	218.902	17.69	0.18	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	251.53320	0.25153	261.03270	0.26103	251.533	17.79	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	291.34460	0.29134	300.99180	0.30099	291.345	17.85	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	350.70180	0.35070	360.39540	0.36040	350.702	17.94	0.25	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	682.72040	0.68272	691.01340	0.69101	682.720	18.72	0.39	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	749.93240	0.74993	757.78950	0.75779	749.932	18.88	0.41	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	787.45040	0.78745	795.04920	0.79505	787.450	18.97	0.42	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	842.61720	0.84262	849.83190	0.84983	842.617	19.09	0.44	0.00	0	40,000.00

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 19/12/2016	Foreign Exchange Future	14.91	Put	905.38300	0.90538	912.15110	0.91215	905.383	19.22	0.46	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	946.62060	0.94662	953.13940	0.95314	946.621	19.31	0.47	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	958.63280	0.95863	965.09450	0.96509	958.633	19.34	0.47	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,082.45290	1.08245	1,088.31560	1.08832	1,082.453	19.61	0.51	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,088.81380	1.08881	1,094.64530	1.09465	1,088.814	19.62	0.51	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	780.00000	0.78000	786.91990	0.78692	780.000	19.88	0.46	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,280.39220	1.28039	1,285.32770	1.28533	1,280.392	20.02	0.55	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	747.69220	0.74769	754.32770	0.75433	747.692	20.02	0.45	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,328.84240	1.32884	1,333.60420	1.33360	1,328.842	20.12	0.56	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,492.74640	1.49275	1,496.92860	1.49693	1,492.746	20.46	0.60	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,640.75770	1.64076	1,644.42650	1.64443	1,640.758	20.75	0.62	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,793.17530	1.79318	1,796.40550	1.79641	1,793.175	21.04	0.65	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,004.63350	2.00463	2,007.55230	2.00755	2,004.634	21.40	0.68	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,052.59790	2.05260	2,055.45200	2.05545	2,052.598	21.48	0.68	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,182.11920	2.18212	2,184.79190	2.18479	2,182.119	21.70	0.70	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	434.57000	0.43457	438.77980	0.43878	434.570	21.89	0.29	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	421.08690	0.42109	425.20730	0.42521	421.087	22.00	0.28	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	412.91290	0.41291	416.97620	0.41698	412.913	22.07	0.27	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	313.96770	0.31397	317.23930	0.31724	313.968	23.08	0.21	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	287.52240	0.28752	290.41630	0.29042	287.522	23.70	0.20	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	282.84420	0.28284	285.66790	0.28567	282.844	23.82	0.19	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	255.46620	0.25547	257.87260	0.25787	255.466	24.60	0.17	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	229.98240	0.22998	231.97150	0.23197	229.982	25.48	0.15	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	225.36960	0.22537	227.27850	0.22728	225.370	25.66	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	224.36770	0.22437	226.26100	0.22626	224.368	25.70	0.15	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	214.36490	0.21436	216.14820	0.21615	214.365	25.90	0.14	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	204.40710	0.20441	206.14100	0.20614	204.407	25.90	0.14	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	164.61500	0.16462	166.13510	0.16614	164.615	25.90	0.12	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	160.66350	0.16066	162.16080	0.16216	160.664	25.90	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	156.03700	0.15604	157.50720	0.15751	156.037	25.90	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	145.71530	0.14572	147.12350	0.14712	145.715	25.90	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	136.69940	0.13670	138.05130	0.13805	136.699	25.90	0.10	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	131.41070	0.13141	132.72870	0.13273	131.411	25.90	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	122.60970	0.12261	123.86970	0.12387	122.610	25.90	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	119.00820	0.11901	120.24380	0.12024	119.008	25.90	0.09	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	90.75200	0.09075	91.78300	0.09178	90.752	25.90	0.07	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	86.26400	0.08626	87.25990	0.08726	86.264	25.90	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	76.32880	0.07633	77.24410	0.07724	76.329	25.90	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	74.01900	0.07402	74.91500	0.07492	74.019	25.90	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.21860	15.21860	15.22040	15.22040		19.50	0.00	45,655,800.00	3,000	5,167.