



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: 26/04/2016

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	
<b>Derivatives</b>														
\$ / R	On 26/04/2016	Any day expiry	14.42870	14.42870		14.51940	14.51940		18.70	0.00	4,649,962.90	322	0.00	
\$ / R	On 28/04/2016	Any day expiry	14.43890	14.43890		14.51940	14.51940		19.15	0.00	0.00	0	107.00	
\$ / R	On 29/04/2016	Any day expiry	14.44810	14.44810		14.51620	14.51620		19.25	0.00	0.00	0	1,100.00	
\$ / R	On 03/05/2016	Any day expiry	14.45150	14.45150		14.52640	14.52640		17.49	0.00	0.00	0	0.00	
\$ / R	On 03/05/2016	Any day expiry	14.42	Put	125.00460	0.12500	115.22290	0.11522	125.005	17.58	0.46	0.00	0	1,000.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	445.73980	0.44574	392.25380	0.39225	445.740	18.99	0.86	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	13.15040	0.01315	24.98850	0.02499	13.150	19.57	0.08	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry	14.45240	14.45240		14.52900	14.52900		17.68	0.00	0.00	0	733.00	
\$ / R	On 06/05/2016	Any day expiry	14.45420	14.45420		14.53410	14.53410		17.91	0.00	0.00	0	0.00	
\$ / R	On 09/05/2016	Any day expiry	14.45680	14.45680		14.54310	14.54310		17.35	0.00	0.00	0	0.00	
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	149.13650	0.14914	202.90440	0.20290	149.136	17.60	0.43	0.00	0	2,500.00
\$ / R	On 10/05/2016	Any day expiry	14.46010	14.46010		14.54620	14.54620		17.47	0.00	0.00	0	825.00	
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	115.97530	0.11598	100.58790	0.10059	115.975	17.17	0.35	197,428.77	39	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	187.10680	0.18711	162.45700	0.16246	187.107	17.45	0.48	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	10.88460	0.01088	17.54280	0.01754	10.885	20.90	0.05	25,825.44	39	8,403.00
\$ / R	On 13/05/2016	Any day expiry	14.47000	14.47000		14.55520	14.55520		17.71	0.00	0.00	0	616.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 16/05/2016	Any day expiry												
					14.48000	14.48000	14.56430	14.56430		17.47	0.00	0.00	0	1,880.00		
\$ / R			On 17/05/2016	Any day expiry												
					14.48330	14.48330	14.56730	14.56730		17.54	0.00	0.00	0	100.00		
\$ / R			On 17/05/2016	Any day expiry	14.46	Put	230.82150	0.23082	204.66030	0.20466	230.822	17.50	0.48	0.00	0	1,000.00
\$ / R			On 18/05/2016	Any day expiry												
					14.48660	14.48660	14.57030	14.57030		17.60	0.00	0.00	0	0.00		
\$ / R			On 18/05/2016	Any day expiry	14.28	Put	155.34890	0.15535	137.90940	0.13791	155.349	17.39	0.36	0.00	0	15,000.00
\$ / R			On 19/05/2016	Any day expiry												
					14.48990	14.48990	14.57340	14.57340		17.65	0.00	0.00	0	0.00		
\$ / R			On 20/05/2016	Any day expiry												
					14.49320	14.49320	14.57640	14.57640		17.70	0.00	0.00	0	4,700.00		
\$ / R			On 23/05/2016	Any day expiry												
					14.50320	14.50320	14.58550	14.58550		17.46	0.00	0.00	0	0.00		
\$ / R			On 24/05/2016	Any day expiry												
					14.50650	14.50650	14.58850	14.58850		17.51	0.00	0.00	0	0.00		
\$ / R			On 24/05/2016	Any day expiry	14.48	Put	267.00670	0.26701	240.78880	0.24079	267.007	17.49	0.48	0.00	0	1,000.00
\$ / R			On 25/05/2016	Any day expiry												
					14.50980	14.50980	14.59150	14.59150		17.56	0.00	0.00	0	285.00		
\$ / R			On 27/05/2016	Any day expiry												
					14.51640	14.51640	14.59760	14.59760		17.63	0.00	0.00	0	1,000.00		
\$ / R			On 27/05/2016	Any day expiry	11.80	Put	0.22080	0.00022	0.25710	0.00026	0.221	22.83	0.00	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry	13.50	Put	24.02960	0.02403	21.00460	0.02100	24.030	17.36	0.07	0.00	0	150.00
\$ / R			On 27/05/2016	Any day expiry	14.25	Put	176.92870	0.17693	0.00000	0.00000	176.929	17.40	0.35	4,959,348.00	1,000	1,000.00
\$ / R			On 27/05/2016	Any day expiry	16.13	Call	16.84680	0.01685	23.39440	0.02339	16.847	21.16	0.05	0.00	0	250.00
\$ / R			On 27/05/2016	Any day expiry	16.70	Call	5.60580	0.00561	7.54660	0.00755	5.606	22.31	0.02	0.00	0	150.00
\$ / R			On 30/05/2016	Any day expiry												
					14.52640	14.52640	14.60660	14.60660		17.46	0.00	802,884.50	55	930.00		
\$ / R			On 31/05/2016	Any day expiry												
					14.52970	14.52970	14.60970	14.60970		17.55	0.00	0.00	0	2,003.00		
\$ / R			On 31/05/2016	Any day expiry	14.50	Put	300.00120	0.30000	273.20370	0.27320	300.001	17.55	0.47	0.00	0	1,000.00
\$ / R			On 06/06/2016	Any day expiry												
					14.54710	14.54710	14.62710	14.62710		17.78	0.00	0.00	0	0.00		
\$ / R			On 06/06/2016	Any day expiry	12.20	Put	1.89350	0.00189	2.06900	0.00207	1.893	21.02	0.01	0.00	0	1,000.00
\$ / R			On 06/06/2016	Any day expiry	15.45	Call	96.99320	0.09699	117.98670	0.11799	96.993	19.68	0.19	0.00	0	1,000.00
\$ / R			On 07/06/2016	Any day expiry												
					14.55010	14.55010	14.63010	14.63010		17.85	0.00	0.00	0	0.00		
\$ / R			On 07/06/2016	Any day expiry	14.52	Put	335.60710	0.33561	307.31420	0.30731	335.607	17.82	0.47	0.00	0	1,000.00
\$ / R			On 08/06/2016	Any day expiry												
					14.55300	14.55300	14.63300	14.63300		17.91	0.00	0.00	0	0.00		
\$ / R			On 08/06/2016	Any day expiry	14.60	Call	336.56500	0.33657	384.34800	0.38435	336.565	18.02	0.49	257,932.52	36	36.00
\$ / R			On 08/06/2016	Any day expiry	14.60	Put	383.56500	0.38356	351.34800	0.35135	383.565	18.02	0.51	0.00	0	8,219.00
\$ / R			On 08/06/2016	Any day expiry	15.78	Call	65.42480	0.06542	80.56560	0.08057	65.425	20.43	0.13	69,357.83	36	8,219.00
\$ / R			On 09/06/2016	Any day expiry												
					14.55590	14.55590	14.63590	14.63590		17.96	0.00	0.00	0	264.00		
\$ / R			On 13/06/2016	Foreign Exchange Future												
					14.56750	14.56750	14.64760	14.64760		18.02	0.00	284,517,842.50	19,531	617,682.00		
\$ / R			On 13/06/2016	Foreign Exchange Future	12.16	Put	3.15570	0.00316	3.20190	0.00320	3.156	21.14	0.01	0.00	0	330.00
\$ / R			On 13/06/2016	Foreign Exchange Future	12.91	Put	11.24370	0.01124	10.97570	0.01098	11.244	18.00	0.03	0.00	0	6,600.00
\$ / R			On 13/06/2016	Foreign Exchange Future	13.00	Put	13.16100	0.01316	12.78280	0.01278	13.161	17.63	0.03	0.00	0	750.00
\$ / R			On 13/06/2016	Foreign Exchange Future	13.20	Put	19.98960	0.01999	18.01340	0.01801	19.990	17.01	0.05	0.00	0	700.00
\$ / R			On 13/06/2016	Foreign Exchange Future	13.50	Call	1,113.73670	1.11374	1,189.36190	1.18936	1,113.737	17.11	0.90	0.00	0	53,633.00
\$ / R			On 13/06/2016	Foreign Exchange Future	13.50	Put	46.23670	0.04624	41.76190	0.04176	46.237	17.11	0.10	0.00	0	545.00
