



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: 14/12/2015

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 14/12/2015	Any day expiry	15.27810	15.27810		15.95180	15.95180		32.02	0.00	1,528,130.00	101	0.00	
\$ / R	On 17/12/2015	Any day expiry	15.28310	15.28310		15.95390	15.95390		31.17	0.00	0.00	0	0.00	
\$ / R	On 17/12/2015	Any day expiry	14.41	Call	879.75270	0.87975	1,550.39680	1.55040	879.753	35.79	0.97	0.00	0	5,000.00
\$ / R	On 17/12/2015	Any day expiry	14.42	Call	869.93220	0.86993	1,540.53760	1.54054	869.932	35.61	0.97	0.00	0	10,000.00
\$ / R	On 21/12/2015	Any day expiry	15.28850	15.28850		15.96410	15.96410		29.36	0.00	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	0.01130	0.00001	0.00290	0.00000	0.011	63.94	0.00	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	0.01560	0.00002	0.01380	0.00001	0.016	59.41	0.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	1,150.90860	1.15091	1,818.19980	1.81820	1,150.909	32.96	0.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	1.44700	0.00145	12.92500	0.01293	1.447	43.32	0.01	0.00	0	300.00
\$ / R	On 22/12/2015	Any day expiry	15.29120	15.29120		15.96660	15.96660		28.34	0.00	0.00	0	0.00	
\$ / R	On 22/12/2015	Any day expiry	13.89	Call	1,409.19660	1.40920	2,078.93660	2.07894	1,409.197	34.06	0.97	0.00	0	15,000.00
\$ / R	On 22/12/2015	Any day expiry	14.43	Call	887.62860	0.88763	1,545.57310	1.54557	887.629	29.10	0.91	0.00	0	15,000.00
\$ / R	On 29/12/2015	Any day expiry	15.31110	15.31110		15.98930	15.98930		24.09	0.00	0.00	0	0.00	
\$ / R	On 29/12/2015	Any day expiry	13.50	Put	5.47750	0.00548	1.88550	0.00189	5.478	29.50	0.02	0.00	0	100.00
\$ / R	On 29/12/2015	Any day expiry	13.92	Call	1,404.37770	1.40438	2,073.20390	2.07320	1,404.378	27.02	0.96	0.00	0	100.00
\$ / R	On 05/01/2016	Any day expiry	15.33160	15.33160		15.12000	15.12000		22.42	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 05/01/2016	Any day expiry	15.12	Call	447.87980	0.44788	0.00000	0.00000	447.880	22.22	0.61	92,383,200.00	10,000	5,000.00
\$ / R	On 12/01/2016	Any day expiry			15.35210	15.35210	16.03640	16.03640		21.58	0.00	0.00	0	4,393.00
\$ / R	On 13/01/2016	Any day expiry			15.35500	15.35500	16.03970	16.03970		21.51	0.00	0.00	0	1,176.00
\$ / R	On 15/01/2016	Any day expiry			15.36090	15.36090	16.04640	16.04640		21.38	0.00	0.00	0	0.00
\$ / R	On 15/01/2016	Any day expiry	14.10	Put	30.89240	0.03089	11.31130	0.01131	30.892	20.33	0.07	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	64.04860	0.06405	17.30370	0.01730	64.049	20.26	0.13	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	151.48290	0.15148	48.04780	0.04805	151.483	20.52	0.26	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	581.41010	0.58141	1,122.86570	1.12287	581.410	20.84	0.66	0.00	0	20,000.00
\$ / R	On 27/01/2016	Any day expiry			15.39490	15.39490	16.08350	16.08350		20.83	0.00	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	1.24100	0.00124	0.29330	0.00029	1.241	28.01	0.00	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	13.50	Put	12.08570	0.01209	7.38990	0.00739	12.086	20.23	0.03	0.00	0	150.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	1,012.81690	1.01282	1,633.63930	1.63364	1,012.817	19.31	0.83	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	15.32	Call	478.68650	0.47869	930.61390	0.93061	478.687	20.70	0.54	0.00	0	150.00
\$ / R	On 29/01/2016	Any day expiry			15.40050	15.40050	16.08970	16.08970		20.82	0.00	0.00	0	0.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	18.36210	0.01836	11.10880	0.01111	18.362	19.01	0.04	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	1,203.96190	1.20396	1,853.06420	1.85306	1,203.962	19.02	0.88	0.00	0	100.00
\$ / R	On 12/02/2016	Any day expiry			15.43950	15.43950	16.13290	16.13290		20.46	0.00	0.00	0	106.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	2.14770	0.00215	0.47410	0.00047	2.148	27.12	0.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	530.06960	0.53007	952.59050	0.95259	530.070	20.46	0.53	0.00	0	1,000.00
\$ / R	On 19/02/2016	Any day expiry			15.45900	15.45900	16.15450	16.15450		20.32	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	1,580.46540	1.58047	2,250.40830	2.25041	1,580.465	18.51	0.91	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	105.96840	0.10597	43.35220	0.04335	105.968	18.80	0.16	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	825.79990	0.82580	1,360.70240	1.36070	825.800	19.45	0.68	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry			15.47570	15.47570	16.17320	16.17320		20.24	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	4.65320	0.00465	1.58450	0.00158	4.653	25.62	0.01	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	34.77800	0.03478	15.78720	0.01579	34.778	19.90	0.06	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	895.75590	0.89576	1,449.32710	1.44933	895.756	19.12	0.70	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	491.94760	0.49195	886.18960	0.88619	491.948	20.55	0.47	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry			15.47850	15.47850	16.17630	16.17630		20.23	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry			15.48690	15.48690	16.18560	16.18560		20.09	0.00	0.00	0	133.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	60.36920	0.06037	31.63680	0.03164	60.369	18.34	0.10	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,075.88980	1.07589	1,668.64740	1.66865	1,075.890	18.72	0.77	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry			15.49250	15.49250	16.19180	16.19180		20.09	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,085.38890	1.08539	1,679.16890	1.67917	1,085.389	18.71	0.77	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,078.18140	1.07818	1,670.66150	1.67066	1,078.181	18.72	0.76	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,071.00140	1.07100	1,662.17450	1.66217	1,071.001	18.73	0.76	0.00	0	10,000.00
\$ / R	On 07/03/2016	Any day expiry			15.50640	15.50640	16.20730	16.20730		19.95	0.00	0.00	0	187.00
