



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: 06/01/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 12/01/2016	Any day expiry	15.80170	15.80170		15.61080	15.61080		18.84	0.00	0.00	0	4,393.00	
\$ / R	On 12/01/2016	Any day expiry	15.63	Call	258.93250	0.25893	155.23510	0.15524	258.933	19.72	0.67	0.00	0	5,000.00
\$ / R	On 13/01/2016	Any day expiry	15.80460		15.80460	15.61360	15.61360		18.93	0.00	0.00	0	1,176.00	
\$ / R	On 14/01/2016	Any day expiry	15.80740		15.80740	15.61640	15.61640		19.09	0.00	0.00	0	0.00	
\$ / R	On 14/01/2016	Any day expiry	15.64	Call	275.97370	0.27597	177.67560	0.17768	275.974	19.39	0.65	0.00	0	5,000.00
\$ / R	On 15/01/2016	Any day expiry	15.81030		15.81030	15.61930	15.61930		19.24	0.00	0.00	0	0.00	
\$ / R	On 15/01/2016	Any day expiry	14.40	Put	2.21400	0.00221	4.13710	0.00414	2.214	25.83	0.01	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.80	Put	5.38640	0.00539	10.07710	0.01008	5.386	21.81	0.03	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	14.90	Put	6.90000	0.00690	16.16060	0.01616	6.900	20.81	0.03	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Call	819.24300	0.81924	644.38650	0.64439	819.243	19.81	0.96	0.00	0	10,000.00
\$ / R	On 15/01/2016	Any day expiry	15.00	Put	8.94300	0.00894	25.08650	0.02509	8.943	19.81	0.04	0.00	0	10,000.00
\$ / R	On 20/01/2016	Any day expiry	15.82490		15.82490	15.63370	15.63370		18.68	0.00	0.00	0	0.00	
\$ / R	On 20/01/2016	Any day expiry	15.65	Call	326.91350	0.32691	230.07770	0.23008	326.913	18.62	0.63	0.00	0	5,000.00
\$ / R	On 20/01/2016	Any day expiry	15.81	Call	238.83970	0.23884	0.00000	0.00000	238.840	18.72	0.52	40,916,021.20	5,000	5,000.00
\$ / R	On 22/01/2016	Any day expiry	15.83080		15.83080	15.63940	15.63940		19.01	0.00	0.00	0	0.00	
\$ / R	On 22/01/2016	Any day expiry	15.66	Call	343.10250	0.34310	245.75990	0.24576	343.103	18.89	0.62	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 27/01/2016	Any day expiry			15.84540	15.84540		15.65380	15.65380	18.81	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 27/01/2016	Any day expiry	0.03870	0.00004		0.04930	0.00005	0.039	33.88	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/01/2016	Any day expiry	1.06520	0.00107		1.53990	0.00154	1.065	25.11	0.00	0.00	0	150.00	
\$ / R	14.48	Call	On 27/01/2016	Any day expiry	1,376.52660	1.37653	1,189.97090	1.18997	1,376.527	20.98	0.97	0.00	0	250.00		
\$ / R	15.32	Call	On 27/01/2016	Any day expiry	612.51850	0.61252	476.35510	0.47636	612.518	18.32	0.79	0.00	0	150.00		
\$ / R			On 29/01/2016	Any day expiry	15.85130	15.85130		15.65960	15.65960	18.93	0.00	0.00	0	212.00		
\$ / R	13.74	Put	On 29/01/2016	Any day expiry	2.28270	0.00228		3.15160	0.00315	2.283	23.59	0.01	0.00	0	100.00	
\$ / R	14.26	Call	On 29/01/2016	Any day expiry	1,598.70390	1.59870	1,410.24290	1.41024	1,598.704	21.38	0.98	0.00	0	100.00		
\$ / R	14.50	Put	On 29/01/2016	Any day expiry	12.82410	0.01282		18.97820	0.01898	12.824	20.39	0.04	0.00	0	2,000.00	
\$ / R			On 12/02/2016	Any day expiry	15.89250	15.89250		15.70000	15.70000	19.00	0.00	0.00	0	106.00		
\$ / R	11.60	Put	On 12/02/2016	Any day expiry	0.09810	0.00010		0.12450	0.00012	0.098	28.88	0.00	0.00	0	1,000.00	
\$ / R	15.40	Call	On 12/02/2016	Any day expiry	661.24190	0.66124	537.76480	0.53776	661.242	18.27	0.72	0.00	0	1,000.00		
\$ / R			On 19/02/2016	Any day expiry	15.91340	15.91340		15.72050	15.72050	18.94	0.00	0.00	0	0.00		
\$ / R	13.93	Call	On 19/02/2016	Any day expiry	1,991.67470	1.99167	1,800.95720	1.80096	1,991.675	19.12	0.98	0.00	0	3,600.00		
\$ / R	14.30	Put	On 19/02/2016	Any day expiry	13.04370	0.01304		22.56900	0.02257	13.044	17.17	0.03	0.00	0	100.00	
\$ / R	14.91	Call	On 19/02/2016	Any day expiry	1,073.13670	1.07314	914.99080	0.91499	1,073.137	17.66	0.86	0.00	0	100.00		
\$ / R			On 25/02/2016	Any day expiry	15.93130	15.93130		15.73800	15.73800	18.89	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 25/02/2016	Any day expiry	0.37970	0.00038		0.47340	0.00047	0.380	26.31	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 25/02/2016	Any day expiry	6.29780	0.00630		8.72280	0.00872	6.298	20.78	0.01	0.00	0	150.00	
\$ / R	14.84	Call	On 25/02/2016	Any day expiry	1,159.37280	1.15937	1,000.74420	1.00074	1,159.373	17.43	0.87	0.00	0	250.00		
\$ / R	15.64	Call	On 25/02/2016	Any day expiry	593.09250	0.59309	487.07280	0.48707	593.093	18.53	0.62	0.00	0	150.00		
