



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: 03/05/2016

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 03/05/2016	Any day expiry	14.53000	14.53000	14.17960	14.17960			22.05	0.00	267,352,000.00	18,400	0.00
\$ / R	On 04/05/2016	Any day expiry	14.60250	14.60250	14.17960	14.17960			22.04	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry	14.60250	14.60250	14.18250	14.18250			20.94	0.00	0.00	0	0.00
\$ / R	On 09/05/2016	Any day expiry	14.61130	14.61130	14.19110	14.19110			18.85	0.00	0.00	0	0.00
\$ / R	On 09/05/2016	Any day expiry	14.55	Call	175.45770	0.17546	46.16130	0.04616	19.14	0.57	0.00	0	2,500.00
\$ / R	On 10/05/2016	Any day expiry		14.61420	14.61420	14.19390	14.19390		19.08	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	45.46420	0.04546	218.86400	0.21886	20.05	0.20	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	85.04440	0.08504	325.11410	0.32511	19.56	0.32	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	14.48	Put	98.23300	0.09823	0.00000	0.00000	19.44	0.36	20,904,771.60	4,000	2,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	4.52170	0.00452	2.82050	0.00282	22.08	0.03	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry		14.62310	14.62310	14.20250	14.20250		18.99	0.00	0.00	0	616.00
\$ / R	On 16/05/2016	Any day expiry		14.63210	14.63210	14.21110	14.21110		18.31	0.00	1,428,700.00	100	1,780.00
\$ / R	On 17/05/2016	Any day expiry		14.63510	14.63510	14.21400	14.21400		18.36	0.00	1,429,000.00	100	0.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	129.14150	0.12914	369.19180	0.36919	18.03	0.36	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry		14.63810	14.63810	14.21680	14.21680		18.39	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.28	Put	75.93470	0.07593	258.69090	0.25869	17.76	0.24	0.00	0	15,000.00

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 19/05/2016	Any day expiry		14.64110	14.64110		14.21970	14.21970		18.41	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry		14.64410	14.64410		14.22260	14.22260		18.44	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry		14.65310	14.65310		14.23120	14.23120		18.00	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry		14.65610	14.65610		14.23400	14.23400		18.04	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	170.84150	0.17084	405.59370	0.40559	170.842	17.87	0.38	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry		14.65910	14.65910		14.23690	14.23690		18.08	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry		14.66510	14.66510		14.24260	14.24260		18.13	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.07290	0.00007	0.26360	0.00026	0.073	24.94	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	12.34580	0.01235	40.67110	0.04067	12.346	18.94	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	105.53560	0.10554	275.45970	0.27546	105.536	17.75	0.26	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	14.03080	0.01403	5.78930	0.00579	14.031	21.36	0.04	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	4.64000	0.00464	2.18440	0.00218	4.640	23.12	0.02	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry		14.67410	14.67410		14.25120	14.25120		17.74	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry		14.67710	14.67710		14.25410	14.25410		17.78	0.00	1,155,616.80	80	1,667.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	204.54690	0.20455	436.97200	0.43697	204.547	17.64	0.39	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry		14.68010	14.68010		14.61560	14.61560		17.91	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	222.39090	0.22239	0.00000	0.00000	222.391	17.74	0.41	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	295.39480	0.29539	0.00000	0.00000	295.395	17.89	0.51	274,351,857.54	36,800	18,400.00
\$ / R	On 06/06/2016	Any day expiry		14.69510	14.69510		14.27130	14.27130		17.92	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.59720	0.00060	1.74720	0.00175	0.597	21.52	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	101.85800	0.10186	47.21890	0.04722	101.858	19.64	0.21	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry		14.69800	14.69800		14.27410	14.27410		18.01	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	240.45390	0.24045	470.95390	0.47095	240.454	17.82	0.40	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry		14.70100	14.70100		14.27700	14.27700		18.08	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	282.00580	0.28201	528.78090	0.52878	282.006	17.98	0.44	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	66.80030	0.06680	30.94990	0.03095	66.800	20.46	0.14	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry		14.70400	14.70400		14.27980	14.27980		18.15	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		14.71590	14.71590		14.29130	14.29130		18.12	0.00	1,398,569,704.20	95,038	599,996.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	1.42550	0.00143	3.16030	0.00316	1.426	21.88	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	5.49700	0.00550	12.06860	0.01207	5.497	18.57	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	6.50560	0.00651	16.54490	0.01654	6.506	18.18	0.02	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	9.51490	0.00951	31.47030	0.03147	9.515	17.30	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,239.78370	1.23978	863.37350	0.86337	1,239.784	17.18	0.94	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	23.88370	0.02388	72.07350	0.07207	23.884	17.18	0.06	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	26.17230	0.02617	77.66370	0.07766	26.172	17.19	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	91.38020	0.09138	214.25370	0.21425	91.380	17.42	0.19	0.00	0	50,071.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	115.10670	0.11511	256.11720	0.25612	115.107	17.52	0.22	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	142.87880	0.14288	302.66290	0.30266	142.879	17.62	0.26	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	158.35600	0.15836	327.68670	0.32769	158.356	17.67	0.28	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	231.36900	0.23137	442.53560	0.44254	231.369	17.87	0.37	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	491.39610	0.49140	0.00000	0.00000	491.396	17.88	0.63	4,530,631.30	500	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	252.46360	0.25246	474.23830	0.47424	252.464	17.92	0.39	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	364.20570	0.36421	202.12460	0.20212	364.206	18.12	0.52	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	329.43220	0.32943	180.77130	0.18077	329.432	18.29	0.48	0.00	0	25,500.00