\$ / R	On 11/03/2016	Any day expiry			15.51750	15.51750	16.21970	16.21970		19.93	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			15.52590	15.52590	16.22900	16.22900		19.83	0.00	13,264,521,613.20	854,348	1,187,316.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	5.58810	0.00559	2.48590	0.00249	5.588	25.37	0.01	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	5.84060	0.00584	2.58680	0.00259	5.841	25.18	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	6.97110	0.00697	3.03260	0.00303	6.971	24.42	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	7.15870	0.00716	3.10570	0.00311	7.159	24.31	0.01	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	7.68490	0.00768	3.30960	0.00331	7.685	24.00	0.01	0.00	0	788.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	7.96250		0.00796		3.41640	0.00342	7.963	23.85	0.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	8.32400		0.00832		3.55490	0.00355	8.324	23.66	0.01	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	9.18050		0.00918		3.88010	0.00388	9.180	23.25	0.01	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	10.49730		0.01050		4.37290	0.00437	10.497	22.68	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	2,990.20360		2.99020		3,684.51840	3.68452	2,990.204	21.74	0.98	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	18.01840		0.01802		6.43710	0.00644	18.018	21.24	0.03	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	2,745.27440		2.74527		3,435.76020	3.43576	2,745.274	21.07	0.97	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	23.21020		0.02321		7.64710	0.00765	23.210	20.67	0.04	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	27.77790		0.02778		9.67360	0.00967	27.778	20.27	0.04	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,357.19420		2.35719		3,040.68900	3.04069	2,357.194	20.00	0.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	33.60750		0.03361		13.06620	0.01307	33.608	19.84	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,070.53110		2.07053		2,749.08660	2.74909	2,070.531	19.20	0.93	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,023.23350		2.02323		2,700.90140	2.70090	2,023.234	19.06	0.93	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.63	Put	51.98970		0.05199		25.09770	0.02510	51.990	18.85	0.08	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	59.81410		0.05981		30.63760	0.03064	59.814	18.53	0.09	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	1,826.41520		1.82642		2,500.14250	2.50014	1,826.415	18.50	0.91	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	1,660.47540		1.66048		2,330.51930	2.33052	1,660.475	18.02	0.89	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	75.44260		0.07544		42.17180	0.04217	75.443	17.99	0.11	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	1,608.39270		1.60839		2,274.56660	2.27457	1,608.393	18.03	0.88	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,523.96250		1.52396		2,182.04560	2.18205	1,523.963	18.10	0.87	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	115.70850		0.11571		61.51670	0.06152	115.709	18.17	0.15	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,433.49290		1.43349		2,081.42150	2.08142	1,433.493	18.18	0.85	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,353.57650		1.35358		1,991.09460	1.99109	1,353.576	18.25	0.83	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,208.28820		1.20829		1,822.84370	1.82284	1,208.288	18.39	0.79	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,142.63550		1.14264		1,744.85020	1.74485	1,142.636	18.46	0.76	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,065.28010		1.06528		1,652.51160	1.65251	1,065.280	18.54	0.74	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,031.20030		1.03120		1,611.98890	1.61199	1,031.200	18.57	0.73	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.03	Call	860.72700		0.86073		1,394.83960	1.39484	860.727	19.04	0.65	0.00	0	250.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.16	Put	423.53220		0.42353		0.00000	0.00000	423.532	19.26	0.38	9,715,377.74	1,643	1,643.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	732.91700		0.73292		1,222.88410	1.22288	732.917	19.45	0.59	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	584.92730		0.58493		1,013.64160	1.01364	584.927	20.05	0.50	0.00	0	1,400.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	528.54190		0.52854		930.23230	0.93023	528.542	20.37	0.46	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	493.94280		0.49394		877.89390	0.87789	493.943	20.59	0.44	273,374,300.00	40,000	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	446.23450		0.44623		804.16240	0.80416	446.234	20.91	0.41	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	920.33450		0.92033		575.16240	0.57516	920.334	20.91	0.59	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.11	Call	414.23820		0.41424		753.63280	0.75363	414.238	21.15	0.38	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	319.23290		0.31923		598.60790	0.59861	319.233	22.00	0.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	271.13720		0.27114		516.61090	0.51661	271.137	22.56	0.27	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.52870		15.52870		16.23210	16.23210		19.82	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.53140		15.53140		16.23530	16.23530		19.92	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	38.79600		0.03880		15.62670	0.01563	38.796	19.66	0.06	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,123.38190		1.12338		1,720.25890	1.72026	1,123.382	18.49	0.75	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			15.55180		15.55180		16.25750	16.25750		19.83	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	62.75160		0.06275		30.52600	0.03053	62.752	18.72	0.09	0.00	0	19,744.00

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\$ / R	On 23/03/2016	Any day expiry	14.97	Call	936.41370	0.93641	1,483.16510	1.48317	936.414	18.88	0.67	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			15.56940	15.56940	16.27650	16.27650		19.75	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	8.65560	0.00866	3.85300	0.00385	8.656	23.50	0.01	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	54.27880	0.05428	23.15150	0.02315	54.279	18.92	0.07	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	809.91140	0.80991	1,309.83070	1.30983	809.911	19.25	0.60	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	519.58120	0.51958	898.04500	0.89805	519.581	20.59	0.43	0.00	0	150.00