\$ / R			On 26/02/2016	Any day expiry	15.93420	15.93420		15.74090	15.74090	18.92	0.00	0.00	0	392.00		
\$ / R			On 29/02/2016	Any day expiry	15.94320	15.94320		15.74970	15.74970	18.91	0.00	0.00	0	133.00		
\$ / R	13.92	Put	On 29/02/2016	Any day expiry	13.32610	0.01333		17.82610	0.01783	13.326	18.97	0.03	0.00	0	100.00	
\$ / R	14.60	Call	On 29/02/2016	Any day expiry	1,386.78280	1.38678	1,217.41240	1.21741	1,386.783	17.25	0.91	0.00	0	100.00		
\$ / R			On 02/03/2016	Any day expiry	15.94920	15.94920		15.75550	15.75550	18.97	0.00	0.00	0	0.00		
\$ / R	14.60	Call	On 02/03/2016	Any day expiry	1,396.52180	1.39652	1,227.39080	1.22739	1,396.522	17.37	0.91	0.00	0	10,000.00		
\$ / R	14.61	Call	On 02/03/2016	Any day expiry	1,387.64500	1.38764	1,218.89320	1.21889	1,387.645	17.38	0.91	0.00	0	10,000.00		
\$ / R	14.62	Call	On 02/03/2016	Any day expiry	1,378.78780	1.37879	1,210.42090	1.21042	1,378.788	17.38	0.91	0.00	0	10,000.00		
\$ / R			On 07/03/2016	Any day expiry	15.96410	15.96410		15.77010	15.77010	19.01	0.00	0.00	0	187.00		
\$ / R			On 11/03/2016	Any day expiry	15.97610	15.97610		15.78200	15.78200	19.09	0.00	0.00	0	272.00		
\$ / R			On 14/03/2016	Foreign Exchange Future	15.98520	15.98520		15.79090	15.79090	18.99	0.00	395,681,655.60	24,753	994,529.00		
\$ / R	11.55	Put	On 14/03/2016	Foreign Exchange Future	0.90420	0.00090		1.31840	0.00132	0.904	26.19	0.00	0.00	0	42,370.00	
\$ / R	11.60	Put	On 14/03/2016	Foreign Exchange Future	0.97870	0.00098		1.42080	0.00142	0.979	26.06	0.00	0.00	0	30,000.00	
\$ / R	11.80	Put	On 14/03/2016	Foreign Exchange Future	1.33940	0.00134		1.91260	0.00191	1.339	25.53	0.00	0.00	0	1,000.00	
\$ / R	11.83	Put	On 14/03/2016	Foreign Exchange Future	1.40340	0.00140		1.99920	0.00200	1.403	25.46	0.00	0.00	0	1,204.00	
\$ / R	11.91	Put	On 14/03/2016	Foreign Exchange Future	1.58880	0.00159		2.24890	0.00225	1.589	25.25	0.00	0.00	0	788.00	
\$ / R	11.95	Put	On 14/03/2016	Foreign Exchange Future	1.69010	0.00169		2.38470	0.00238	1.690	25.14	0.00	0.00	0	1,000.00	
\$ / R	12.00	Put	On 14/03/2016	Foreign Exchange Future	1.82540	0.00183		2.56570	0.00257	1.825	25.01	0.00	0.00	0	30,000.00	
\$ / R	12.11	Put	On 14/03/2016	Foreign Exchange Future	2.16050	0.00216		3.01150	0.00301	2.161	24.73	0.00	0.00	0	786.00	
\$ / R	12.26	Put	On 14/03/2016	Foreign Exchange Future	2.71350	0.00271		3.74130	0.00374	2.714	24.33	0.01	0.00	0	10,000.00	
\$ / R	12.55	Call	On 14/03/2016	Foreign Exchange Future	3,439.39140	3.43939	3,246.56560	3.24657	3,439.391	23.58	0.99	0.00	0	12,000.00		
\$ / R	12.74	Put	On 14/03/2016	Foreign Exchange Future	5.55040	0.00555		7.22880	0.00723	5.550	23.08	0.01	0.00	0	10,000.00	
\$ / R	12.80	Call	On 14/03/2016	Foreign Exchange Future	3,191.26140	3.19126	2,998.63870	2.99864	3,191.261	22.93	0.99	0.00	0	20,000.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	7.24280		0.00724		9.18230	0.00918	7.243	22.41	0.01	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	8.65940		0.00866		10.90660	0.01091	8.659	21.89	0.02	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	2,794.95830		2.79496	2,603.14000	2.60314	2,794.958	21.54	0.98	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	10.48510		0.01049		13.12100	0.01312	10.485	21.33	0.02	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	2,499.19510		2.49920	2,308.26360	2.30826	2,499.195	20.50	0.97	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,450.06760		2.45007	2,259.31570	2.25932	2,450.068	20.33	0.97	0.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	18.95880		0.01896		23.34680	0.02335	18.959	19.63	0.03	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,244.39150		2.24439	2,054.52740	2.05453	2,244.391	19.60	0.97	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	2,069.12980		2.06913	1,880.23550	1.88024	2,069.130	18.97	0.96	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	24.22670		0.02423		29.69210	0.02969	24.227	18.94	0.04	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,010.96670		2.01097	1,822.44820	1.82245	2,010.967	18.77	0.95	0.00	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	1,914.36110		1.91436	1,726.53930	1.72654	1,914.361	18.42	0.95	0.00	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	33.02180		0.03302		40.31790	0.04032	33.022	18.07	0.06	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	1,808.63580		1.80864	1,622.12700	1.62213	1,808.636	18.04	0.94	