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	14.80	Put	405.27860	0.40528	684.46090	0.68446	405.279	18.33	0.52	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	435.38980	0.43539	722.47960	0.72248	435.390	18.44	0.55	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	271.62750	0.27163	146.15500	0.14616	271.628	18.61	0.42	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	505.26500	0.50526	808.71020	0.80871	505.265	18.68	0.59	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	511.85470	0.51185	816.71570	0.81672	511.855	18.70	0.60	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	247.75590	0.24776	132.18840	0.13219	247.756	18.76	0.39	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	531.85590	0.53186	840.88840	0.84089	531.856	18.76	0.61	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	216.82880	0.21683	114.25310	0.11425	216.829	18.98	0.35	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	87.26170	0.08726	43.28440	0.04328	87.262	20.36	0.17	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	70.20620	0.07021	33.57500	0.03357	70.206	20.67	0.14	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	60.69160	0.06069	28.28200	0.02828	60.692	20.87	0.12	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,344.79160	1.34479	1,736.98200	1.73698	1,344.792	20.87	0.88	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	52.44980	0.05245	23.78440	0.02378	52.450	21.08	0.11	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	42.90520	0.04291	18.94800	0.01895	42.905	21.29	0.09	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,584.98890	1.58499	1,986.67360	1.98667	1,584.989	21.33	0.91	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	38.33940	0.03834	16.74910	0.01675	38.339	21.38	0.08	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	35.94150	0.03594	15.60500	0.01561	35.942	21.43	0.08	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,811.80700	1.81181	2,220.43740	2.22044	1,811.807	21.65	0.94	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	26.37980	0.02638	11.12370	0.01112	26.380	21.69	0.06	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,955.75820	1.95576	2,367.66650	2.36767	1,955.758	21.85	0.95	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	20.95530	0.02096	8.64920	0.00865	20.955	21.87	0.05	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	13.61240	0.01361	5.39990	0.00540	13.612	22.22	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	13.16590	0.01317	5.20680	0.00521	13.166	22.25	0.03	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	12.11190	0.01211	4.75360	0.00475	12.112	22.32	0.03	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,296.21190	2.29621	2,713.45360	2.71345	2,296.212	22.32	0.97	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	10.95630	0.01096	4.26080	0.00426	10.956	22.40	0.03	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	10.42010	0.01042	4.03390	0.00403	10.420	22.44	0.03	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	3.12050	0.00312	2.79820	0.00280	3.121	24.53	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	2.97180	0.00297	2.76130	0.00276	2.972	24.80	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	2.81530	0.00282	2.72300	0.00272	2.815	25.10	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	2.77830	0.00278	2.71400	0.00271	2.778	25.18	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.29450	0.00229	2.60250	0.00260	2.294	26.37	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.14500	0.00215	2.57160	0.00257	2.145	26.83	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.75570	0.00176	1.31700	0.00132	1.756	28.37	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.71880	14.71880	14.29410	14.29410		18.17	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	274.27650	0.27428	503.69260	0.50369	274.277	18.01	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	56.23920	0.05624	25.82470	0.02582	56.239	21.09	0.11	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			14.72180	14.72180	14.29700	14.29700		18.22	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			14.73960	14.73960	14.31410	14.31410		18.33	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	304.79340	0.30479	533.46290	0.53346	304.793	18.12	0.41	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.74850	14.74850	14.32260	14.32260		18.46	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	677.78210	0.67778	994.05270	0.99405	677.782	19.31	0.64	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	43.53980	0.04354	22.21400	0.02221	43.540	22.14	0.08	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.76040	14.76040	14.33400	14.33400		18.41	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 28/06/2016	Any day expiry	11.80	Put	1.81070	0.00181	3.96590	0.00397	1.811	22.19	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	43.84930	0.04385	102.69440	0.10269	43.849	17.50	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	333.78910	0.33379	562.06740	0.56207	333.789	18.23	0.42	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	52.47590	0.05248	28.01470	0.02801	52.476	22.05	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	32.24940	0.03225	16.86980	0.01687	32.249	22.80	0.06	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	14.76340		14.76340	14.76340	14.33690	14.33690		18.45	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry	14.76640		14.76640	14.76640	14.33980	14.33980		18.48	0.00	967,200.10	67	67.00
\$ / R	On 05/07/2016	Any day expiry	14.78120		14.78120	14.78120	14.35400	14.35400		18.48	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	359.51210	0.35951	587.42680	0.58743	359.512	18.25	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.80200	14.80200	14.37400	14.37400		18.45	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	383.54710	0.38355	611.45030	0.61145	383.547	18.25	0.42	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			14.81080	14.81080	14.82230	14.82230		18.58	0.00	5,484,251.00	370	370.00