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,127.23840	1.12724	1,134.46880	1.13447	1,127.238	19.54	0.46	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,207.81410	1.20781	1,214.67150	1.21467	1,207.814	19.70	0.48	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,429.51610	1.42952	1,435.31030	1.43531	1,429.516	20.13	0.53	36,894,362.36	4,600	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,456.58300	1.45658	1,462.25160	1.46225	1,456.583	20.18	0.53	0.00	0	3,200.00

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 13/03/2017	Foreign Exchange Future	16.75	Put	2,202.68570		2.20269		2,205.74670	2.20575	2,202.686	21.52	0.64	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	407.39860		0.40740		410.66250	0.41066	407.399	23.66	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	406.48230		0.40648		409.73410	0.40973	406.482	23.68	0.23	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	360.77460		0.36077		363.33940	0.36334	360.775	24.65	0.20	7,068,705.18	2,300	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	335.08350		0.33508		337.23200	0.33723	335.083	25.30	0.19	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	164.48220		0.16448		165.68330	0.16568	164.482	25.94	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.48850		15.48850		15.48860	15.48860		20.06	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.71870		15.71870		15.71860	15.71860		20.48	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.41890		14.41890		14.42050	14.42050		18.22	0.00	216,283.50	15	982.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.70240		14.70240		14.70440	14.70440		18.88	0.00	0.00	0	168.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.96730		14.96730		14.96900	14.96900		19.27	0.00	0.00	0	31.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.21860		15.21860		15.22040	15.22040		19.50	0.00	182,623.20	12	3.00
£ / R	On 28/04/2016	Any day expiry			20.56680		20.56680		20.56690	20.56690		12.72	0.00	1,418,605.50	69	157.00
£ / R	On 31/05/2016	Any day expiry			20.57000		20.57000		20.57170	20.57170		13.61	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.76240		20.76240		20.75900	20.75900		13.99	0.00	207,624.00	10	57,436.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	10.95020		0.01095		11.27030	0.01127	10.950	19.50	0.02	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	6.57350		0.00657		6.43710	0.00644	6.574	26.48	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.13290		21.13290		21.13050	21.13050		16.17	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	884.54050		0.88454		889.36030	0.88936	884.541	16.21	0.49	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	67.36650		0.06737		66.67410	0.06667	67.366	20.20	0.06	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.18040		21.18040		21.17800	21.17800		16.31	0.00	9,531,180.00	450	17,475.00
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,234.28750		1.23429		1,235.97790	1.23598	1,234.288	15.99	0.64	0.00	0	850.00
£ / R	On 19/12/2016	Foreign Exchange Future			21.57890		21.57890		21.57690	21.57690		17.94	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	57.03760		0.05704		59.55760	0.05956	57.038	17.25	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	180.95300		0.18095		181.77480	0.18177	180.953	17.23	0.12	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,167.47110		1.16747		1,170.17770	1.17018	1,167.471	17.88	0.45	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,197.21000		2.19721		2,198.92900	2.19893	2,197.210	18.82	0.63	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	462.15770		0.46216		462.25280	0.46225	462.158	19.75	0.24	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	206.01400		0.20601		205.95660	0.20596	206.014	21.48	0.12	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			21.96100		21.96100		21.95900	21.95900		18.93	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.16170		22.16170		22.15800	22.15800		19.28	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.37560		22.37560		22.37120	22.37120			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13216		0.13216		0.13201	0.13201		22.44	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13521		0.13521		0.13504	0.13504		21.26	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13816		0.13816		0.13799	0.13799		20.73	0.00	0.00	0	5,731.00