\$ / R			On 13/06/2016	Foreign Exchange Future	13.53	Put	49.92180	0.04992	45.10610	0.04511	49.922	17.12	0.11	0.00	0	36,230.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.00	Put	144.52970	0.14453	130.89970	0.13090	144.530	17.39	0.25	0.00	0	50,071.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.10	Put	175.83790	0.17584	159.58830	0.15959	175.838	17.49	0.29	0.00	0	50.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.20	Put	211.34990	0.21135	192.26480	0.19226	211.350	17.60	0.33	0.00	0	5,150.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.25	Put	230.71450	0.23071	210.14100	0.21014	230.715	17.65	0.35	0.00	0	51,000.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.45	Put	319.04000	0.31904	292.13180	0.29213	319.040	17.86	0.44	0.00	0	500.00
\$ / R			On 13/06/2016	Foreign Exchange Future	14.50	Put	343.83070	0.34383	315.27060	0.31527	343.831	17.92	0.46	0.00	0	66,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	339.06170	0.33906	384.17380	0.38417	339.062	18.14	0.47	6,912,090.92	1,000	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	323.17230	0.32317	366.98140	0.36698	323.172	18.23	0.46	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	293.28170	0.29328	334.51090	0.33451	293.282	18.39	0.43	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	518.69040	0.51869	479.18150	0.47918	518.690	18.43	0.58	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	551.60700	0.55161	510.52200	0.51052	551.607	18.54	0.60	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	243.62560	0.24363	280.17500	0.28017	243.626	18.70	0.37	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	627.13490	0.62713	582.67970	0.58268	627.135	18.76	0.64	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	634.20560	0.63421	589.44950	0.58945	634.206	18.78	0.64	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	223.10940	0.22311	257.56410	0.25756	223.109	18.85	0.35	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	655.60940	0.65561	609.96410	0.60996	655.609	18.85	0.65	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	196.49370	0.19649	228.07050	0.22807	196.494	19.05	0.31	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	83.23500	0.08323	100.28660	0.10029	83.235	20.34	0.15	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	67.92560	0.06793	82.56760	0.08257	67.926	20.63	0.13	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	59.29930	0.05930	72.50780	0.07251	59.299	20.83	0.11	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,491.79930	1.49180	1,424.90780	1.42491	1,491.799	20.83	0.89	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	51.34790	0.05135	63.66620	0.06367	51.348	20.98	0.10	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	42.06190	0.04206	53.19280	0.05319	42.062	21.11	0.08	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,732.65470	1.73265	1,663.42290	1.66342	1,732.655	21.14	0.92	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	37.73830	0.03774	48.26290	0.04826	37.738	21.19	0.08	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	35.45940	0.03546	45.64920	0.04565	35.459	21.23	0.07	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,960.08120	1.96008	1,888.90820	1.88891	1,960.081	21.40	0.94	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	26.30260	0.02630	35.00710	0.03501	26.303	21.43	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,104.23200	2.10423	2,031.98680	2.03199	2,104.232	21.55	0.95	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	21.04880	0.02105	28.76860	0.02877	21.049	21.57	0.05	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	13.84610	0.01385	19.97060	0.01997	13.846	21.85	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	13.40380	0.01340	19.41770	0.01942	13.404	21.87	0.03	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	12.35790	0.01236	18.10240	0.01810	12.358	21.92	0.03	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,444.85790	2.44486	2,370.50240	2.37050	2,444.858	21.92	0.97	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	11.20720	0.01121	16.64190	0.01664	11.207	21.98	0.03	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	10.67180	0.01067	15.95670	0.01596	10.672	22.01	0.03	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	4.17890	0.00418	5.26830	0.00527	4.179	24.53	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	4.04890	0.00405	4.93050	0.00493	4.049	24.82	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	3.91110	0.00391	4.57660	0.00458	3.911	25.16	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	3.87830	0.00388	4.49300	0.00449	3.878	25.24	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.44440	0.00344	3.41210	0.00341	3.444	26.54	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	3.30810	0.00331	3.08320	0.00308	3.308	27.04	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.94970	0.00295	2.24390	0.00224	2.950	28.71	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.57040	14.57040	14.65050	14.65050		17.99	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	367.42360	0.36742	338.04750	0.33805	367.424	17.98	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	54.59200	0.05459	67.44930	0.06745	54.592	20.97	0.11	0.00	0	10,000.00
\$ / R	On 21/06/2016	Any day expiry			14.59070	14.59070	14.67090	14.67090		18.13	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	396.76860	0.39677	365.82630	0.36583	396.769	18.09	0.47	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.59950	14.59950	14.67960	14.67960		18.25	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	801.99160	0.80199	753.19010	0.75319	801.992	19.35	0.68	346,666.16	35	7,900.00

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 24/06/2016	Any day expiry	16.64	Call	42.13190	0.04213	51.37680	0.05138	42.132	21.97	0.08	38,797.26	35	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.61110	14.61110	14.69130	14.69130		18.21	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.22350	0.00322	3.46030	0.00346	3.224	21.47	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	69.91410	0.06991	62.87710	0.06288	69.914	17.36	0.13	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	424.53700	0.42454	392.84010	0.39284	424.537	18.19	0.47	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	50.25130	0.05025	60.14850	0.06015	50.251	21.91	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	31.49810	0.03150	38.29630	0.03830	31.498	22.61	0.06	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.61400	14.61400	14.69420	14.69420		18.24	0.00	1,467,700.00	100	0.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	401.27550	0.40128	443.99480	0.44399	401.276	18.46	0.48	3,153,073.32	448	0.00