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	35.59010		0.03559		46.01780	0.04602	35.590	17.86	0.06	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	1,713.08900		1.71309	1,532.13720	1.53214	1,713.089	17.69	0.93	0.00	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	1,537.77220		1.53777	1,366.30490	1.36630	1,537.772	17.43	0.91	0.00	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	52.57220		0.05257		75.40490	0.07540	52.572	17.43	0.09	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,458.44520		1.45845	1,290.41320	1.29041	1,458.445	17.48	0.89	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,363.68260		1.36368	1,200.24480	1.20024	1,363.683	17.54	0.87	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	78.48260		0.07848		109.34480	0.10934	78.483	17.54	0.13	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,321.46620		1.32147	1,160.26020	1.16026	1,321.466	17.57	0.86	0.00	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	131.93940		0.13194		176.88710	0.17689	131.939	17.70	0.19	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	134.16250		0.13416		179.64220	0.17964	134.163	17.70	0.19	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	136.41250		0.13641		182.60980	0.18261	136.413	17.71	0.19	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	143.32400		0.14332		191.73890	0.19174	143.324	17.72	0.20	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	969.66470		0.96966	836.31150	0.83631	969.665	17.81	0.76	0.00	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	921.49900		0.92150	792.47130	0.79247	921.499	17.91	0.74	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	756.72120		0.75672	644.00860	0.64401	756.721	18.30	0.66	0.00	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	744.97730		0.74498	633.51830	0.63352	744.977	18.33	0.65	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	739.15410		0.73915	628.32390	0.62832	739.154	18.34	0.65	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	733.36670		0.73337	623.16230	0.62316	733.367	18.35	0.65	0.00	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	721.88940		0.72189	612.93750	0.61294	721.889	18.38	0.64	0.00	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	716.20190		0.71620	607.87410	0.60787	716.202	18.40	0.64	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	634.84170		0.63484	535.79180	0.53579	634.842	18.62	0.59	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	584.68830		0.58469	492.81710	0.49282	584.688	18.77	0.56	0.00	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	515.41380		0.51541	435.69000	0.43569	515.414	18.99	0.51	0.00	12,236,600.61	1,500	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	530.21380		0.53021	644.79000	0.64479	530.214	18.99	0.49	0.00	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	437.95590		0.43796	369.23110	0.36923	437.956	19.44	0.45	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	390.40380		0.39040	328.69580	0.32870	390.404	19.76	0.42	0.00	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	342.16330		0.34216	287.77570	0.28778	342.163	20.12	0.37	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	278.36920		0.27837	233.74600	0.23375	278.369	20.68	0.32	0.00	0.00	0	35,000.00
\$ / R	On 15/03/2016	Any day expiry			15.98830		15.98830	15.79390	15.79390		19.01	0.00	0.00	0.00	0	50.00
\$ / R	On 16/03/2016	Any day expiry			15.99130		15.99130	15.79690	15.79690		19.03	0.00	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 16/03/2016	Any day expiry	13.34	Put	12.32270	0.01232	15.63280	0.01563	12.323	21.00	0.02	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,433.32100	1.43332	1,267.45990	1.26746	1,433.321	17.56	0.88	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.01250	16.01250	15.81770	15.81770		18.96	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	21.25480	0.02125	27.00240	0.02700	21.255	19.62	0.04	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,186.52970	1.18653	1,038.07360	1.03807	1,186.530	17.71	0.81	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.03070	16.03070	15.83550	15.83550		18.87	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	2.26150	0.00226	3.96850	0.00397	2.262	24.59	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	18.25630	0.01826	24.79580	0.02480	18.256	19.69	0.03	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,008.94470	1.00894	881.27890	0.88128	1,008.945	17.81	0.74	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	608.44970	0.60845	524.96410	0.52496	608.450	18.82	0.54	0.00	0	150.00