\$ / R	On 26/07/2016	Any day expiry			14.84340	14.84340	14.41410	14.41410		18.48	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,874.58140	1.87458	2,260.42610	2.26043	1,874.581	21.71	0.85	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	33.30640	0.03331	22.30280	0.02230	33.306	24.57	0.05	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.84640	14.84640	14.41690	14.41690		18.50	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	5.13630	0.00514	9.48710	0.00949	5.136	20.86	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	77.69160	0.07769	147.68920	0.14769	77.692	17.49	0.12	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	77.20070	0.07720	49.00490	0.04900	77.201	22.61	0.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	59.32560	0.05933	38.33900	0.03834	59.326	23.14	0.08	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.84930	14.84930	14.41980	14.41980		18.58	0.00	0.00	0	265.00
\$ / R	On 11/08/2016	Any day expiry			14.89110	14.89110	14.46030	14.46030		18.55	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	27.96970	0.02797	48.01000	0.04801	27.970	18.51	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	358.68890	0.35869	243.70210	0.24370	358.689	19.64	0.36	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.90320	14.90320	14.47200	14.47200		18.52	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.90920	14.90920	14.47790	14.47790		18.63	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,233.16610	1.23317	1,569.62060	1.56962	1,233.166	20.20	0.69	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	98.85180	0.09885	66.31500	0.06632	98.852	22.77	0.12	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.93640	14.93640	14.50420	14.50420		18.67	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	7.71980	0.00772	12.66640	0.01267	7.720	19.37	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	109.85110	0.10985	188.76390	0.18876	109.851	17.50	0.14	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	94.75900	0.09476	68.21860	0.06822	94.759	23.15	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	81.65160	0.08165	61.43000	0.06143	81.652	23.50	0.09	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.94540	14.94540	14.51300	14.51300		18.60	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.96960	14.96960	14.53640	14.53640		18.60	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.97560	14.97560	14.54230	14.54230		18.62	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	179.24860	0.17925	286.00630	0.28601	179.249	17.55	0.20	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	149.81270	0.14981	104.48980	0.10449	149.813	22.40	0.15	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.97860	14.97860	14.54520	14.54520		18.64	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			14.99070	14.99070	14.55690	14.55690		18.68	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	650.55840	0.65056	897.76650	0.89777	650.558	18.61	0.47	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	79.53830	0.07954	62.87570	0.06288	79.538	25.01	0.08	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.99670	14.99670	14.56270	14.56270		18.70	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.00880	15.00880	14.57450	14.57450		18.67	0.00	42,970,194.40	2,863	183,194.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	91.82750	0.09183	152.24550	0.15225	91.828	17.47	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	171.61330	0.17161	272.17870	0.27218	171.613	17.50	0.18	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	431.60850	0.43161	625.65510	0.62566	431.608	18.04	0.36	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	886.02230	0.88602	656.95460	0.65695	886.022	18.16	0.62	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	525.39920	0.52540	742.35700	0.74236	525.399	18.29	0.40	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	693.61430	0.69361	510.02700	0.51003	693.614	18.67	0.53	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	321.57310	0.32157	231.27690	0.23128	321.573	20.77	0.29	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	279.49850	0.27950	198.93960	0.19894	279.498	21.19	0.25	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	254.94810	0.25495	181.23250	0.18123	254.948	21.40	0.23	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	248.79320	0.24879	176.80520	0.17681	248.793	21.45	0.23	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	207.39940	0.20740	147.16330	0.14716	207.399	21.88	0.20	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	154.10750	0.15411	110.14110	0.11014	154.108	22.58	0.15	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	137.20790	0.13721	101.18790	0.10119	137.208	22.86	0.14	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	65.61130	0.06561	40.54360	0.04054	65.611	26.77	0.06	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.03590	15.03590	14.60080	14.60080		18.76	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.00860	0.01001	14.65090	0.01465	10.009	18.14	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	139.53150	0.13953	224.29730	0.22430	139.531	17.45	0.15	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	118.54650	0.11855	93.05500	0.09306	118.546	23.75	0.11	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	111.59590	0.11160	87.99360	0.08799	111.596	24.11	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.12040	15.12040	14.68280	14.68280		18.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.42540	0.01143	15.54500	0.01555	11.425	17.30	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	160.45150	0.16045	250.33190	0.25033	160.451	17.36	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	140.50860	0.14051	111.42000	0.11142	140.509	24.60	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	137.08510	0.13709	108.86090	0.10886	137.085	24.77	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.22090	15.22090	14.77900	14.77900		18.93	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.05640	0.01306	15.46450	0.01546	13.056	16.56	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	181.51130	0.18151	279.00360	0.27900	181.511	17.26	0.16	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	163.37770	0.16338	127.72620	0.12773	163.378	25.44	0.12	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.26990	15.26990	14.82550	14.82550		19.02	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.28520	15.28520	14.84010	14.84010		19.07	0.00	15,285,200.00	1,000	59,771.