€ / R	On 26/04/2016	Any day expiry			16.18290		16.18290		16.24380	16.24380		19.55	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.18710		16.18710		16.25030	16.25030		19.30	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.18920		16.18920		16.25340	16.25340		19.40	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.29150		16.29150		16.35210	16.35210		18.69	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.29890		16.29890		16.35940	16.35940		18.75	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/05/2016	Any day expiry		16.31370	16.31370		16.37440	16.37440		18.06	0.00	16,351.50	1	1.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.36190	16.36190		16.42270	16.42270		18.51	0.00	61,308,039.30	3,747	79,918.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.04250	0.01404	14.84320	0.01484	14.043	19.76	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	189.63800	0.18964	181.55300	0.18155	189.638	18.07	0.26	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	681.42810	0.68143	729.85130	0.72985	681.428	18.25	0.65	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	625.56210	0.62556	598.23430	0.59823	625.562	18.95	0.57	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	882.45670	0.88246	847.59400	0.84759	882.457	19.54	0.68	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,532.05780	1.53206	1,485.48330	1.48548	1,532.058	20.79	0.84	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	11.30260	0.01130	11.46440	0.01146	11.303	24.11	0.02	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.73710	16.73710	16.79970	16.79970		19.65	0.00	0.00	0	7,847.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.09720	17.09720	17.15920	17.15920		19.79	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	729.15460	0.72915	708.16650	0.70817	729.155	19.11	0.37	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	987.25860	0.98726	959.40370	0.95940	987.259	19.59	0.44	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	312.33200	0.31233	315.78330	0.31578	312.332	24.17	0.19	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	257.68160	0.25768	259.85450	0.25985	257.682	26.38	0.15	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.44520	17.44520	17.50870	17.50870		19.91	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap		101.26348	101.26348		101.13786	101.13786			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		98.46247	98.46247		98.30737	98.30737			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		97.31065	97.31065		97.13521	97.13521			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.13277	100.13277		100.13891	100.13891			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.14849	100.14849		100.16194	100.16194			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.86797	99.86797		99.88032	99.88032			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.41992	100.41992		100.45084	100.45084			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.86860	99.86860		99.87433	99.87433			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.71073	99.71073		99.67796	99.67796			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		100.03321	100.03321		100.00265	100.00265			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		99.49386	99.49386		99.46964	99.46964			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		98.92105	98.92105		98.89300	98.89300			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future		477.81700	477.81700		478.98100	478.98100			0.00	0.00	0	13.00
AL37	On 04/08/2016	Index Future		486.80500	486.80500		487.99400	487.99400			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		496.16500	496.16500		497.38000	497.38000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future		553.12400	553.12400		555.94000	555.94000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future		563.52800	563.52800		566.40100	566.40100			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future		574.36300	574.36300		577.29000	577.29000			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future		501.89800	501.89800		505.01500	505.01500			0.00	30,113,880.00	6	501.00
ALBI	On 04/08/2016	Index Future		511.33900	511.33900		514.51800	514.51800			0.00	0.00	0	147.00