\$ / R	On 05/04/2016	Any day expiry			16.05190	16.05190	15.85630	15.85630		18.95	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	685.93140	0.68593	595.23030	0.59523	685.931	18.68	0.57	0.00	0	10,000.00
\$ / R	On 06/04/2016	Any day expiry			16.05490	16.05490	16.03950	16.03950		18.97	0.00	0.00	0	0.00
\$ / R	On 06/04/2016	Any day expiry	16.04	Call	613.03950	0.61304	0.00000	0.00000	613.039	18.95	0.52	83,857,120.00	10,000	10,000.00
\$ / R	On 15/04/2016	Any day expiry			16.08220	16.08220	15.88640	15.88640		19.07	0.00	0.00	0	50.00
\$ / R	On 18/04/2016	Any day expiry			16.09140	16.09140	15.89540	15.89540		19.02	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	45.26120	0.04526	60.62710	0.06063	45.261	18.11	0.06	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	994.78660	0.99479	878.25790	0.87826	994.787	17.99	0.69	0.00	0	17,896.00
\$ / R	On 26/04/2016	Any day expiry			16.11570	16.11570	15.91960	15.91960		19.02	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	3.93790	0.00394	7.11710	0.00712	3.938	22.97	0.01	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	25.44640	0.02545	38.74430	0.03874	25.446	18.54	0.04	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	894.98680	0.89499	790.76050	0.79076	894.987	18.36	0.63	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	606.75580	0.60676	534.94490	0.53494	606.756	19.38	0.48	0.00	0	150.00
\$ / R	On 10/05/2016	Any day expiry			16.15830	16.15830	15.96180	15.96180		19.05	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	86.75390	0.08675	109.18890	0.10919	86.754	17.54	0.10	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,041.21400	1.04121	928.97400	0.92897	1,041.214	18.07	0.67	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.16750	16.16750	15.97090	15.97090		19.08	0.00	0.00	0	50.00
\$ / R	On 27/05/2016	Any day expiry			16.21010	16.21010	16.01310	16.01310		19.13	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	5.54690	0.00555	8.96830	0.00897	5.547	21.50	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	32.93890	0.03294	49.20950	0.04921	32.939	17.68	0.04	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	805.73380	0.80573	721.13280	0.72113	805.734	19.02	0.54	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	596.77280	0.59677	533.89930	0.53390	596.773	20.00	0.43	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.22230	16.22230	16.02520	16.02520		19.08	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.24050	16.24050	16.04330	16.04330		19.14	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	7.77250	0.00777	12.22250	0.01222	7.773	19.77	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,190.87870	1.19088	1,076.04200	1.07604	1,190.879	17.87	0.69	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.24660	16.24660	16.04930	16.04930		19.16	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	158.53770	0.15854	198.49670	0.19850	158.538	17.32	0.16	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,019.39160	1.01939	918.18750	0.91819	1,019.392	18.41	0.62	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.24960	16.24960	16.05240	16.05240		19.16	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.26180	16.26180	16.06440	16.06440		19.13	0.00	87,098,200.80	5,356	51,460.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	7.89290	0.00789	11.98150	0.01198	7.893	19.65	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	13.43020	0.01343	21.33960	0.02134	13.430	17.34	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	14.33320	0.01433	24.63820	0.02464	14.333	17.06	0.02	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	20.77970	0.02078	33.53750	0.03354	20.780	17.09	0.03	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,796.63780	2.79664	2,616.21860	2.61622	2,796.638	17.13	0.96	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	34.83780	0.03484	51.81860	0.05182	34.838	17.13	0.04	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	36.59340	0.03659	54.02960	0.05403	36.593	17.13	0.05	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	105.04130	0.10504	134.72020	0.13472	105.041	17.23	0.11	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	143.96050	0.14396	179.63830	0.17964	143.960	17.27	0.14	