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.08950	0.01409	22.09050	0.02209	14.090	16.19	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	140.73970	0.14074	220.84900	0.22085	140.740	17.11	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	167.12390	0.16712	253.20890	0.25321	167.124	17.28	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	201.49050	0.20149	294.39500	0.29439	201.490	17.47	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	248.67850	0.24868	355.92900	0.35593	248.678	17.57	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	518.11080	0.51811	702.97990	0.70298	518.111	18.13	0.33	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	576.52140	0.57652	772.15990	0.77216	576.521	18.28	0.35	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	609.39180	0.60939	810.76410	0.81076	609.392	18.36	0.37	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	658.04710	0.65805	867.50600	0.86751	658.047	18.48	0.38	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	713.83880	0.71384	932.61140	0.93261	713.839	18.61	0.40	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	750.55950	0.75056	975.47490	0.97547	750.559	18.69	0.42	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	761.22260	0.76122	987.87980	0.98788	761.223	18.72	0.42	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	871.95380	0.87195	1,115.64660	1.11565	871.954	18.95	0.46	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	877.68230	0.87768	1,122.20670	1.12221	877.682	18.96	0.46	0.00	0	3,500.00

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	15.40	Call	875.83000	0.87583	690.63600	0.69064	875.830	19.20	0.51	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	838.11520	0.83812	660.67930	0.66068	838.115	19.34	0.49	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,052.91520	1.05292	1,320.57930	1.32058	1,052.915	19.34	0.51	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,097.50010	1.09750	1,370.45590	1.37046	1,097.500	19.43	0.52	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,249.75780	1.24976	1,538.99960	1.53900	1,249.758	19.74	0.55	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,389.52640	1.38953	1,690.93920	1.69094	1,389.526	20.04	0.58	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,534.71470	1.53471	1,846.37810	1.84638	1,534.715	20.33	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,738.53910	1.73854	2,062.79570	2.06280	1,738.539	20.73	0.64	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,784.78670	1.78479	2,111.83240	2.11183	1,784.787	20.81	0.65	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,909.52950	1.90953	2,244.13960	2.24414	1,909.530	21.03	0.67	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	476.01550	0.47602	371.74760	0.37175	476.016	21.21	0.31	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	460.44760	0.46045	359.57750	0.35958	460.448	21.32	0.30	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	451.01610	0.45102	352.21310	0.35221	451.016	21.39	0.30	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	336.21490	0.33621	268.21920	0.26822	336.215	22.37	0.23	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	298.33870	0.29834	244.95000	0.24495	298.339	22.78	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	292.99680	0.29300	240.84670	0.24085	292.997	22.90	0.20	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	261.92910	0.26193	216.91610	0.21692	261.929	23.69	0.18	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	233.21980	0.23322	194.77420	0.19477	233.220	24.57	0.16	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	228.04430	0.22804	186.58300	0.18658	228.044	24.75	0.16	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	226.92470	0.22692	184.69740	0.18470	226.925	24.79	0.16	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	218.84430	0.21884	171.09890	0.17110	218.844	25.09	0.15	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	213.76010	0.21376	162.54750	0.16255	213.760	25.29	0.15	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	183.20630	0.18321	128.70270	0.12870	183.206	25.80	0.13	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	178.76250	0.17876	125.37310	0.12537	178.763	25.80	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	173.56010	0.17356	121.48280	0.12148	173.560	25.80	0.12	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	161.95520	0.16196	112.83540	0.11284	161.955	25.80	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	151.82060	0.15182	105.32000	0.10532	151.821	25.80	0.11	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	145.87700	0.14588	100.92900	0.10093	145.877	25.80	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	135.98860	0.13599	93.65220	0.09365	135.989	25.80	0.10	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	131.94320	0.13194	90.68580	0.09069	131.943	25.80	0.10	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	100.23380	0.10023	67.67120	0.06767	100.234	25.80	0.08	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	95.20360	0.09520	64.06300	0.06406	95.204	25.80	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	84.07660	0.08408	56.12880	0.05613	84.077	25.80	0.07	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	81.49170	0.08149	54.29540	0.05430	81.492	25.80	0.06	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.54620		15.54620	15.54620	15.08710	15.08710		19.33	0.00	0.00	0	4,747.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	924.34510	0.92435	1,159.58050	1.15958	924.345	18.91	0.42	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	998.76950	0.99877	1,242.35010	1.24235	998.769	19.08	0.44	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,205.02400	1.20502	1,469.78310	1.46978	1,205.024	19.51	0.49	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,230.30830	1.23031	1,497.52870	1.49753	1,230.308	19.56	0.49	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,937.19280	1.93719	2,259.95650	2.25996	1,937.193	20.86	0.61	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	430.28800	0.43029	356.61810	0.35662	430.288	22.91	0.24	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	429.00640	0.42901	355.78380	0.35578	429.006	22.92	0.24	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	372.02440	0.37202	314.18260	0.31418	372.024	23.76	0.21	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	342.81280	0.34281	290.90150	0.29090	342.813	24.41	0.19	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	21.42	Call	181.81260	0.18181	134.11200	0.13411	181.813	25.80	0.11	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.82240	15.82240	15.35940	15.35940		19.73	0.00	3,560,040.00	225	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.04090	16.04090	15.59140	15.59140		20.16	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.71590	14.71590	14.29130	14.29130		18.12	0.00	721,079.10	49	927.