\$ / R	On 15/04/2016	Any day expiry			15.61930	15.61930	16.33030	16.33030		19.79	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			15.62800	15.62800	16.33980	16.33980		19.73	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	114.33100	0.11433	60.45770	0.06046	114.331	17.93	0.13	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	815.36550	0.81537	1,293.77840	1.29378	815.366	19.43	0.57	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			15.65150	15.65150	16.36510	16.36510		19.79	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	11.47930	0.01148	5.73330	0.00573	11.479	22.11	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	71.74450	0.07174	28.89690	0.02890	71.744	18.54	0.09	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	744.78720	0.74479	1,188.88680	1.18889	744.787	19.80	0.52	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	531.12080	0.53112	884.52600	0.88453	531.121	21.02	0.40	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			15.69250	15.69250	16.40950	16.40950		19.78	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	194.90540	0.19491	112.02090	0.11202	194.905	17.89	0.19	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	865.04250	0.86504	1,339.19050	1.33919	865.043	19.45	0.56	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.70130	15.70130	16.41900	16.41900		19.79	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			15.74240	15.74240	16.46330	16.46330		19.81	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	13.85480	0.01385	8.58170	0.00858	13.855	20.84	0.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	84.97650	0.08498	33.65040	0.03365	84.976	17.97	0.09	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	695.49830	0.69550	1,093.16710	1.09317	695.498	20.50	0.46	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	534.84590	0.53485	862.83950	0.86284	534.846	21.56	0.37	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.75410	15.75410	16.47600	16.47600		19.76	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			15.77170	15.77170	16.49500	16.49500		19.81	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	18.30190	0.01830	11.37730	0.01138	18.302	19.12	0.02	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	997.54100	0.99754	1,495.63920	1.49564	997.541	19.19	0.59	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.77760	15.77760	16.50130	16.50130		19.82	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	312.89390	0.31289	192.98800	0.19299	312.894	18.06	0.25	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	865.25050	0.86525	1,314.26920	1.31427	865.251	19.78	0.53	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.78050	15.78050	16.50450	16.50450		19.81	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.79220	15.79220	16.51710	16.51710		19.79	0.00	62,015,969.40	3,927	53,915.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	18.27310	0.01827	11.97710	0.01198	18.273	19.03	0.02	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	37.55650	0.03756	15.86960	0.01587	37.557	17.45	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	43.24810	0.04325	16.42190	0.01642	43.248	17.47	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	58.38890	0.05839	17.73110	0.01773	58.389	17.50	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,380.84270	2.38084	3,051.29410	3.05129	2,380.843	17.56	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	88.64270	0.08864	34.19410	0.03419	88.643	17.56	0.09	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	92.23390	0.09223	36.32840	0.03633	92.234	17.56	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	217.30270	0.21730	123.45690	0.12346	217.303	17.73	0.19	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	286.01400	0.28601	173.34460	0.17334	286.014	17.94	0.23	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	403.70380	0.40370	263.19720	0.26320	403.704	18.24	0.29	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,296.40680	1.29641	1,872.47010	1.87247	1,296.407	18.31	0.69	0.00	0	330.00

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	15.00	Call	1,254.20760		1.25421		1,822.83570	1.82284	1,254.208	18.37	0.68	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	766.78550		0.76679		1,177.80850	1.17781	766.786	20.33	0.48	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	724.12360		0.72412		1,119.47590	1.11948	724.124	20.56	0.45	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	635.49910		0.63550		996.00380	0.99600	635.499	21.10	0.41	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	537.30720		0.53731		851.84760	0.85185	537.307	21.85	0.35	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	509.51130		0.50951		810.04080	0.81004	509.511	22.09	0.34	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	338.05180		0.33805		556.78610	0.55679	338.052	23.76	0.24	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	324.90560		0.32491		537.19490	0.53719	324.906	23.91	0.23	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			15.82550		15.82550		16.55400	16.55400		19.75	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	550.53160		0.55053		367.34290	0.36734	550.532	18.65	0.35	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	643.13890		0.64314		997.11020	0.99711	643.139	21.22	0.40	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.83790		15.83790		16.56760	16.56760		19.80	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	16.09950		0.01610		11.81360	0.01181	16.100	19.85	0.02	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	91.63220		0.09163		32.88400	0.03288	91.632	17.25	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	661.29550		0.66130		1,019.61480	1.01961	661.296	21.14	0.41	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	559.96740		0.55997		871.93710	0.87194	559.967	21.90	0.35	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			15.92730		15.92730		16.66590	16.66590		19.77	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	18.36570		0.01837		13.83740	0.01384	18.366	19.22	0.02	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	99.15580		0.09916		34.23080	0.03423	99.156	16.87	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	630.15930		0.63016		948.87050	0.94887	630.159	21.84	0.37	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	