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	218.76860	0.21877	269.27800	0.26928	218.769	17.43	0.20	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,571.49970	1.57150	1,427.70070	1.42770	1,571.500	17.49	0.79	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,520.88600	1.52089	1,379.84220	1.37984	1,520.886	17.54	0.78	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	887.69690	0.88770	799.60600	0.79961	887.697	18.89	0.56	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	832.21060	0.83221	749.91700	0.74992	832.211	19.09	0.53	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	718.32820	0.71833	647.07970	0.64708	718.328	19.60	0.48	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	591.35400	0.59135	533.19900	0.53320	591.354	20.29	0.41	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	555.53940	0.55554	501.59450	0.50159	555.539	20.51	0.39	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	349.45490	0.34945	314.16910	0.31417	349.455	22.28	0.26	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	333.45700	0.33346	299.89720	0.29990	333.457	22.43	0.25	0.00	0	6,600.00
\$ / R	On 24/06/2016	Any day expiry			16.29530	16.29530	16.09760	16.09760		19.20	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	323.06060	0.32306	386.72840	0.38673	323.061	17.67	0.26	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	723.86770	0.72387	654.30240	0.65430	723.868	19.77	0.47	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.30750	16.30750	16.10970	16.10970		19.17	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	6.74680	0.00675	9.77190	0.00977	6.747	20.23	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	35.72490	0.03572	53.11770	0.05312	35.725	16.65	0.04	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	745.17950	0.74518	674.43060	0.67443	745.179	19.70	0.47	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	615.07290	0.61507	557.54840	0.55755	615.073	20.40	0.40	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry			16.39800	16.39800	16.19910	16.19910		19.37	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.72520	0.00873	11.91920	0.01192	8.725	19.65	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	38.14120	0.03814	56.94940	0.05695	38.141	15.98	0.05	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	697.66530	0.69767	635.65400	0.63565	697.665	20.52	0.42	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	614.44030	0.61444	560.55320	0.56055	614.440	21.05	0.38	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.44550	16.44550	16.24580	16.24580		19.46	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	14.54920	0.01455	19.68610	0.01969	14.549	16.50	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,427.61530	1.42762	1,304.03480	1.30403	1,427.615	18.07	0.69	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			16.49300	16.49300	16.29260	16.29260		19.56	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.14170	0.01114	14.71270	0.01471	11.142	19.24	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	36.76850	0.03677	56.89390	0.05689	36.768	15.14	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	658.17280	0.65817	602.27510	0.60228	658.173	21.38	0.37	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	607.66420	0.60766	556.50090	0.55650	607.664	21.75	0.35	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.52780	16.52780	16.32680	16.32680		19.53	0.00	0.00	0	0.00
\$ / R	On 06/09/2016	Any day expiry	17.74	Call	683.91170	0.68391	626.42740	0.62643	683.912	21.39	0.38	0.00	0	10,000.00
\$ / R	On 08/09/2016	Any day expiry			16.53410	16.53410	16.33300	16.33300		19.54	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	65.61190	0.06561	89.98880	0.08999	65.612	15.50	0.07	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	803.68740	0.80369	735.43170	0.73543	803.687	20.71	0.43	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.53730	16.53730	16.33610	16.33610		19.55	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.55000	16.55000	16.34860	16.34860		19.61	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 13/09/2016	Any day expiry	14.95	Put	330.87060	0.33087	382.83410	0.38283	330.871	17.64	0.22	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	514.08230	0.51408	470.29520	0.47030	514.082	22.74	0.29	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.55630	16.55630	16.35480	16.35480		19.61	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.56900	16.56900	16.36730	16.36730		19.58	0.00	1,656,900.00	100	34,374.