\$ / R	On 30/06/2016	Any day expiry			14.61690	14.61690	14.69720	14.69720		18.25	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry			14.63140	14.63140	14.71180	14.71180		18.27	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	449.32260	0.44932	416.61050	0.41661	449.323	18.21	0.47	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.65160	14.65160	14.73230	14.73230		18.27	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	473.32120	0.47332	440.46330	0.44046	473.321	18.24	0.47	0.00	0	12,000.00
\$ / R	On 26/07/2016	Any day expiry			14.69210	14.69210	14.77330	14.77330		18.35	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,020.49850	2.02050	1,952.99190	1.95299	2,020.499	21.86	0.86	404,810.00	32	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	35.48400	0.03548	40.61810	0.04062	35.484	24.89	0.05	23,097.78	32	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.69500	14.69500	14.77620	14.77620		18.37	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.56070	0.00656	6.47750	0.00648	6.561	19.93	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	107.32710	0.10733	98.37890	0.09838	107.327	17.35	0.15	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	75.44110	0.07544	85.02850	0.08503	75.441	22.76	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	58.86970	0.05887	66.56580	0.06657	58.870	23.30	0.08	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.69790	14.69790	14.78450	14.78450		18.38	0.00	3,917,892.50	265	265.00
\$ / R	On 11/08/2016	Any day expiry			14.73950	14.73950	14.82100	14.82100		18.48	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	36.74290	0.03674	34.64730	0.03465	36.743	18.01	0.06	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	331.11230	0.33111	361.49510	0.36150	331.112	19.84	0.33	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.75140	14.75140	14.83300	14.83300		18.46	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.75740	14.75740	14.83900	14.83900		18.49	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,364.07360	1.36407	1,309.08420	1.30908	1,364.074	20.40	0.71	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	95.18790	0.09519	106.65920	0.10666	95.188	22.90	0.11	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.78420	14.78420	14.86590	14.86590		18.60	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.64350	0.00864	9.02670	0.00903	8.644	18.41	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	142.88620	0.14289	133.47490	0.13347	142.886	17.45	0.17	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	91.36620	0.09137	102.44520	0.10245	91.366	23.28	0.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	81.49820	0.08150	90.89470	0.09089	81.498	23.79	0.09	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.79310	14.79310	14.87490	14.87490		18.54	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.81700	14.81700	14.89880	14.89880		18.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.82290	14.82290	14.90480	14.90480		18.56	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	223.18970	0.22319	210.58760	0.21059	223.190	17.52	0.23	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	142.31740	0.14232	158.08790	0.15809	142.317	22.53	0.14	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.82590	14.82590	14.90780	14.90780		18.65	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			14.83780	14.83780	14.91970	14.91970		18.62	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	748.36030	0.74836	713.42310	0.71342	748.360	18.78	0.50	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	79.98450	0.07998	88.55830	0.08856	79.984	25.31	0.08	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 15/09/2016	Any day expiry		14.84380	14.84380		14.92570	14.92570		18.64	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.85570	14.85570		14.93770	14.93770		18.61	0.00	43,854,026.40	2,952	166,194.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	115.87770	0.11588	109.87580	0.10988	115.878	17.32	0.13	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	212.90360	0.21290	201.39590	0.20140	212.904	17.48	0.22	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	509.28340	0.50928	483.53870	0.48354	509.283	18.16	0.39	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	814.78240	0.81478	869.34420	0.86934	814.782	18.29	0.58	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	611.35070	0.61135	582.20950	0.58221	611.351	18.42	0.44	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	639.79090	0.63979	686.35220	0.68635	639.791	18.85	0.49	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	301.58640	0.30159	328.48010	0.32848	301.586	20.97	0.27	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	261.65540	0.26166	286.89550	0.28690	261.655	21.34	0.24	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	239.15350	0.23915	262.73230	0.26273	239.153	21.55	0.22	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	233.50860	0.23351	256.66230	0.25666	233.509	21.60	0.22	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	195.50060	0.19550	215.68220	0.21568	195.501	22.02	0.18	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	146.39800	0.14640	162.43550	0.16244	146.398	22.71	0.14	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	130.76750	0.13077	145.40160	0.14540	130.768	22.99	0.13	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	61.39990	0.06140	71.45790	0.07146	61.400	26.58	0.06	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry		14.88250	14.88250		14.96460	14.96460		18.71	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.87740	0.01088	11.20600	0.01121	10.877	17.32	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	174.01250	0.17401	164.56780	0.16457	174.013	17.42	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	115.90850	0.11591	128.43610	0.12844	115.909	23.99	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	109.39290	0.10939	121.37980	0.12138	109.393	24.35	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry		14.96600	14.96600		15.04830	15.04830		18.75	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.28090	0.01228	12.45380	0.01245	12.281	16.56	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	197.13580	0.19714	187.22390	0.18722	197.136	17.41	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	136.77830	0.13678	150.22380	0.15022	136.778	24.81	0.11	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	133.55570	0.13356	146.75700	0.14676	133.556	24.98	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry		15.06380	15.06380		15.14650	15.14650		18.92	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	15.00010	0.01500	13.97710	0.01398	15.000	16.08	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	223.84680	0.22385	209.23660	0.20924	223.847	17.47	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	159.77130	0.15977	172.16410	0.17216	159.771	25.68	0.12	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry		15.11130	15.11130		15.19410	15.19410		17.84	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		15.12610	15.12610		15.20900	15.20900		19.00	0.00	34,033,725.00	2,250	54,413.