563.63300		0.56363		852.15380	0.85215	563.633	22.39	0.33	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.97350		15.97350		16.71680	16.71680		19.78	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	26.28380		0.02628		20.35500	0.02035	26.284	15.72	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,213.99480		1.21399		1,719.29450	1.71929	1,213.995	19.03	0.60	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.01970		16.01970		16.76770	16.76770		19.81	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	20.39940		0.02040		15.40950	0.01541	20.399	18.65	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	98.84590		0.09885		37.08360	0.03708	98.846	16.22	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	600.43440		0.60043		885.86030	0.88586	600.434	22.55	0.33	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	557.43620		0.55744		827.28880	0.82729	557.436	22.88	0.31	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.05370		16.05370		16.80500	16.80500		19.84	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	13.50	Put	96.19580		0.09620		37.52760	0.03753	96.196	15.90	0.09	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	623.58030		0.62358		911.38170	0.91138	623.580	22.53	0.34	0.00	0	10,000.00
\$ / R	On 06/09/2016	Any day expiry	17.80	Call	611.88940		0.61189		895.62190	0.89562	611.889	22.62	0.33	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.05980		16.05980		16.81180	16.81180		19.83	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	147.95690		0.14796		65.18050	0.06518	147.957	16.43	0.12	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	720.97560		0.72098		1,046.22300	1.04622	720.976	21.82	0.38	0.00	0	48,990.00
\$ / R	On 13/09/2016	Any day expiry			16.07520		16.07520		16.82870	16.82870		19.88	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	511.45480		0.51145		329.85760	0.32986	511.455	18.16	0.29	0.00	0	2,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	482.40790		0.48241		714.72900	0.71473	482.408	23.87	0.26	0.00	0	2,000.00
\$ / R	On 15/09/2016	Any day expiry			16.08140		16.08140		16.83550	16.83550		19.88	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.09370		16.09370		16.85050	16.85050		19.87	0.00	10,895,434.90	677	34,014.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	57.72040		0.05772		32.87150	0.03287	57.720	14.98	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	354.93550		0.35494		197.59070	0.19759	354.936	17.73	0.23	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	709.86230		0.70986		1,022.83740	1.02284	709.862	22.08	0.37	0.00	0	405.00

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	17.70	Call	669.05690	0.66906	965.55700	0.96556	669.057	22.40	0.35	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	405.94560	0.40595	588.81020	0.58881	405.946	25.22	0.22	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.12380	16.12380	16.88420	16.88420		19.84	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	21.79780	0.02180	15.31700	0.01532	21.798	18.05	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	94.07910	0.09408	36.72210	0.03672	94.079	15.46	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	592.22280	0.59222	858.24070	0.85824	592.223	23.13	0.31	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	566.16190	0.56616	822.81940	0.82282	566.162	23.36	0.30	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.21720	16.21720	16.98900	16.98900		19.89	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	22.20180	0.02220	14.93680	0.01494	22.202	17.55	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	89.51870	0.08952	41.31290	0.04131	89.519	14.91	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	585.91020	0.58591	834.38580	0.83439	585.910	23.72	0.29	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	574.35350	0.57435	818.07390	0.81807	574.353	23.83	0.29	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.32740	16.32740	17.11250	17.11250		19.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	21.99420	0.02199	14.54900	0.01455	21.994	16.96	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	79.11750	0.07912	42.16450	0.04216	79.118	14.11	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	585.11470	0.58511	811.88720	0.81189	585.115	24.44	0.27	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.38080	16.38080	17.17240	17.17240		19.98	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.39750	16.39750	17.18460	17.18460		20.02	0.00	344,347.50	21	6,028.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	21.98180	0.02198	18.26270	0.01826	21.982	16.65	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	96.26370	0.09626	22.19100	0.02219	96.264	14.64	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	555.83790	0.55584	360.97860	0.36098	555.838	17.87	0.28	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	644.91790	0.64492	450.21520	0.45022	644.918	18.06	0.31	0.00	0	6,870.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,735.01000	1.73501	2,303.75420	2.30375	1,735.010	18.32	0.67	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	1,319.14670	1.31915	0.00000	0.00000	1,319.147	20.02	0.46	24,010,756.52	2,912	2,912.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	786.11440	0.78611	1,069.91530	1.06992	786.114	23.03	0.35	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	697.39750	0.69740	947.94020	0.94794	697.398	23.83	0.31	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	675.98250	0.67598	918.18130	0.91818	675.983	24.05	0.30	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	662.30190	0.66230	899.11820	0.89912	662.302	24.20	0.30	0.00	0	10,188.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	616.83420	0.61683	812.41110	0.81241	616.834	25.22	0.27	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	612.17500	0.61218	802.89540	0.80290	612.175	25.35	0.27	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	549.66960	0.54967	0.00000	0.00000	549.670	27.45	0.24	12,289,791.70	2,912	2,912.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.59980	16.59980	17.36160	17.36160		20.47	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.83590	16.83590	17.56820	17.56820		20.82	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.52590	15.52590	16.22900	16.22900		19.83	0.00	512,354.70	33	1,175.