ALBI	On 03/11/2016	Index Future		521.17000	521.17000		524.41200	524.41200			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 02/02/2017	Index Future	531.73700		531.73700		535.05000	535.05000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.23030		11.23030		11.23130	11.23130		14.92	0.00	4,626,883.60	412	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.40280		11.40280		11.40400	11.40400		15.38	0.00	0.00	0	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.56530		11.56530		11.56580	11.56580		15.50	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.72170		11.72170		11.72200	11.72200		15.53	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.38660		11.38660		11.39710	11.39710		14.97	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.61090		11.61090		11.62160	11.62160		15.43	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	14.96130		14.96130		15.05320	15.05320		18.96	0.00	0.00	0	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.32800		15.32800		15.42290	15.42290		20.35	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.22000		2.22000		2.22360	2.22360		18.03	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.25130		2.25130		2.25560	2.25560		18.86	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.20530		2.20530		2.21380	2.21380		19.81	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.25750		2.25750		2.26610	2.26610		20.51	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	131.36803		131.36803		131.32454	131.32454			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.20232		132.20232		132.16000	132.16000			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 05/05/2016	Bond Future	10.46897		77.59102		10.37113	78.22863			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.55144		79.06640		10.45020	79.71716			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.63269		76.77768		10.52809	77.44111			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.70752		78.33574		10.60000	10.60000			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

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
ES42	On 05/05/2016	Bond Future	10.64901		81.52511		10.56124	82.17253			0.00	352,188,475.20	4,320	7,250.00
ES42	On 04/08/2016	Bond Future	10.73205		83.07533		10.64124	83.73613			0.00	358,885,425.60	4,320	4,500.00
ES42	On 03/11/2016	Bond Future	10.81297		80.39304		10.72000	10.72000			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	500.50400		500.50400		503.39500	503.39500			0.00	10,010,080.00	2	476.00
GOVI	On 04/08/2016	GOVI	509.91800		509.91800		512.86700	512.86700			0.00	5,099,180.00	1	27.00
GOVI	On 03/11/2016	GOVI	519.72200		519.72200		522.73000	522.73000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	530.26000		530.26000		533.33000	533.33000			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.85970	1.85970		1.86040	1.86040			17.86	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.89670	1.89670		1.89740	1.89740			18.53	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.93040	1.93040		1.93100	1.93100			19.01	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.96200	1.96200		1.96280	1.96280			19.32	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	125.69924	125.69924		125.66137	125.66137				0.00	133,366,893.64	1,061	4,532.00
I2025	On 04/08/2016	Bond Future	126.83240	126.83240		126.79523	126.79523				0.00	134,569,176.40	1,061	1,061.00
I2025	On 03/11/2016	Bond Future	129.25493	129.25493		129.22000	129.22000				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	106.14338	106.14338		106.11097	106.11097				0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future	108.17074	108.17074		108.13883	108.13883				0.00	0.00	0	2,313.00
I2033	On 03/11/2016	Bond Future	109.20727	109.20727		109.17000	109.17000				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 05/05/2016	Bond Future	133.15549	133.15549		132.65415	132.65415				0.00	100,532,394.95	755	15,432.00
I2038	On 04/08/2016	Bond Future	134.27275	134.27275		133.76332	133.76332				0.00	101,375,926.25	755	2,714.00
I2038	On 03/11/2016	Bond Future	136.83747	136.83747		136.32000	136.32000				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	134.07216	134.07216		133.44834	133.44834				0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	136.63268	136.63268		135.99866	135.99866				0.00	0.00	0	3,590.00
I2046	On 03/11/2016	Bond Future	137.72642	137.72642		137.08000	137.08000				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	145.91706	145.91706		145.52098	145.52098				0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	147.12650	147.12650		146.72456	146.72456				0.00	0.00	0	6,610.00