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.00880	15.00880	14.57450	14.57450		18.67	0.00	450,264.00	30	336.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.28520	15.28520	14.84010	14.84010		19.07	0.00	45,855.60	3	25.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.54620	15.54620	15.08710	15.08710		19.33	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			21.35740	21.35740	20.75910	20.75910		13.88	0.00	721,140.00	34	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.41510	21.41510	20.92630	20.92630		14.32	0.00	39,146,802.80	1,828	56,708.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	10.63750	0.01064	6.58830	0.00659	10.638	18.45	0.02	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.14820	0.00415	4.19660	0.00420	4.148	25.49	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.80090	21.80090	21.30120	21.30120		18.29	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	531.91280	0.53191	723.91650	0.72392	531.913	15.69	0.36	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	64.88260	0.06488	46.10920	0.04611	64.883	18.37	0.07	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.85110	21.85110	21.35050	21.35050		15.98	0.00	2,185,110.00	100	24,275.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.26820	22.26820	21.75460	21.75460		17.35	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	46.32390	0.04632	51.45030	0.05145	46.324	18.81	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	97.03440	0.09703	132.71470	0.13271	97.034	16.96	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	783.77720	0.78378	990.65070	0.99065	783.777	16.83	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,686.51880	1.68652	2,004.92110	2.00492	1,686.519	17.89	0.56	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	573.49340	0.57349	447.46240	0.44746	573.493	19.03	0.29	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	244.71030	0.24471	192.49310	0.19249	244.710	20.70	0.14	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.66520	22.66520	22.13310	22.13310		18.26	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.87310	22.87310	22.33010	22.33010		18.57	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.08860	23.08860	22.55230	22.55230			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13864	0.13864	0.13362	0.13362		21.24	0.00	1,525.00	11	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14186	0.14186	0.13671	0.13671		19.88	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14499	0.14499	0.13970	0.13970		19.51	0.00	0.00	0	5,961.00
€ / R	On 25/05/2016	Any day expiry			16.89240	16.89240	16.30960	16.30960		18.88	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.90000	16.90000	16.31670	16.31670		19.00	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			16.91520	16.91520	16.33110	16.33110		18.70	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.97010	16.97010	16.38260	16.38260		18.94	0.00	29,799,495.60	1,756	72,568.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	4.34540	0.00435	8.31320	0.00831	4.345	23.08	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	47.60860	0.04761	150.15840	0.15016	47.609	18.19	0.10	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,095.39820	1.09540	654.46640	0.65447	1,095.398	18.40	0.85	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	273.29520	0.27330	565.21770	0.56522	273.295	18.78	0.36	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	446.78810	0.44679	822.72410	0.82272	446.788	19.01	0.50	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	988.56390	0.98856	1,482.32010	1.48232	988.564	20.19	0.75	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	13.10190	0.01310	6.65370	0.00665	13.102	23.65	0.03	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.36370	17.36370	16.76180	16.76180		19.28	0.00	0.00	0	8,656.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	999.03070	0.99903		699.08740	0.69909	999.031	19.02	0.59	0.00	0	700.00	
€ / R	On 19/12/2016	Foreign Exchange Future			17.74400	17.74400		17.12680	17.12680		19.35	0.00	0.00	0	11,367.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	470.16400	0.47016		672.72840	0.67273	470.164	18.56	0.27	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	655.17450	0.65517		923.03510	0.92304	655.174	18.66	0.34	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	351.99050	0.35199		273.11990	0.27312	351.991	22.54	0.21	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	261.28750	0.26129		220.91020	0.22091	261.288	24.20	0.16	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			18.10900	18.10900		17.47080	17.47080		19.42	0.00	0.00	0	2,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			102.01511	102.01511		101.34155	101.34155				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.24426	99.24426		98.54198	98.54198				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.11541	98.11541		97.39222	97.39222				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14529	100.14529		100.13750	100.13750				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17242	100.17242		100.15366	100.15366				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.92789	99.92789		99.89711	99.89711				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.52377	100.52377		100.46528	100.46528				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.97361	99.97361		99.88569	99.88569				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.82724	99.82724		99.69649	99.69649				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.33244	100.33244		100.00204	100.00204				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.81598	99.81598		99.46173	99.46173				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.26178	99.26178		98.88571	98.88571				0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			476.06700	476.06700		478.27500	478.27500				0.00	0.00	0	1.00
AL37	On 04/08/2016	Index Future			484.98200	484.98200		487.24600	487.24600				0.00	9,699,640.00	2	16.00