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.67400	0.01467	14.89140	0.01489	14.674	15.51	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	174.37490	0.17437	162.38410	0.16238	174.375	17.28	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	205.98310	0.20598	192.20270	0.19220	205.983	17.49	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	241.06640	0.24107	229.14090	0.22914	241.066	17.56	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	293.94270	0.29394	280.28150	0.28028	293.943	17.65	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	593.01710	0.59302	567.91300	0.56791	593.017	18.30	0.36	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	655.69290	0.65569	629.02490	0.62902	655.693	18.45	0.38	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	690.82310	0.69082	663.31650	0.66332	690.823	18.53	0.40	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	742.64850	0.74265	713.95350	0.71395	742.649	18.65	0.41	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	801.85820	0.80186	771.85200	0.77185	801.858	18.78	0.43	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	840.70320	0.84070	809.87130	0.80987	840.703	18.86	0.44	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	851.96830	0.85197	820.90370	0.82090	851.968	18.89	0.45	0.00	0	27,368.00

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	15.20	Put	969.24080	0.96924	935.14220	0.93514	969.241	19.14	0.48	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	975.32330	0.97532	941.09420	0.94109	975.323	19.15	0.48	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	820.17920	0.82018	866.36730	0.86637	820.179	19.40	0.49	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,158.93790	1.15894	1,120.94880	1.12095	1,158.938	19.53	0.53	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	785.03790	0.78504	829.94880	0.82995	785.038	19.53	0.47	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,205.26610	1.20527	1,166.39130	1.16639	1,205.266	19.62	0.54	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,363.89530	1.36390	1,321.57350	1.32157	1,363.895	19.95	0.58	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,507.94410	1.50794	1,463.32330	1.46332	1,507.944	20.25	0.60	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,657.04950	1.65705	1,610.24280	1.61024	1,657.050	20.54	0.63	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,864.94580	1.86495	1,815.92720	1.81593	1,864.946	20.91	0.66	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,912.01340	1.91201	1,862.40620	1.86241	1,912.013	20.99	0.67	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,039.28250	2.03928	1,988.15040	1.98815	2,039.283	21.21	0.69	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	448.71690	0.44872	479.20810	0.47921	448.717	21.39	0.30	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	434.26050	0.43426	464.04930	0.46405	434.261	21.50	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	425.50580	0.42551	454.85900	0.45486	425.506	21.57	0.28	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	318.80510	0.31881	342.56130	0.34256	318.805	22.54	0.22	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	287.96700	0.28797	306.46820	0.30647	287.967	23.08	0.20	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	282.97450	0.28297	301.21520	0.30122	282.975	23.20	0.20	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	253.83830	0.25384	270.53720	0.27054	253.838	23.97	0.18	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	242.82770	0.22683	242.06850	0.24207	226.828	24.84	0.16	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	221.95020	0.22195	236.92530	0.23693	221.950	25.02	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	220.89400	0.22089	235.81140	0.23581	220.894	25.06	0.15	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	213.26980	0.21327	227.76650	0.22777	213.270	25.36	0.15	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	208.46660	0.20847	222.69890	0.22270	208.467	25.55	0.14	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	169.50580	0.16951	189.34810	0.18935	169.506	25.65	0.12	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	165.37480	0.16537	184.87820	0.18488	165.375	25.65	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	160.53960	0.16054	179.64180	0.17964	160.540	25.65	0.11	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	149.75800	0.14976	167.94790	0.16795	149.758	25.65	0.11	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	140.34720	0.14035	157.71940	0.15772	140.347	25.65	0.10	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	134.83030	0.13483	151.71330	0.15171	134.830	25.65	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	125.65550	0.12566	141.70750	0.14171	125.655	25.65	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	121.90320	0.12190	137.60900	0.13761	121.903	25.65	0.09	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	92.52020	0.09252	105.36540	0.10537	92.520	25.65	0.07	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	87.86380	0.08786	100.22830	0.10023	87.864	25.65	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	77.56870	0.07757	88.83900	0.08884	77.569	25.65	0.06	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	75.17800	0.07518	86.18750	0.08619	75.178	25.65	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.37850	15.37850	15.46370	15.46370		19.34	0.00	0.00	0	5,571.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,020.53300	1.02053	984.96950	0.98497	1,020.533	19.12	0.44	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,098.29450	1.09829	1,061.57900	1.06158	1,098.294	19.29	0.46	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,312.08340	1.31208	1,272.04860	1.27205	1,312.083	19.71	0.51	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,338.26390	1.33826	1,297.80020	1.29780	1,338.264	19.76	0.51	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,065.49550	2.06550	2,015.02160	2.01502	2,065.495	21.06	0.63	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	408.60240	0.40860	434.27580	0.43428	408.602	23.07	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	407.40200	0.40740	433.03320	0.43303	407.402	23.08	0.23	0.00	0	7,160.00