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	19.35440	0.01935	33.52700	0.03353	19.354	14.07	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	198.35190	0.19835	247.41810	0.24742	198.352	16.71	0.15	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	785.46540	0.78547	720.99750	0.72100	785.465	20.96	0.41	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	734.99850	0.73500	674.92240	0.67492	734.999	21.27	0.39	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	409.63640	0.40964	376.62610	0.37663	409.636	23.80	0.23	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.59740	16.59740	16.39530	16.39530		19.67	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	13.80690	0.01381	18.03990	0.01804	13.807	18.86	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	37.90230	0.03790	57.35860	0.05736	37.902	14.61	0.04	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	644.08760	0.64409	590.53460	0.59053	644.088	22.09	0.34	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	611.92480	0.61192	561.12220	0.56112	611.925	22.29	0.33	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.69020	16.69020	16.48780	16.48780		19.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	15.57010	0.01557	20.02190	0.02002	15.570	18.51	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	41.21470	0.04121	52.40320	0.05240	41.215	14.43	0.04	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	628.46300	0.62846	578.30370	0.57830	628.463	22.67	0.32	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	614.21720	0.61422	565.27940	0.56528	614.217	22.77	0.31	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.80390	16.80390	16.59970	16.59970		19.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	16.63090	0.01663	21.63320	0.02163	16.631	18.01	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	42.50310	0.04250	45.98990	0.04599	42.503	14.11	0.04	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	617.81980	0.61782	570.67360	0.57067	617.820	23.35	0.29	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.85900	16.85900	16.65400	16.65400		19.94	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.87620	16.87620	16.67100	16.67100		19.94	0.00	0.00	0	6,418.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	16.91380	0.01691	22.25380	0.02225	16.914	17.68	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	39.73450	0.03973	63.72260	0.06372	39.734	13.70	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	395.73910	0.39574	441.15520	0.44116	395.739	17.64	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	401.98760	0.40199	447.97630	0.44798	401.988	17.65	0.22	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	467.87030	0.46787	519.66110	0.51966	467.870	17.81	0.25	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,016.11830	2.01612	1,868.70130	1.86870	2,016.118	17.97	0.73	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	855.94490	0.85594	791.58480	0.79158	855.945	22.07	0.38	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	766.98110	0.76698	709.96740	0.70997	766.981	22.65	0.34	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	750.39740	0.75040	694.77120	0.69477	750.397	22.77	0.34	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	746.77610	0.74678	691.45870	0.69146	746.776	22.80	0.34	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	720.43150	0.72043	667.33820	0.66734	720.431	23.00	0.33	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	703.60170	0.70360	651.94360	0.65194	703.602	23.13	0.32	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	627.57280	0.62757	587.07590	0.58708	627.573	23.79	0.29	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	619.28540	0.61929	581.32310	0.58132	619.285	23.87	0.28	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.09360	17.09360	16.88950	16.88950		20.45	0.00	0.00	0	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.31930	17.31930	17.11850	17.11850		20.83	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			15.98520	15.98520	15.79090	15.79090		18.99	0.00	1,758,372.00	110	1,191.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.26180	16.26180	16.06440	16.06440		19.13	0.00	243,927.00	15	151.00