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.79220	15.79220	16.51710	16.51710		19.79	0.00	189,506.40	12	151.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.09370	16.09370	16.85050	16.85050		19.87	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.39750	16.39750	17.18460	17.18460		20.02	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			23.24540	23.24540	24.40960	24.40960		19.43	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.43690	23.43690	24.62160	24.62160		19.35	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.44950	23.44950	24.63570	24.63570		19.23	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.47880	23.47880	24.66850	24.66850		19.19	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.50820	23.50820	24.70130	24.70130		19.11	0.00	767,049,057.80	32,629	33,574.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	94.79220	0.09479		46.70380	0.04670	94.792	19.14	0.09	0.00	0	21,300.00	
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	723.76060	0.72376		1,342.10130	1.34210	723.761	19.64	0.44	208,642,704.00	20,000	11,000.00	
£ / R	On 13/06/2016	Foreign Exchange Future			23.91690	23.91690		25.14520	25.14520		19.09	0.00	4,783,380.00	200	636.00	
£ / R	On 08/09/2016	Any day expiry			24.33130	24.33130		25.60270	25.60270		19.53	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	382.11180	0.38211		191.66650	0.19167	382.112	18.47	0.17	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,134.10230	1.13410		1,626.97530	1.62698	1,134.102	20.89	0.40	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			24.38400	24.38400		25.66280	25.66280		19.60	0.00	0.00	0	225.00	
£ / R	On 19/12/2016	Foreign Exchange Future			24.85830	24.85830		26.18620	26.18620		19.87	0.00	0.00	0	0.00	
¥ / R	On 14/03/2016	Foreign Exchange Future			0.12885	0.12885		0.13449	0.13449		22.83	0.00	2,576.96	20	11,148.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13143	0.13143		0.13728	0.13728		19.16	0.00	0.00	0	4,588.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13444	0.13444		0.14056	0.14056		18.69	0.00	0.00	0	0.00	
€ / R	On 29/12/2015	Any day expiry			16.83860	16.83860		17.61490	17.61490		21.84	0.00	0.00	0	0.00	
€ / R	On 29/12/2015	Any day expiry	15.30	Put	10.00430	0.01000		3.29010	0.00329	10.004	25.36	0.03	0.00	0	100.00	
€ / R	On 29/12/2015	Any day expiry	15.70	Call	1,159.91770	1.15992		1,920.85660	1.92086	1,159.918	22.81	0.94	0.00	0	100.00	
€ / R	On 25/01/2016	Any day expiry			16.94290	16.94290		17.73000	17.73000		19.52	0.00	0.00	0	0.00	
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,102.42070	2.10242		2,888.53400	2.88853	2,102.421	19.65	0.98	0.00	0	1,000.00	
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,033.20440	2.03320		2,819.34420	2.81934	2,033.204	19.30	0.98	0.00	0	1,000.00	
€ / R	On 29/01/2016	Any day expiry			16.95690	16.95690		17.74540	17.74540		19.56	0.00	0.00	0	0.00	
€ / R	On 29/01/2016	Any day expiry	15.15	Put	15.56880	0.01557		15.32760	0.01533	15.569	17.90	0.04	0.00	0	100.00	
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,474.07780	1.47408		2,249.94010	2.24994	1,474.078	17.77	0.92	0.00	0	100.00	
€ / R	On 19/02/2016	Any day expiry			17.03030	17.03030		17.82620	17.82620		19.23	0.00	0.00	0	0.00	
€ / R	On 19/02/2016	Any day expiry	15.40	Put	53.78690	0.05379		35.95750	0.03596	53.787	17.79	0.09	0.00	0	100.00	
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,137.68860	1.13769		1,847.04260	1.84704	1,137.689	18.15	0.79	0.00	0	100.00	
€ / R	On 26/02/2016	Any day expiry			17.05470	17.05470		17.85350	17.85350		19.21	0.00	0.00	0	34.00	
€ / R	On 07/03/2016	Any day expiry			17.08970	17.08970		17.89230	17.89230		19.10	0.00	0.00	0	5.00	
€ / R	On 14/03/2016	Foreign Exchange Future			17.11410	17.11410		17.91950	17.91950		19.01	0.00	1,246,265,876.10	72,821	68,908.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	5.95080	0.00595		4.56480	0.00456	5.951	23.37	0.01	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	6.81560	0.00682		5.07710	0.00508	6.816	22.89	0.01	0.00	0	18,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	12.90910	0.01291		8.06690	0.00807	12.909	20.97	0.02	0.00	0	12,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	16.06910	0.01607		9.18380	0.00918	16.069	20.57	0.02	0.00	0	17,534.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	31.70460	0.03170		17.30830	0.01731	31.705	19.32	0.05	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,259.05930	2.25906		3,045.77770	3.04578	2,259.059	18.67	0.94	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	44.95930	0.04496		26.27770	0.02628	44.959	18.67	0.06	0.00	0	33,200.00	
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	48.17860	0.04818		28.49980	0.02850	48.179	18.54	0.07	0.00	0	15,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,820.87340	1.82087		2,598.11700	2.59812	1,820.873	17.64	0.90	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	76.77340	0.07677		48.61700	0.04862	76.773	17.64	0.10	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,342.91440	1.34291		2,066.98360	2.06698	1,342.914	17.80	0.80	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,305.06610	1.30507		2,022.67660	2.02268	1,305.066	17.82	0.79	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,195.00280	1.19500		1,893.07030	1.89307	1,195.003	17.89	0.76	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,091.58180	1.09158		1,770.04140	1.77004	1,091.582	17.99	0.72	228,316,461.44	18,523	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	747.96190	0.74796		1,320.77980	1.32078	747.962	18.76	0.57	190,521,622.20	19,500	19,500.00	
€ / R	On 13/06/2016	Foreign Exchange Future			17.45590	17.45590		18.28790	18.28790		18.87	0.00	436,397.50	25	5,463.00	

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	14.20	Put	34.41180		0.03441		18.39070	0.01839	34.412	17.15	0.04	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,768.02180		1.76802		2,485.76190	2.48576	1,768.022	17.22	0.79	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.85270		17.85270		18.72280	18.72280		18.97	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.25800		18.25800		19.16450	19.16450		19.11	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	668.85660		0.66886		484.73270	0.48473	668.857	17.43	0.30	0.00	0	2,922.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	604.53620		0.60454		875.82560	0.87583	604.536	23.57	0.26	0.00	0	2,922.00