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	19.00	Call	356.85360	0.35685	379.82880	0.37983	356.854	23.98	0.20	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	329.22280	0.32922	351.36140	0.35136	329.223	24.61	0.19	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	167.04730	0.16705	185.75130	0.18575	167.047	25.64	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.64820	15.64820	15.73380	15.73380		19.83	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.87460	15.87460	15.95780	15.95780		20.26	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.56750	14.56750	14.64760	14.64760		18.02	0.00	1,194,535.00	82	977.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.85570	14.85570	14.93770	14.93770		18.61	0.00	371,392.50	25	151.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.12610	15.12610	15.20900	15.20900		19.00	0.00	75,630.50	5	28.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.37850	15.37850	15.46370	15.46370		19.34	0.00	0.00	0	3.00
£ / R	On 28/04/2016	Any day expiry			21.06460	21.06460	21.04430	21.04430		14.76	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			21.07950	21.07950	21.04110	21.04110		13.40	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.25440	21.25440	21.23210	21.23210		13.79	0.00	35,282,304.00	1,660	57,087.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	11.21360	0.01121	12.58920	0.01259	11.214	18.06	0.02	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	5.19750	0.00520	5.60410	0.00560	5.198	24.95	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.63530	21.63530	21.61340	21.61340		15.48	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	591.94290	0.59194	624.74540	0.62475	591.943	15.22	0.40	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	55.49110	0.05549	49.83890	0.04984	55.491	17.93	0.06	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.68470	21.68470	21.66250	21.66250		15.61	0.00	172,783,689.60	7,968	24,275.00
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,517.93920	1.51794	1,532.46480	1.53246	1,517.939	14.97	0.74	0.00	0	850.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.09470	22.09470	22.07260	22.07260		17.21	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	48.01100	0.04801	53.12750	0.05313	48.011	18.22	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	107.68240	0.10768	121.81930	0.12182	107.682	16.63	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	861.25450	0.86125	901.17230	0.90117	861.254	16.77	0.38	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,803.70710	1.80371	1,827.28080	1.82728	1,803.707	17.88	0.58	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	541.42850	0.54143	533.35420	0.53335	541.428	19.04	0.28	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	235.62570	0.23563	224.50250	0.22450	235.626	20.77	0.14	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.48220	22.48220	22.46240	22.46240		18.17	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.68510	22.68510	22.66710	22.66710		18.51	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.90120	22.90120	22.88010	22.88010			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13125	0.13125	0.13224	0.13224		22.51	0.00	0.00	0	4,800.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13431	0.13431	0.13532	0.13532		21.26	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13728	0.13728	0.13831	0.13831		20.77	0.00	0.00	0	5,972.00
€ / R	On 26/04/2016	Any day expiry			16.33610	16.33610	16.35510	16.35510		20.05	0.00	817,152.50	50	0.00
€ / R	On 28/04/2016	Any day expiry			16.32960	16.32960	16.35510	16.35510		20.65	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.34000	16.34000	16.35190	16.35190		20.81	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.41890	16.41890	16.44590	16.44590		17.86	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.42780	16.42780	16.45700	16.45700		17.97	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			16.44740	16.44740	16.47260	16.47260		17.92	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.49660	16.49660	16.52170	16.52170		18.40	0.00	84,231,639.60	5,106	71,707.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	9.17530	0.00918	9.99150	0.00999	9.175	20.48	0.02	0.00	0	6,000.00

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 13/06/2016	Foreign Exchange Future	15.70	Put	134.65150		0.13465		137.60090	0.13760	134.651	17.93	0.21	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	745.66880		0.74567		772.73840	0.77274	745.669	18.09	0.70	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	515.53790		0.51554		511.75760	0.51176	515.538	18.60	0.53	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	758.89380		0.75889		751.14030	0.75114	758.894	19.17	0.65	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,394.37760		1.39438		1,379.48170	1.37948	1,394.378	20.36	0.84	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	9.33650		0.00934		10.18890	0.01019	9.336	23.95	0.02	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.87810		16.87810		16.90380	16.90380		19.31	0.00	8,607,831.00	510	8,857.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	770.32200		0.77032		787.42480	0.78742	770.322	19.43	0.50	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.24630		17.24630		17.27120	17.27120		19.42	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	643.50180		0.64350		636.39210	0.63639	643.502	18.71	0.34	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	884.84190		0.88484		876.56690	0.87657	884.842	19.13	0.42	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	296.46260		0.29646		305.12070	0.30512	296.463	23.30	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	239.02550		0.23903		247.25420	0.24725	239.025	25.44	0.14	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.59980		17.59980		17.62540	17.62540		19.53	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.08094		102.08094		102.09053	102.09053			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.30817		99.30817		99.31294	99.31294			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.17831		98.17831		98.18158	98.18158			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15998		100.15998		100.15642	100.15642			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.19643		100.19643		100.18920	100.18920			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.94885		99.94885		99.93410	99.93410			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.56977		100.56977		100.54147	100.54147			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.01768		100.01768		99.98177	99.98177			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.85631		99.85631		99.81935	99.81935			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.44768		100.44768		100.43828	100.43828			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.93238		99.93238		99.92434	99.92434			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.38268		99.38268		99.37442	99.37442			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			475.80000		475.80000		475.36400	475.36400			0.00	61,854,000.00	13	1.00