I2050	On 03/11/2016	Bond Future	149.93693	149.93693		149.53000	149.53000				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	243.53000	243.53000		243.27900	243.27900				0.00	0.00	0	920.00
IGOV	On 04/08/2016	Index Future	248.13100	248.13100		247.87700	247.87700				0.00	0.00	0	170.00
IGOV	On 03/11/2016	Index Future	252.92200	252.92200		252.66300	252.66300				0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/02/2017	Index Future			258.06900		258.06900		257.81000	257.81000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			658.80800		658.80800		658.12300	658.12300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			670.91900		670.91900		670.22400	670.22400			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future			683.49400		683.49400		682.79000	682.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.81000		92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.93000		92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.14130		0.14130		0.14130	0.14130			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14120		0.14120		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14180		0.14180		0.14180	0.14180			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06740		0.06740		0.06740	0.06740			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06110		0.06110		0.06110	0.06110			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05740		0.05740		0.05750	0.05750			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.06240		10.06240		10.11410	10.11410		16.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.21400		10.21400		10.26710	10.26710		17.04	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.35920		10.35920		10.41150	10.41150		17.16	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.34990		1.34990		1.34930	1.34930			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.36410		1.36410		1.36330	1.36330			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37760		1.37760		1.37680	1.37680			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38700		1.38700		1.38610	1.38610			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13480		1.13480		1.13880	1.13880			0.00	5,674.00	5	10,601.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13840		1.13840		1.14250	1.14250			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14230		1.14230		1.14630	1.14630			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.94944		114.50986		8.87070	115.08203		10.05	0.00	92,065,927.44	804	66,469.00
R186	On 05/05/2016	Bond Future	8.75	Call	376.73000		0.37673		589.93000	0.58993	376.730	9.97	0.27	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	1,833.84000		1.83384		1,474.87000	1.47487	1,833.840	9.97	0.73	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,335.25000		1.33525		1,046.20000	1.04620	1,335.250	10.00	0.62	0.00	0	5,350.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future	9.25	Call	2,375.73000		2.37573	2,879.78000	2.87978	2,375.730	10.19	0.82	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	2.89000		0.00289	1.88000	0.00188	2.890	10.56	0.00	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	2.21000		0.00221	1.44000	0.00144	2.210	10.57	0.00	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	1.16000		0.00116	0.76000	0.00076	1.160	10.62	0.00	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.00027		111.38318	8.91819	111.96770		10.87	0.00	0.00	0	2,672.00	
R186	On 04/08/2016	Bond Future	9.25	Put	1,799.76000		1.79976	1,635.91000	1.63591	1,799.760	10.87	0.38	0.00	0	1,000.00	
R186	On 04/08/2016	Bond Future	9.60	Put	1,036.77000		1.03677	939.48000	0.93948	1,036.770	11.07	0.25	0.00	0	5,635.00	
R186	On 04/08/2016	Bond Future	10.00	Put	513.56000		0.51356	465.82000	0.46582	513.560	11.30	0.14	0.00	0	6,500.00	
R186	On 03/11/2016	Bond Future			9.04600		113.50201	8.96000	8.96000			0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/05/2016	Bond Future			298.85574		298.85574	298.67291	298.67291			0.00	256,418,224.92	858	1,246.00	
R197	On 04/08/2016	Bond Future			298.06723		298.06723	297.88436	297.88436			0.00	255,741,683.34	858	858.00	
R197	On 03/11/2016	Bond Future			303.76045		303.76045	303.57000	303.57000			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 05/05/2016	Bond Future			247.89432		247.89432	247.81824	247.81824		9.10	0.00	0.00	0	37,049.00	
R202	On 04/08/2016	Bond Future			249.17812		249.17812	249.10369	249.10369		8.51	0.00	0.00	0	2,199.00	
R202	On 03/11/2016	Bond Future			253.93752		253.93752	253.86000	253.86000			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 05/05/2016	Bond Future			8.78979		96.24641	8.72108	96.58222		7.85	0.00	0.00	0	5,718.00	