10Y STND	On 17/12/2025	Interest Rate Swap			107.73365		107.73365		109.52164	109.52164			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			105.19072		105.19072		107.04168	107.04168			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.37578		100.37578		100.59251	100.59251			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.54905		100.54905		100.86949	100.86949			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.38930		101.38930		102.01052	102.01052			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			101.02490		101.02490		101.70470	101.70470			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			103.77551		103.77551		105.00508	105.00508			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			103.44733		103.44733		104.71868	104.71868			0.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/02/2016	Index Future			452.30500		452.30500		443.96200	443.96200			0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			460.56500		460.56500		452.08300	452.08300			0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			510.80100		510.80100		493.45800	493.45800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			520.12800		520.12800		502.48400	502.48400			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			461.68500		461.68500		444.59100	444.59100			0.00	595,573,650.00	129	724.00
ALBI	On 05/05/2016	Index Future			470.11500		470.11500		452.72300	452.72300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			479.40100		479.40100		461.69600	461.69600			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.09570		11.09570		11.52560	11.52560		21.71	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.17750		11.17750		11.62140	11.62140		17.06	0.00	24,422,837.50	2,185	9,284.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	30.54800		0.03055		18.52630	0.01853	30.548	18.09	0.07	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	875.55270		0.87555		1,279.52700	1.27953	875.553	16.82	0.82	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	293.68210		0.29368		549.18890	0.54919	293.682	17.57	0.43	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.32170		11.32170		11.77800	11.77800		16.40	0.00	0.00	0	250.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.49060		11.49060		11.96510	11.96510		16.58	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.66700		11.66700		12.16130	12.16130		16.69	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.31010		11.31010		11.85100	11.85100		15.61	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.50620		11.50620		12.06350	12.06350		16.68	0.00	0.00	0	0.00
CF CANDO CAGJ	On 22/12/2015	Can-Do Future			1,047.66170		1,047.66170		958.08630	958.08630			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 14/03/2016	Foreign Exchange Future	15.86040		15.86040		16.59460	16.59460		18.97	0.00	15,860.40	1	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.20420		16.20420		16.96280	16.96280		18.96	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future	2.34270		2.34270		2.45210	2.45210		19.30	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.36390		2.36390		2.47640	2.47640		19.15	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future	2.30070		2.30070		2.40890	2.40890		21.90	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.34890		2.34890		2.46100	2.46100		21.95	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future	11.35003		73.95393		11.95980	70.55159			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future	11.46894		71.51292		12.10084	68.05006			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	11.57381		72.94223		12.22817	69.41415			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/02/2016	Bond Future	11.52303		77.61365		12.14845	73.78760			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.64403		74.76853		12.29369	70.87430			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI	462.81000		462.81000		447.15900	447.15900			0.00	78,677,700.00	17	475.00
GOVI	On 05/05/2016	GOVI	471.26100		471.26100		455.33800	455.33800			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	480.56900		480.56900		464.36200	464.36200			0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	119.86551		119.86551		117.90574	117.90574			0.00	0.00	0	1,831.00
I2025	On 05/05/2016	Bond Future	122.03143		122.03143		120.03883	120.03883			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

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
I2033	On 04/02/2016	Bond Future		97.65554	97.65554		97.66727	97.66727			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		98.44506	98.44506		98.45890	98.45890			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/02/2016	Bond Future		125.12244	125.12244		117.73978	117.73978			0.00	0.00	0	17,749.00
I2038	On 05/05/2016	Bond Future		127.38338	127.38338		119.86975	119.86975			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/02/2016	Bond Future		124.99633	124.99633		116.02852	116.02852			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		125.82582	125.82582		116.69839	116.69839			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/02/2016	Bond Future		128.24256	128.24256		120.94876	120.94876			0.00	0.00	0	13,173.00
I2050	On 05/05/2016	Bond Future		130.55974	130.55974		123.13696	123.13696			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 04/02/2016	Index Future		226.28500	226.28500		221.73800	221.73800			0.00	0.00	0	1,038.00