AL37	On 03/11/2016	Index Future			494.28600	494.28600		496.59900	496.59900				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			547.83600	547.83600		552.62600	552.62600				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			558.09600	558.09600		562.99200	562.99200				0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			568.80200	568.80200		573.79800	573.79800				0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			497.51100	497.51100		502.04700	502.04700				0.00	1,263,677,940.00	254	8.00
ALBI	On 04/08/2016	Index Future			506.82800	506.82800		511.46500	511.46500				0.00	1,262,001,720.00	249	619.00
ALBI	On 03/11/2016	Index Future			516.55200	516.55200		521.28200	521.28200				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			526.89600	526.89600		531.76300	531.76300				0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.02900	11.02900		10.87770	10.87770		15.18	0.00	45,748,292.00	4,148	7,644.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.20790	11.20790		11.04930	11.04930		15.61	0.00	280,197.50	25	1,459.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.37890	11.37890		11.21360	11.21360		15.69	0.00	0.00	0	380.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.54330	11.54330		11.36930	11.36930		15.60	0.00	0.00	0	4,348.00	
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.59500	11.59500		11.41170	11.41170		14.98	0.00	0.00	0	0.00	
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.82590	11.82590		11.63750	11.63750		15.46	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
CHF / R	On 13/06/2016	Foreign Exchange Future			15.47050		15.47050		14.93700	14.93700		18.22	0.00	0.00	0	3,909.00
CHF / R	On 19/09/2016	Foreign Exchange Future			15.85160		15.85160		15.30380	15.30380		18.95	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.26230		2.26230		2.19970	2.19970		17.75	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.29560		2.29560		2.23140	2.23140		18.58	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.28080		2.28080		2.20230	2.20230		19.78	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.33440		2.33440		2.25390	2.25390		20.35	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			131.23520		131.23520		131.26672	131.26672			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			132.06627		132.06627		132.09446	132.09446			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			10.60398		76.72429		10.45970	77.65108			0.00	0.00	0	1,934.00
ES33	On 04/08/2016	Bond Future			10.69188		78.17748		10.54253	79.12334			0.00	3,752,519.04	48	8,824.00
ES33	On 03/11/2016	Bond Future			10.77828		75.86871		10.62388	76.83322			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.86114		77.38924		10.70058	78.37893			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future			10.77898		80.58261		10.63971	81.59329			0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future			10.86721		82.10889		10.72306	83.14033			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			10.95314		79.40481		10.80407	80.45652			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			496.37400		496.37400		500.63900	500.63900			0.00	625,431,240.00	126	60.00
GOVI	On 04/08/2016	GOVI			505.66900		505.66900		510.03000	510.03000			0.00	308,458,090.00	61	468.00
GOVI	On 03/11/2016	GOVI			515.37100		515.37100		519.81900	519.81900			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI			525.69100		525.69100		530.27100	530.27100			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
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.89660	1.89660	1.84250	1.84250				17.84	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.93500	1.93500	1.87960	1.87960				18.46	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.97020	1.97020	1.91340	1.91340				18.51	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.00270	2.00270	1.94430	1.94430				18.85	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	126.20381	126.20381	126.16829	126.16829					0.00	306,296,646.87	2,427	2,141.00
I2025	On 04/08/2016	Bond Future	127.34635	127.34635	127.30352	127.30352					0.00	309,706,323.20	2,432	2,704.00
I2025	On 03/11/2016	Bond Future	129.77339	129.77339	129.73060	129.73060					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	106.74172	106.74172	106.71140	106.71140					0.00	0.00	0	181.00
I2033	On 04/08/2016	Bond Future	108.77232	108.77232	108.74364	108.74364					0.00	0.00	0	3,573.00
I2033	On 03/11/2016	Bond Future	109.82275	109.82275	109.78738	109.78738					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	134.35429	134.35429	134.31620	134.31620					0.00	134,354,290.00	1,000	3,697.00
I2038	On 04/08/2016	Bond Future	135.49460	135.49460	135.44818	135.44818					0.00	135,494,600.00	1,000	22,428.00
I2038	On 03/11/2016	Bond Future	138.07689	138.07689	138.03049	138.03049					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	134.49286	134.49286	134.45460	134.45460					0.00	0.00	0	4,718.00
I2046	On 04/08/2016	Bond Future	137.05152	137.05152	137.01527	137.01527					0.00	0.00	0	16,134.00
I2046	On 03/11/2016	Bond Future	138.15276	138.15276	138.11148	138.11148					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	145.34019	145.34019	145.29870	145.29870					0.00	0.00	0	6,935.00
I2050	On 04/08/2016	Bond Future	146.54143	146.54143	146.48811	146.48811					0.00	0.00	0	20,448.00
I2050	On 03/11/2016	Bond Future	149.33429	149.33429	149.28099	149.28099					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	244.01800	244.01800	243.84500	243.84500					0.00	107,367,920.00	44	453.00
IGOV	On 04/08/2016	Index Future	248.60800	248.60800	248.43900	248.43900					0.00	106,901,440.00	43	1,066.00
IGOV	On 03/11/2016	Index Future	253.39700	253.39700	253.22700	253.22700					0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	258.49100	258.49100	258.33800	258.33800					0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	660.39500	660.39500	660.37700	660.37700					0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.50900	672.50900	672.49800	672.49800					0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	685.10900	685.10900	685.10000	685.10000					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

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