R2023	On 04/08/2016	Bond Future			8.84267		98.07655	8.77026	98.41998		8.06	0.00	281,675,851.60	2,872	3,125.00	
R2023	On 03/11/2016	Bond Future			8.89666		96.01077	8.82050	96.36111		8.13	0.00	0.00	0	0.00	
R2023	On 02/02/2017	Bond Future			8.93623		97.95869	8.85000	8.85000			0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 05/05/2016	Bond Future			7.85703		101.73209	7.80230	101.80120		1.57	0.00	176,403,444.06	1,734	50,950.00	
R203	On 04/08/2016	Bond Future			7.90001		103.66657	7.83081	103.73833		1.29	0.00	179,757,832.38	1,734	2,862.00	
R203	On 03/11/2016	Bond Future			7.93713		101.46650	7.84656	101.54000		1.09	0.00	0.00	0	0.00	
R203	On 02/02/2017	Bond Future			7.84382		103.52528	7.71000	7.71000			0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 05/05/2016	Bond Future			9.33999		91.92688	9.24636	92.59425			0.00	0.00	0	10,828.00	
R2030	On 04/08/2016	Bond Future			9.39611		89.66666	9.29912	90.34794			0.00	1,603,777,880.76	17,886	17,926.00	
R2030	On 03/11/2016	Bond Future			9.44392		91.37247	9.34000	9.34000			0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2016	Bond Future			9.47971		90.89066	9.38104	91.63785		14.01	0.00	0.00	0	9,421.00	
R2032	On 04/08/2016	Bond Future			9.53505		92.61894	9.43305	93.38158		14.59	0.00	0.00	0	136.00	

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 03/11/2016	Bond Future		9.58692	90.22181		9.48165	90.99927		14.98	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.62901	92.05271		9.52000	9.52000			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future		9.56926	95.69824		9.47555	96.47609			0.00	0.00	0	5,151.00
R2035	On 04/08/2016	Bond Future		9.62189	97.51799		9.52513	98.31189			0.00	0.00	0	190.00
R2035	On 03/11/2016	Bond Future		9.67418	94.87087		9.58000	9.58000			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 05/05/2016	Bond Future		9.63498	92.20612		9.53638	93.01921		15.43	0.00	0.00	0	39,944.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,294.65000	1.29465	1,816.83000	1.81683	1,294.650	15.39	0.55	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.69174	89.70070		9.58994	90.53052		16.85	0.00	793,761,494.30	8,849	9,070.00
R2037	On 03/11/2016	Bond Future		9.74075	91.40713		9.63594	92.25310		16.59	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.78125	89.00503		9.67000	9.67000			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		8.22890	102.53883		8.17037	102.67382		3.07	0.00	595,853,141.13	5,811	22,259.00
R204	On 04/08/2016	Bond Future		8.29875	100.44740		8.23269	100.58627		3.07	0.00	583,699,841.40	5,811	6,499.00
R204	On 03/11/2016	Bond Future		8.36081	102.35817		8.28612	102.50004		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.38116	100.39237		8.29000	8.29000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		9.70003	95.99205		9.60143	96.85937		16.08	0.00	12,958,926.75	135	1,677.00
R2040	On 04/08/2016	Bond Future		9.75719	93.30809		9.65543	94.19310		17.57	0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.80666	95.08324		9.70000	9.70000			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		9.73482	92.98689		9.63619	93.85860		16.74	0.00	0.00	0	20,427.00
R2044	On 04/08/2016	Bond Future		9.79083	90.37105		9.68909	91.26056		18.31	0.00	0.00	0	100.00
R2044	On 03/11/2016	Bond Future		9.83933	92.09030		9.73468	92.99702		18.02	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.87989	89.57684		9.77000	9.77000			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		9.73388	92.06208		9.63006	92.99852		17.30	0.00	0.00	0	62,509.00
R2048	On 04/08/2016	Bond Future		9.78462	93.81270		9.67766	94.76806		18.06	0.00	0.00	0	1,241.00
R2048	On 03/11/2016	Bond Future		9.83483	91.15855		9.72477	92.13246		18.64	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.87807	93.00824		9.77000	9.77000			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future		8.41815	98.66011		8.36998	98.80680		4.41	0.00	0.00	0	59,443.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.23000	0.00023	0.74000	0.00074	0.230	4.23	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 04/08/2016	Bond Future			8.48577		96.89173		8.43308	97.04247		4.53	0.00	0.00	0	21.00
R207	On 02/02/2017	Bond Future			8.56756		97.09441		8.50410	97.25297		4.03	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,857.60000		1.85760	1,974.74000	1.97474	1,857.600		4.06	0.60	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.55601		93.62954		8.50254	93.83076		5.97	0.00	468,147.70	5	46,428.00
R208	On 04/08/2016	Bond Future			8.61494		95.40993		8.55769	95.61618		6.01	0.00	0.00	0	243.00