AL37	On 04/08/2016	Index Future			484.73500		484.73500		484.29200	484.29200			0.00	63,015,550.00	13	13.00
AL37	On 03/11/2016	Index Future			494.04600		494.04600		493.59900	493.59900			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			548.35500		548.35500		548.33000	548.33000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			558.65200		558.65200		558.62800	558.62800			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			569.38300		569.38300		569.36300	569.36300			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			497.98600		497.98600		497.71700	497.71700			0.00	209,154,120.00	42	461.00
ALBI	On 04/08/2016	Index Future			507.33800		507.33800		507.06500	507.06500			0.00	192,788,440.00	38	171.00
ALBI	On 03/11/2016	Index Future			517.08300		517.08300		516.80900	516.80900			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			527.50800		527.50800		527.23200	527.23200			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
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.24890	11.24890	11.24890	11.29160	11.29160			14.62	0.00	2,249,780.00	200	7,764.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.42320	11.42320	11.42320	11.46690	11.46690			15.16	0.00	0.00	0	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.58880	11.58880	11.58880	11.63290	11.63290			15.30	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.74540	11.74540	11.74540	11.79080	11.79080			15.41	0.00	0.00	0	4,354.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.53920	11.53920	11.53920	11.56630	11.56630			14.97	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.76770	11.76770	11.76770	11.79570	11.79570			15.48	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.00100	15.00100	15.00100	15.06500	15.06500			17.90	0.00	0.00	0	3,909.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.36860	15.36860	15.36860	15.43450	15.43450			18.79	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.23540	2.23540	2.23540	2.24590	2.24590			17.69	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.26690	2.26690	2.26690	2.27670	2.27670			18.55	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.21630	2.21630	2.21630	2.22110	2.22110			19.00	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.26820	2.26820	2.26820	2.27310	2.27310			19.93	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	131.25908	131.25908	131.25908	131.15248	131.15248				0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.08844	132.08844	132.08844	131.98133	131.98133				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.57684	76.89731	76.89731	10.58577	76.84031				0.00	0.00	0	8,710.00
ES33	On 04/08/2016	Bond Future	10.66336	78.35672	78.35672	10.67244	78.29958				0.00	0.00	0	350.00
ES33	On 03/11/2016	Bond Future	10.74855	76.05297	76.05297	10.75780	75.99557				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.82879	77.58705	77.58705	10.83820	77.52943				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	10.75685	80.74174	80.74174	10.76579	80.67739				0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future	10.84391	82.27405	82.27405	10.85300	82.20955				0.00	0.00	0	4,900.00

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 03/11/2016	Bond Future	10.92880		79.57489		10.93809	79.50990			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	496.79000		496.79000		496.52000	496.52000			0.00	819,703,500.00	165	61.00
GOVI	On 04/08/2016	GOVI	506.11900		506.11900		505.84500	505.84500			0.00	819,912,780.00	162	407.00
GOVI	On 03/11/2016	GOVI	515.84100		515.84100		515.56600	515.56600			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	526.24100		526.24100		525.96300	525.96300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.87880		1.87880		1.88910	1.88910		17.85	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.91630		1.91630		1.92680	1.92680		18.14	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.95040		1.95040		1.96120	1.96120		18.64	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.98170		1.98170		1.99300	1.99300		19.00	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	126.14731		126.14731		126.05074	126.05074			0.00	202,214,137.93	1,603	4,068.00
I2025	On 04/08/2016	Bond Future	127.28446		127.28446		127.18753	127.18753			0.00	204,036,989.38	1,603	2,204.00
I2025	On 03/11/2016	Bond Future	129.71286		129.71286		129.61566	129.61566			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	106.57431		106.57431		106.49194	106.49194			0.00	65,116,903.41	611	284.00
I2033	On 04/08/2016	Bond Future	108.60585		108.60585		108.52331	108.52331			0.00	17,376,936.00	160	3,470.00
I2033	On 03/11/2016	Bond Future	109.64840		109.64840		109.56548	109.56548			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	134.23983		134.23983		134.13568	134.13568			0.00	81,886,296.30	610	10,578.00
I2038	On 04/08/2016	Bond Future	135.37272		135.37272		135.26809	135.26809			0.00	438,066,121.92	3,236	12,055.00
I2038	On 03/11/2016	Bond Future	137.95543		137.95543		137.85063	137.85063			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	134.23173		134.23173		134.12688	134.12688			0.00	24,430,174.86	182	12,460.00
I2046	On 04/08/2016	Bond Future	136.79052		136.79052		136.68547	136.68547			0.00	19,561,044.36	143	3,674.00
I2046	On 03/11/2016	Bond Future	137.88440		137.88440		137.77896	137.77896			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	145.04102		145.04102		145.27604	145.27604			0.00	125,170,400.26	863	11,659.00
I2050	On 04/08/2016	Bond Future	146.22844		146.22844		146.46994	146.46994			0.00	0.00	0	8,789.00
I2050	On 03/11/2016	Bond Future	149.01829		149.01829		149.26620	149.26620			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	243.66300		243.66300		243.69800	243.69800			0.00	2,078,445,390.00	853	474.00
IGOV	On 04/08/2016	Index Future	248.25900		248.25900		248.29600	248.29600			0.00	2,117,649,270.00	853	1,023.00
IGOV	On 03/11/2016	Index Future	253.04700		253.04700		253.08700	253.08700			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	258.16700		258.16700		258.21000	258.21000			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
ILBI	On 05/05/2016		Index Future	660.13000	660.13000		659.34700	659.34700			0.00	0.00	0	0.00
ILBI	On 04/08/2016		Index Future	672.25300	672.25300		671.45800	671.45800			0.00	0.00	0	157.00