IGOV	On 05/05/2016	Index Future		230.37300	230.37300		225.75000	225.75000			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		234.92000	234.92000		230.22200	230.22200			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		614.39600	614.39600		604.12900	604.12900			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		624.89600	624.89600		614.45800	614.45800			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.58000	93.42000		6.53000	93.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.68000	93.32000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.85000	93.15000		6.69000	93.31000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.95000	93.05000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.14000	92.86000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.20000	92.80000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.38000	92.62000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.73000	92.27000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.07000	91.93000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.09000	91.91000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.32000	91.68000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.48000	91.52000		8.00000	92.00000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.14950	0.14950		0.15640	0.15640			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14900	0.14900		0.15630	0.15630			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14950	0.14950		0.15650	0.15650			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07190	0.07190		0.07500	0.07500			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06910	0.06910		0.07210	0.07210			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06650	0.06650		0.07020	0.07020			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
NZ\$ / R	On 17/12/2015	Any day expiry			10.31130		10.31130		10.69680	10.69680		28.73	0.00	0.00	0	0.00
NZ\$ / R	On 17/12/2015	Any day expiry	9.34	Put	1.92750		0.00193		1.15750	0.00116	1.928	48.85	0.01	0.00	0	10,000.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.42220		10.42220		10.82480	10.82480		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.54450		10.54450		10.95900	10.95900		15.26	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.68930		10.68930		11.11940	11.11940		15.67	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10230		1.10230		1.10420	1.10420			0.00	0.00	0	4,408.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.10530		1.10530		1.10720	1.10720			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10930		1.10930		1.11110	1.11110			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.87934		105.48799		10.47443	101.57152		10.52	0.00	476,805,714.80	4,520	65,500.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.41000		0.00041		0.01000	0.00001	0.410	10.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.90000		0.00090		0.03000	0.00003	0.900	10.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	8.30000		0.00830		0.38000	0.00038	8.300	10.20	0.01	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	10.80000		0.01080		0.52000	0.00052	10.800	10.20	0.01	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	8,816.90000		8.81690	12,706.13000	12.70613	8,816.900		10.20	0.98	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	8,447.53000		8.44753	12,329.82000	12.32982	8,447.530		10.20	0.98	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	8,081.55000		8.08155	11,955.41000	11.95541	8,081.550		10.20	0.97	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	7,719.22000		7.71922	11,582.92000	11.58292	7,719.220		10.20	0.96	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	7,503.72000		7.50372	11,360.38000	11.36038	7,503.720		10.20	0.96	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	4,997.71000		4.99771	8,681.28000	8.68128	4,997.710		10.20	0.87	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.97471		107.41460		10.59421	103.42901		10.22	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	8,912.24000		8.91224	12,629.27000	12.62927	8,912.240		9.90	0.89	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	8,260.63000		8.26063	11,921.36000	11.92136	8,260.630		9.90	0.87	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			10.05183		104.25398		10.69644	100.19462		10.45	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			286.46959		286.46959		281.78124	281.78124			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			291.64572		291.64572		286.87883	286.87883			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/02/2016	Bond Future			223.12021		223.12021		223.14628	223.14628			0.00	0.00	0	43,005.00
R202	On 05/05/2016	Bond Future			227.15189		227.15189		227.18309	227.18309			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			9.74460		93.45413		10.32797	90.76752		8.05	0.00	1,869,082.60	20	16,357.00
R2023	On 05/05/2016	Bond Future			9.85378		91.23061		10.46557	88.49698		8.10	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.94080		93.05312		10.58289	90.27004		7.82	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

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
R203	On 04/02/2016	Bond Future			8.63299		102.75826		9.19795	101.93921		1.89	0.00	21,579,234.60	210	17,184.00
R203	On 05/05/2016	Bond Future			8.87057		100.46419		9.54528	99.63252		1.68	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			9.06319		102.47152		9.89574	101.62900		1.41	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			10.29334		83.39245		10.90236	79.60998			0.00	0.00	0	18,207.00
R2030	On 05/05/2016	Bond Future			10.38709		84.91622		11.01769	81.06654			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/02/2016	Bond Future			10.39764		86.32220		11.01652	82.28932		13.56	0.00	0.00	0	8,417.00
R2032	On 04/02/2016	Bond Future	9.20	Put	8,771.68000		8.77168		12,762.64000	12.76264	8,771.680	13.17	0.97	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	8,016.13000		8.01613		11,985.77000	11.98577	8,016.130	13.17	0.96	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.48926		83.74106		11.12972	79.63644		13.91	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.56597		85.41499		11.22819	81.23301		13.60	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/02/2016	Bond Future			10.55628		82.97735		11.15971	78.81475		15.22	0.00	0.00	0	50,559.00
R2037	On 04/02/2016	Bond Future	9.30	Put	9,943.78000		9.94378		14,069.84000	14.06984	9,943.780	14.80	0.98	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	8,862.66000		8.86266		12,962.35000	12.96235	8,862.660	14.80	0.96	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.64674		84.49360		11.27068	80.25678		14.90	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.72511		81.92227		11.37017	77.60553		15.33	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.98120		98.64564		9.53884	97.29643		3.53	0.00	31,073,376.60	315	38,394.00