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			0.14490		0.14490	0.14030	0.14030				0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14430		0.14430	0.14020	0.14020				0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14450		0.14450	0.14040	0.14040				0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07120		0.07120	0.06970	0.06970				0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06600		0.06600	0.06360	0.06360				0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06060		0.06060	0.05930	0.05930				0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.18440		10.18440	9.97290	9.97290			16.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.33900		10.33900	10.12130	10.12130			17.32	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.48860		10.48860	10.26630	10.26630			17.29	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37480		1.37480	1.34570	1.34570				0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39050		1.39050	1.36060	1.36060				0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40500		1.40500	1.37440	1.37440				0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41580		1.41580	1.38400	1.38400				0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.15320		1.15320	1.14630	1.14630				0.00	3,331,594.80	2,889	13,460.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.15690		1.15690	1.15010	1.15010				0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.16090		1.16090	1.15410	1.15410				0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.10286		113.40652	8.96325	114.40992			10.12	0.00	2,563,440,978.08	22,604	33,652.00
R186	On 05/05/2016	Bond Future	8.75	Call	0.32000		0.00032	112.19000	0.11219		0.320	10.04	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,560.77000		2.56077	1,669.24000	1.66924	2,560.770		10.04	1.00	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,831.49000		1.83149	1,092.02000	1.09202	1,831.490		10.07	0.98	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,090.60000		1.09060	2,105.76000	2.10576	1,090.600		10.27	0.89	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	0.00000		0.00000	0.01000	0.00001	0.000		10.64	0.00	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	0.00000		0.00000	0.00000	0.00000	0.000		10.65	0.00	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	0.00000		0.00000	0.00000	0.00000	0.000		10.70	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.16102		110.25054	9.01551	111.27511			10.95	0.00	2,618,781,076.62	23,753	80,304.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,126.47000		2.12647	1,750.69000	1.75069	2,126.470		10.95	0.45	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,694.00000		1.69400	0.00000	0.00000	1,694.000		11.04	0.38	211,212,942.24	5,000	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,225.89000		1.22589	987.79000	0.98779	1,225.890		11.16	0.30	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	601.13000		0.60113	474.49000	0.47449	601.130		11.39	0.17	0.00	0	6,500.00

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 03/11/2016	Bond Future		9.21380	112.34321		9.06237	113.38822		10.68	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		299.16654	299.16654		299.08282	299.08282			0.00	0.00	0	804.00
R197	On 04/08/2016	Bond Future		298.37367	298.37367		298.28222	298.28222			0.00	0.00	0	1,944.00
R197	On 03/11/2016	Bond Future		304.06025	304.06025		303.96908	303.96908			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		249.07473	249.07473		249.00431	249.00431		9.10	0.00	0.00	0	8,713.00
R202	On 04/08/2016	Bond Future		250.36902	250.36902		250.29576	250.29576		8.51	0.00	0.00	0	37,204.00
R202	On 03/11/2016	Bond Future		255.14056	255.14056		255.06799	255.06799			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		8.89793	95.72088		8.77832	96.30237		7.91	0.00	286,971,198.24	2,998	2,802.00
R2023	On 04/08/2016	Bond Future		8.95776	97.53386		8.83175	98.12824		8.13	0.00	235,836,873.48	2,418	6,100.00
R2023	On 03/11/2016	Bond Future		9.01844	95.45390		8.88587	96.06030		8.20	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.06997	97.36658		8.92863	97.99248		7.85	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		7.89898	101.67917		7.81393	101.78651		1.59	0.00	351,199,853.18	3,454	4,073.00
R203	On 04/08/2016	Bond Future		7.95939	103.60505		7.85197	103.71638		1.30	0.00	346,455,287.20	3,344	58,097.00
R203	On 03/11/2016	Bond Future		8.01959	101.39966		7.87866	101.51394		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		8.00619	103.43159		7.79069	103.55597		0.80	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		9.48294	90.92129		9.34339	91.90278			0.00	240,759,575.92	2,648	7,730.00
R2030	On 04/08/2016	Bond Future		9.54494	88.63523		9.40036	89.63697			0.00	269,273,828.74	3,038	25,310.00
R2030	On 03/11/2016	Bond Future		9.59816	90.31770		9.44874	91.33924			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		9.62285	89.82268		9.48330	90.86365		14.07	0.00	41,318,432.80	460	9,032.00
R2032	On 04/08/2016	Bond Future		9.68373	91.52403		9.53943	92.58640		14.66	0.00	84,202,107.60	920	7,553.00
R2032	On 03/11/2016	Bond Future		9.74087	89.10234		9.59185	90.18564		15.06	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.79106	90.88805		9.63627	92.00005		14.71	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		9.69770	94.64805		9.55812	95.79020			0.00	0.00	0	3,926.00
R2035	On 04/08/2016	Bond Future		9.75523	96.44073		9.61106	97.60634			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		9.81211	93.76932		9.66340	94.95782			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

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
R2037	On 05/05/2016	Bond Future			9.75788		91.20872		9.61835	92.34245		15.46	0.00	29,186,790.40	320	19,037.00
R2037	On 05/05/2016	Bond Future	9.67	Call	154.39000		0.15439		957.49000	0.95749	154.390	15.43	0.25	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.81934		88.67751		9.67523	89.83446		16.90	0.00	56,753,606.40	640	40,163.00
R2037	On 03/11/2016	Bond Future			9.87257		90.36086		9.72412	91.54052		16.63	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.91994		87.91493		9.76612	89.12524		17.06	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			8.27918		102.42306		8.18459	102.64100		3.09	0.00	603,783,938.70	5,895	10,611.00
R204	On 04/08/2016	Bond Future			8.35856		100.32189		8.25188	100.54590		3.09	0.00	614,471,576.25	6,125	34,905.00
R204	On 03/11/2016	Bond Future			8.43045		102.22612		8.30970	102.45523		2.75	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.47583		100.23243		8.33302	100.47383		2.53	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			9.82790		94.88671		9.68837	96.09393		16.08	0.00	0.00	0	1,600.00