ILBI	On 03/11/2016		Index Future	684.85100	684.85100		684.04200	684.04200			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 19/10/2016		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	0.14270	0.14270		0.14350	0.14350			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.14260	0.14260		0.14320	0.14320			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.14290	0.14290		0.14370	0.14370			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.06980	0.06980		0.06990	0.06990			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06280	0.06280		0.06280	0.06280			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.05860	0.05860		0.05870	0.05870			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.01160	10.01160		10.02900	10.02900		16.67	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.16420	10.16420		10.18190	10.18190		17.19	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.31180	10.31180		10.32950	10.32950		17.19	0.00	0.00	0	0.00
PULA / R	On 13/06/2016		Foreign Exchange Future	1.35470	1.35470		1.35840	1.35840			0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.36930	1.36930		1.37300	1.37300			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.38320	1.38320		1.38680	1.38680			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.39270	1.39270		1.39640	1.39640			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.13240	1.13240		1.12790	1.12790			0.00	0.00	0	10,571.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.13610	1.13610		1.13160	1.13160			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.14020	1.14020		1.13560	1.13560			0.00	0.00	0	0.00
R186	On 05/05/2016		Bond Future	9.08488	113.53505		9.08766	113.51516		10.05	0.00	2,502,312,502.00	22,040	42,709.00
R186	On 05/05/2016	8.75	Call	72.87000	0.07287		87.14000	0.08714	72.870	9.97	0.09	0.00	0	180.00
R186	On 05/05/2016	8.75	Put	2,504.79000	2.50479		2,538.95000	2.53895	2,504.790	9.97	0.91	0.00	0	1,900.00
R186	On 05/05/2016	8.85	Put	1,864.01000	1.86401		1,905.59000	1.90559	1,864.010	10.00	0.83	0.00	0	5,350.00
R186	On 05/05/2016	9.25	Call	1,453.95000	1.45395		1,471.34000	1.47134	1,453.950	10.19	0.74	0.00	0	180.00
R186	On 05/05/2016	9.86	Put	0.94000	0.00094		1.70000	0.00170	0.940	10.56	0.00	218,763.40	1,146	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
R186	On 05/05/2016	Bond Future	9.89	Put	0.65000		0.00065		1.21000	0.00121	0.650	10.57	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.26000		0.00026		0.53000	0.00053	0.260	10.62	0.00	63,941.08	1,146	5,000.00
R186	On 04/08/2016	Bond Future			9.14172		110.38568		9.14441	110.36683		10.87	0.00	3,653,434,850.96	33,097	74,928.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,137.16000		2.13716		2,157.84000	2.15784	2,137.160	10.87	0.44	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,247.89000		1.24789		1,264.62000	1.26462	1,247.890	11.07	0.30	40,892,552.51	1,238	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	624.42000		0.62442		636.07000	0.63607	624.420	11.30	0.17	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.19338		112.48334		9.19602	112.46521			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			298.91489		298.91489		298.68740	298.68740			0.00	151,549,849.23	507	1,246.00
R197	On 04/08/2016	Bond Future			298.11646		298.11646		297.88840	297.88840			0.00	151,145,045.22	507	1,502.00
R197	On 03/11/2016	Bond Future			303.80411		303.80411		303.57551	303.57551			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			248.52454		248.52454		248.33213	248.33213		9.10	0.00	4,341,475,189.26	17,469	25,703.00
R202	On 04/08/2016	Bond Future			249.81118		249.81118		249.61854	249.61854		8.51	0.00	4,244,291,948.20	16,990	20,214.00
R202	On 03/11/2016	Bond Future			254.57748		254.57748		254.38387	254.38387			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			8.90506		95.68636		8.91802	95.62365		7.85	0.00	388,199,562.52	4,057	3,138.00
R2023	On 04/08/2016	Bond Future			8.96448		97.50230		8.97783	97.43962		8.06	0.00	536,750,161.50	5,505	5,453.00
R2023	On 03/11/2016	Bond Future			9.02507		95.42370		9.03888	95.36084		8.13	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.07415		97.34815		9.08844	97.28517			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			7.95741		101.60551		7.98211	101.57440		1.57	0.00	4,224,960,316.82	41,582	8,714.00
R203	On 04/08/2016	Bond Future			8.02821		103.53382		8.05762	103.50340		1.29	0.00	5,311,077,898.36	51,298	55,083.00
R203	On 03/11/2016	Bond Future			8.10658		101.32922		8.14361	101.29926		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.10801		103.37293		8.15898	103.34358			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			9.46002		91.08145		9.46791	91.02627			0.00	72,682,997.10	798	8,120.00
R2030	On 04/08/2016	Bond Future			9.52074		88.80180		9.52874	88.74669			0.00	512,386,386.00	5,770	23,052.00
R2030	On 03/11/2016	Bond Future			9.57288		90.48937		9.58100	90.43418			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			9.59987		89.99288		9.60767	89.93506		14.01	0.00	78,023,826.96	867	9,032.00
R2032	On 04/08/2016	Bond Future			9.65955		91.70075		9.66745	91.64296		14.59	0.00	79,504,550.25	867	6,960.00
R2032	On 03/11/2016	Bond Future			9.71564		89.28440		9.72367	89.22640		14.98	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.76338		91.08541		9.77151	91.02738			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 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future	9.67461	94.83550	9.68729	94.73249					0.00	0.00	0	3,926.00
R2035	On 04/08/2016	Bond Future	9.73097	96.63530	9.74389	96.53160					0.00	437,564,638.40	4,528	5,341.00
R2035	On 03/11/2016	Bond Future	9.78685	93.96955	9.80005	93.86484					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	9.73995	91.35313	9.75281	91.24952				15.43	0.00	1,081,986,471.72	11,844	19,357.00
R2037	On 05/05/2016	Bond Future	9.67	Call	628.87000	0.62887	633.71000	0.63371	628.870	15.39	0.40	0.00	0	500.00
R2037	On 04/08/2016	Bond Future	9.80041	88.82812	9.81354	88.72361				16.85	0.00	1,054,922,753.12	11,876	39,584.00
R2037	On 03/11/2016	Bond Future	9.85284	90.51622	9.86624	90.41065				16.59	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.89811	88.08511	9.91178	87.97848					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	8.32748	102.31200	8.35201	102.25566				3.07	0.00	1,088,088,120.00	10,635	10,611.00
R204	On 04/08/2016	Bond Future	8.41077	100.21249	8.43758	100.15637				3.07	0.00	1,165,471,258.70	11,630	28,705.00
R204	On 03/11/2016	Bond Future	8.48819	102.11681	8.51790	102.06062				2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.53423	100.13393	8.56750	100.07787					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	9.80998	95.04031	9.81784	94.97289				16.08	0.00	0.00	0	1,600.00