R204	On 05/05/2016	Bond Future			9.14873		100.44731		9.76553	99.07570		3.22	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.28135		98.41062		9.96873	97.01720		3.05	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/02/2016	Bond Future			10.65714		85.95759		11.26077	81.59238		15.58	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.74912		87.52826		11.37354	83.08527		15.24	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.82933		84.76713		11.47516	80.24019		15.70	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			10.67079		83.19288		11.29995	78.68690		16.04	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.76055		84.71302		11.41140	80.12671		15.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.83880		82.02093		11.51197	77.34758		16.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/02/2016	Bond Future			10.65210		86.68985		11.28162	82.12989		15.57	0.00	0.00	0	57,883.00

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
R2048	On 04/02/2016	Bond Future	9.45	Put	10,244.15000		10.24415	14,756.73000	14.75673	10,244.150		15.13	0.97	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	9,339.17000		9.33917	13,826.97000	13.82697	9,339.170		15.13	0.96	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.73681		83.83565	11.38782	79.19431			16.05	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.80824		85.51073	11.48094	80.78136			15.69	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.32746		93.77961	9.89349	92.04733			4.96	0.00	1,875,592.20	20	46,609.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.03000		0.00003	0.00000	0.00000	0.030		4.78	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.17000		0.00017	0.00000	0.00000	0.170		4.78	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.48065		95.49277	10.09094	93.73102			4.65	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	16.81000		0.01681	2.40000	0.00240	16.810		4.46	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.60577		93.75478	10.26639	91.96319			4.52	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 04/02/2016	Bond Future			9.48955		91.47618	10.06603	89.36145			6.30	0.00	0.00	0	41,528.00
R208	On 05/05/2016	Bond Future			9.61663		89.74510	10.22854	87.59382			6.22	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.71905		91.53839	10.36949	89.34924			5.92	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 04/02/2016	Bond Future			10.41097		67.44731	11.01847	63.95067			15.43	0.00	134,894.62	2	43,367.00
R209	On 04/02/2016	Bond Future	9.52	Put	5,854.55000		5.85455	9,231.85000	9.23185	5,854.550		14.98	0.92	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.49165		65.52937	11.11850	61.97032			15.85	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	30.60000		0.03060	5.40000	0.00540	30.600		15.37	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	216.24000		0.21624	53.34000	0.05334	216.240		15.37	0.08	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.55882		66.83916	11.20495	63.21269			15.53	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,168.27000		1.16827	489.41000	0.48941	1,168.270		15.07	0.26	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	3,415.53000		3.41553	1,809.92000	1.80992	3,415.530		15.46	0.54	0.00	0	6,000.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 04/02/2016	Bond Future			172.68712		172.68712	172.70778	172.70778				0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			173.64060		173.64060	173.66539	173.66539				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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R211	On 04/02/2016	Bond Future		134.88957	134.88957		134.90702	134.90702			0.00	0.00	0	1,010.00
R211	On 05/05/2016	Bond Future		137.32704	137.32704		137.34776	137.34776			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/02/2016	Bond Future		136.47743	136.47743		136.49362	136.49362			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future		138.94355	138.94355		138.96307	138.96307			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/02/2016	Bond Future		10.34352	77.88321		10.95217	74.28716		13.52	0.00	0.00	0	41,590.00
R213	On 05/05/2016	Bond Future		10.42977	75.75569		11.05872	72.09558		13.85	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future		10.50099	77.26917		11.15067	73.54021		13.55	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future		10.56441	67.34607		11.18797	63.73885		15.83	0.00	0.00	0	29,969.00
R214	On 04/02/2016	Bond Future	9.35	Put	8,201.17000	8.20117	11,773.32000	11.77332	8,201.170	15.37	0.97	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	7,485.64000	7.48564	11,039.32000	11.03932	7,485.640	15.37	0.96	0.00	0	25.00
R214	On 05/05/2016	Bond Future		10.64484	65.27962		11.28844	61.60799		16.29	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future		10.71204	66.58395		11.37585	62.84258		15.95	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	176.88000	0.17688	53.23000	0.05323	176.880	15.48	0.05	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	645.05000	0.64505	239.02000	0.23902	645.050	15.48	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	2,293.68000	2.29368	1,096.27000	1.09627	2,293.680	15.74	0.41	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	5,300.45000	5.30045	3,099.54000	3.09954	5,300.450	16.29	0.68	0.00	0	6,300.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		27,323.27000	27,323.27000		28,617.15000	28,617.15000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future		10.98510	10.98510		11.44800	11.44800		17.01	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.14800	11.14800		11.62540	11.62540		16.99	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future		5.06280	5.06280		5.33670	5.33670		14.74	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.02060	5.02060		5.29560	5.29560		15.73	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future		1.32750	1.32750		1.39580	1.39580			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.27040	1.27040		1.32580	1.32580			0.00	0.00	0	0.00
Total for Derivatives :											17,629,826,801.37	1,087,723	3,958,563.00	

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
Grand Total:											17,629,826,801.37	1,087,723	3,958,563.00