R208	On 03/11/2016	Bond Future			8.66915		93.82201		8.60800	94.03255		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.70213		95.72565		8.64000	8.64000			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 05/05/2016	Bond Future			9.51358		71.76728		9.41475	72.44873		16.00	0.00	17,582,983.60	245	29,930.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.02000		0.00002	0.14000	0.00014	0.020		15.53	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	58.74000		0.05874	132.71000	0.13271	58.740		15.64	0.06	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.56232		73.13195		9.46055	73.82732		16.75	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,106.55000		2.10655	2,461.17000	2.46117	2,106.550		16.58	0.45	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,746.16000		2.74616	3,157.28000	3.15728	2,746.160		16.68	0.53	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,175.99000		2.17599	1,918.41000	1.91841	2,175.990		16.73	0.43	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	914.92000		0.91492	777.56000	0.77756	914.920		17.20	0.22	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,086.95000		7.08695	7,692.29000	7.69229	7,086.950		17.47	0.85	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.60776		71.37234		9.50311	72.08124		17.28	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.64451		72.82068		9.54000	9.54000			0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			184.16009		184.16009	184.10427	184.10427				0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			187.67741		187.67741	187.62265	187.62265				0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			188.96388		188.96388	188.91000	188.91000				0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			138.24022		138.24022	138.21335	138.21335				0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.12083		139.12083	139.09508	139.09508				0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.77817		141.77817	141.75000	141.75000				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
R211	On 31/01/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016		Bond Future	144.54456	144.54456		144.50198	144.50198			0.00	109,709,321.04	759	3,488.00
R212	On 04/08/2016		Bond Future	145.37374	145.37374		145.33210	145.33210			0.00	110,338,668.66	759	759.00
R212	On 03/11/2016		Bond Future	148.15058	148.15058		148.11000	148.11000			0.00	0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2016		Bond Future	9.37373	82.54363		9.27990	83.18893		13.70	0.00	0.00	0	47,701.00
R213	On 04/08/2016		Bond Future	9.42274	84.11329		9.32582	84.77190		14.29	0.00	0.00	0	562.00
R213	On 03/11/2016		Bond Future	9.47153	82.16235		9.37156	82.83380		14.70	0.00	0.00	0	0.00
R213	On 02/02/2017		Bond Future	9.51184	83.82934		9.41000	9.41000			0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016		Bond Future	9.64341	71.80212		9.54455	72.50597		16.78	0.00	0.00	0	32,450.00
R214	On 04/08/2016		Bond Future	9.69123	73.16742		9.58947	73.88565		17.58	0.00	0.00	0	210.00
R214	On 04/08/2016	8.55	Call	373.56000	0.37356		480.21000	0.48021	373.560	17.09	0.12	0.00	0	1,300.00
R214	On 04/08/2016	9.30	Call	1,593.03000	1.59303		1,871.79000	1.87179	1,593.030	17.36	0.36	0.00	0	1,300.00
R214	On 04/08/2016	10.30	Call	5,249.85000	5.24985		5,781.62000	5.78162	5,249.850	18.06	0.74	0.00	0	5,800.00
R214	On 04/08/2016	11.30	Call	10,132.16000	10.13216		10,813.88000	10.81388	10,132.160	18.47	0.93	0.00	0	5,800.00
R214	On 03/11/2016		Bond Future	9.73850	71.26197		9.63392	71.99404		18.13	0.00	0.00	0	0.00
R214	On 02/02/2017		Bond Future	9.77873	72.70789		9.67000	9.67000			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	25,522.33000	25,522.33000		25,566.63000	25,566.63000			0.00	0.00	0	0.00
RAIN	On 19/09/2016		Foreign Exchange Future	26,029.10000	26,029.10000		26,076.62000	26,076.62000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016		Foreign Exchange Future	10.73390	10.73390		10.78360	10.78360		15.92	0.00	0.00	0	0.00
SGD / R	On 19/09/2016		Foreign Exchange Future	10.93040	10.93040		10.98220	10.98220		16.44	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future	5.05010	5.05010		5.03090	5.03090		14.86	0.00	0.00	0	0.00
TRY / R	On 19/09/2016		Foreign Exchange Future	5.02920	5.02920		5.00820	5.00820		15.29	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.49510	1.49510		1.49860	1.49860			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.42200	1.42200		1.42230	1.42230			0.00	0.00	0	0.00
Total for Derivatives :												7,387,547,225.67	157,327	3,671,006.00
Grand Total:												7,387,547,225.67	157,327	3,671,006.00