R2040	On 04/08/2016	Bond Future	9.87097	92.33473	9.87894	92.26718				17.57	0.00	74,052,453.46	802	812.00
R2040	On 03/11/2016	Bond Future	9.92399	94.08946	9.93208	94.02158					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	9.83986	92.07416	9.84766	92.00702				16.74	0.00	457,884,797.68	4,973	3,999.00
R2044	On 04/08/2016	Bond Future	9.89948	89.43755	9.90739	89.37024				18.31	0.00	444,772,936.15	4,973	20,090.00
R2044	On 03/11/2016	Bond Future	9.95132	91.13714	9.95934	91.06955				18.02	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future	9.99645	88.59340	10.00457	88.52558					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	9.83942	91.12757	9.84696	91.06146				17.30	0.00	1,983,300,433.48	21,764	12,810.00
R2048	On 04/08/2016	Bond Future	9.89366	92.85706	9.90130	92.79079				18.06	0.00	2,021,683,910.32	21,772	56,483.00
R2048	On 03/11/2016	Bond Future	9.94725	90.18289	9.95500	90.11633				18.64	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future	9.99507	92.00190	10.00293	91.93503					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	8.51687	98.36034	8.54603	98.27201				4.41	0.00	2,074,813,011.96	21,094	13,853.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.00000	0.00000	0.00000	0.00000	0.000	4.23	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future	8.59413	96.58263	8.62532	96.49389				4.53	0.00	4,136,827,208.16	42,832	78,094.00
R207	On 02/02/2017	Bond Future	8.70211	96.75929	8.73837	96.66922				4.03	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
R207	On 02/02/2017	Bond Future	8.91	Call	1,647.28000	1.64728	1,599.14000	1.59914	1,647.280	4.06	0.57	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			8.64565	93.29338	8.68413	93.14953		5.97	0.00	1,658,663,003.02	17,779	12,693.00
R208	On 04/08/2016	Bond Future			8.71133	95.06391	8.75197	94.91849		6.01	0.00	4,401,839,288.64	46,304	48,309.00
R208	On 03/11/2016	Bond Future			8.77247	93.46757	8.81554	93.32031		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.81619	95.35268	8.86193	95.20362			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			9.61927	71.04943	9.63174	70.96547		16.00	0.00	1,442,871,824.44	20,308	9,030.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.00000	0.00000	0.00000	0.00000	0.000	15.53	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	4.46000	0.00446	5.95000	0.00595	4.460	15.64	0.01	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.67143	72.39783	9.68413	72.31313		16.75	0.00	3,154,373,453.10	43,570	52,096.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,720.18000	1.72018	1,698.39000	1.69839	1,720.180	16.58	0.40	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,296.47000	2.29647	2,267.97000	2.26797	2,296.470	16.68	0.49	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,430.47000	2.43047	2,483.13000	2.48313	2,430.470	16.73	0.47	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,029.43000	1.02943	1,061.42000	1.06142	1,029.430	17.20	0.25	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,421.68000	6.42168	6,359.84000	6.35984	6,421.680	17.47	0.83	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.72016	70.62281	9.73310	70.53731		17.28	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.76137	72.04740	9.77455	71.96100			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			183.99609	183.99609	183.85398	183.85398			0.00	68,262,549.39	371	739.00
R210	On 04/08/2016	Bond Future			187.50344	187.50344	187.36090	187.36090			0.00	67,501,238.40	360	691.00
R210	On 03/11/2016	Bond Future			188.78261	188.78261	188.63968	188.63968			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			138.36198	138.36198	138.27535	138.27535			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.23984	139.23984	139.15328	139.15328			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.89638	141.89638	141.80988	141.80988			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

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
R212	On 05/05/2016	Bond Future	144.71044		144.71044		144.60049	144.60049			0.00	29,520,929.76	204	3,488.00
R212	On 04/08/2016	Bond Future	145.53753		145.53753		145.42733	145.42733			0.00	29,689,656.12	204	1,294.00
R212	On 03/11/2016	Bond Future	148.31421		148.31421		148.20376	148.20376			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	9.49440		81.72430		9.50193	81.67356		13.70	0.00	1,171,190,943.30	14,331	16,322.00
R213	On 04/08/2016	Bond Future	9.54768		83.27528		9.55530	83.22457		14.29	0.00	1,790,085,418.88	21,496	40,194.00
R213	On 03/11/2016	Bond Future	9.60061		81.30684		9.60835	81.25595		14.70	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.64657		82.94665		9.65440	82.89577			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	9.75420		71.02691		9.76162	70.97549		16.78	0.00	1,357,466,303.92	19,112	14,307.00
R214	On 04/08/2016	Bond Future	9.80553		72.37489		9.81303	72.32340		17.58	0.00	1,690,243,181.06	23,354	27,625.00
R214	On 04/08/2016	Bond Future	8.55	Call	257.41000	0.25741	258.03000	0.25803	257.410	17.09	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,255.80000	1.25580	1,251.39000	1.25139	1,255.800	17.36	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,610.26000	4.61026	4,585.93000	4.58593	4,610.260	18.06	0.70	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,367.06000	9.36706	9,324.44000	9.32444	9,367.060	18.47	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.85620		70.45289		9.86380	70.40118		18.13	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.90101		71.87390		9.90871	71.82194			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	25,724.77000	25,724.77000		25,812.93000	25,812.93000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	26,238.90000	26,238.90000		26,326.32000	26,326.32000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.76470	10.76470		10.82730	10.82730			15.58	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.95940	10.95940		11.02410	11.02410			16.19	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.09960	5.09960		5.08180	5.08180			14.57	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.07680	5.07680		5.06200	5.06200			15.05	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.49080	1.49080		1.50580	1.50580				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.41820	1.41820		1.43230	1.43230				0.00	0.00	0	0.00

**Total for Derivatives :** **67,407,674,595.48**    **635,963**    **3,908,498.00**

**Grand Total:** **67,407,674,595.48**    **635,963**    **3,908,498.00**