R2040	On 04/08/2016	Bond Future			9.88987		92.17467		9.74579	93.40655		17.58	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			9.94368		93.92441		9.79529	95.18048		17.30	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			9.86785		91.83363		9.72831	93.04399		16.72	0.00	11,020,035.60	120	3,791.00
R2044	On 04/08/2016	Bond Future			9.92873		89.18909		9.78471	90.42414		18.30	0.00	21,405,381.60	240	20,486.00
R2044	On 03/11/2016	Bond Future			9.98164		90.88208		9.83339	92.14134		18.01	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.02908		88.32143		9.87565	89.61297		18.51	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			9.86258		90.92480		9.72299	92.15950		17.26	0.00	38,188,416.00	420	11,645.00
R2048	On 04/08/2016	Bond Future			9.91791		92.64700		9.77399	93.90684		18.03	0.00	174,176,360.00	1,880	59,063.00
R2048	On 03/11/2016	Bond Future			9.97243		89.96696		9.82423	91.25153		18.60	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.02239		91.76984		9.86900	93.08711		18.21	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			8.50397		98.39944		8.38942	98.74756		4.44	0.00	124,475,291.60	1,265	13,208.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.26	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.58143		96.61880		8.45651	96.97541		4.56	0.00	61,352,938.00	635	76,765.00
R207	On 02/02/2017	Bond Future			8.69292		96.78213		8.54084	97.16113		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,654.52000		1.65452		1,887.99000	1.88799	1,654.520	4.10	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			8.63327		93.33972		8.51866	93.77004		6.00	0.00	407,521,217.52	4,366	8,507.00

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
R208	On 04/08/2016	Bond Future			8.69913		95.10762		8.57663	95.54789		6.04	0.00	398,120,497.32	4,186	48,309.00
R208	On 03/11/2016	Bond Future			8.76005		93.51009		8.62919	93.95953		5.93	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.80660		95.38397		8.66435	95.84959		5.59	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			9.64250		70.89315		9.50289	71.84051		16.05	0.00	99,250,410.00	1,400	8,283.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.57	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	0.00000		0.00000		3.83000	0.00383	0.000	15.69	0.00	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.69573		72.23591		9.55191	73.20260		16.83	0.00	50,565,137.00	700	54,865.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,581.28000		1.58128		2,038.02000	2.03802	1,581.280	16.66	0.39	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,140.53000		2.14053		2,682.60000	2.68260	2,140.530	16.76	0.48	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,429.31000		2.42931		2,045.85000	2.04585	2,429.310	16.81	0.48	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,005.65000		1.00565		821.80000	0.82180	1,005.650	17.29	0.25	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,235.66000		6.23566		7,087.21000	7.08721	6,235.660	17.55	0.83	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.74537		70.45637		9.59741	71.44197		17.37	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.78870		71.86842		9.63574	72.87924		17.08	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			183.96338		183.96338		184.00592	184.00592			0.00	0.00	0	20.00
R210	On 04/08/2016	Bond Future			187.46306		187.46306		187.51018	187.51018			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			188.74575		188.74575		188.78708	188.78708			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			138.46453		138.46453		138.43040	138.43040			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			139.35182		139.35182		139.30703	139.30703			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.00772		142.00772		141.96304	141.96304			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			144.90870		144.90870		144.86821	144.86821			0.00	722,224,960.80	4,984	3,238.00
R212	On 04/08/2016	Bond Future			145.74808		145.74808		145.69570	145.69570			0.00	376,904,534.88	2,586	3,880.00
R212	On 03/11/2016	Bond Future			148.52592		148.52592		148.47353	148.47353			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			9.52258		81.53465		9.38298	82.48041		13.77	0.00	494,915,325.50	6,070	12,766.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/08/2016	Bond Future		9.57722	83.07895		9.43296	84.04428		14.39	0.00	591,522,124.00	7,120	44,354.00
R213	On 03/11/2016	Bond Future		9.63134	81.10505		9.48247	82.08934		14.81	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.67993	82.73018		9.52530	83.74054		14.52	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		9.77746	70.86595		9.63784	71.84147		16.80	0.00	0.00	0	7,608.00
R214	On 04/08/2016	Bond Future		9.82984	72.20824		9.68607	73.20355		17.59	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	208.92000	0.20892	322.39000	0.32239	208.920	17.10	0.08	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,125.82000	1.12582	1,497.64000	1.49764	1,125.820	17.37	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,411.36000	4.41136	5,179.17000	5.17917	4,411.360	18.08	0.70	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,179.06000	9.17906	10,128.84000	10.12884	9,179.060	18.49	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.88141	70.28160		9.73354	71.29641		18.17	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.92831	71.68995		9.77543	72.73062		17.86	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		26,297.96000	26,297.96000		25,481.00000	25,481.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,830.01000	26,830.01000		25,992.82000	25,992.82000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.87870	10.87870		10.62310	10.62310		15.80	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.07880	11.07880		10.81960	10.81960		16.28	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.11200	5.11200		5.05800	5.05800		14.71	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.09010	5.09010		5.03990	5.03990		15.12	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.49050	1.49050		1.44720	1.44720			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.41710	1.41710		1.36850	1.36850			0.00	0.00	0	0.00
Total for Derivatives :												18,858,853,588.11	297,691	3 937 716.00
Grand Total:												18,858,853,588.11	297,691	3 937 716.00