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 MAXI	On 19/09/2016	Foreign Exchange Future			16.56900		16.56900		16.36730	16.36730		19.58	0.00	0.00	0	80.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.87620		16.87620		16.67100	16.67100		19.94	0.00	0.00	0	0.00
£ / R	On 12/01/2016	Any day expiry			23.13530		23.13530		22.90430	22.90430		19.76	0.00	0.00	0	15.00
£ / R	On 26/02/2016	Any day expiry			23.33040		23.33040		23.09620	23.09620		20.65	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.34360		23.34360		23.10910	23.10910		20.52	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.37430		23.37430		23.13910	23.13910		20.56	0.00	0.00	0	50.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.40560		23.40560		23.17000	23.17000		20.66	0.00	3,417,217.60	146	33,504.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	71.30480	0.07130		86.14280	0.08614	71.305	20.06	20.06	0.08	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	621.36170	0.62136		544.88960	0.54489	621.362	21.26	21.26	0.42	0.00	0	11,000.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.81990		23.81990		23.57900	23.57900		20.57	0.00	238,199.00	10	848.00
£ / R	On 08/09/2016	Any day expiry			24.23530		24.23530		23.98740	23.98740		20.01	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	356.05790	0.35606		403.86450	0.40386	356.058	18.48	18.48	0.17	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,052.11890	1.05212		973.97060	0.97397	1,052.119	21.27	21.27	0.39	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.28890		24.28890		24.03980	24.03980		19.95	0.00	0.00	0	225.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.76250		24.76250		24.50480	24.50480		19.62	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13495		0.13495		0.13277	0.13277		21.88	0.00	0.00	0	6,995.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13766		0.13766		0.13544	0.13544		20.62	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14076		0.14076		0.13850	0.13850		20.22	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry			17.03430		17.03430		16.82070	16.82070		18.49	0.00	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	2,185.91460	2.18591		1,974.52700	1.97453	2,185.915	23.84	23.84	0.99	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	2,116.25570	2.11626		1,905.29340	1.90529	2,116.256	23.63	23.63	0.99	0.00	0	1,000.00
€ / R	On 29/01/2016	Any day expiry			17.04810		17.04810		16.83440	16.83440		18.97	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	4.47360	0.00447		8.83910	0.00884	4.474	21.55	21.55	0.01	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	1,538.86400	1.53886		1,334.11450	1.33411	1,538.864	20.35	20.35	0.97	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.12620		17.12620		16.91100	16.91100		18.73	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	12.78820	0.01279		26.54180	0.02654	12.788	16.80	16.80	0.03	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,142.04220	1.14204		967.96780	0.96797	1,142.042	17.56	17.56	0.86	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.15160		17.15160		16.93590	16.93590		18.73	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.18820		17.18820		16.97160	16.97160		18.63	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			17.21450		17.21450		16.99760	16.99760		18.63	0.00	8,813,824.00	512	70,097.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	1.85100	0.00185		3.01130	0.00301	1.851	24.08	24.08	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	2.36800	0.00237		3.81610	0.00382	2.368	23.79	23.79	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	6.36840	0.00637		9.06830	0.00907	6.368	22.42	22.42	0.01	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	7.84240	0.00784		10.88060	0.01088	7.842	21.86	21.86	0.01	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	15.22570	0.01523		19.62790	0.01963	15.226	20.10	20.10	0.03	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	2,336.16750	2.33617		2,124.64020	2.12464	2,336.168	19.17	19.17	0.96	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	21.66750	0.02167		27.04020	0.02704	21.668	19.17	19.17	0.04	0.00	0	33,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	23.26030	0.02326		28.85760	0.02886	23.260	18.98	18.98	0.04	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	1,882.40750	1.88241		1,676.27370	1.67627	1,882.408	17.71	17.71	0.94	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	37.90750	0.03791		48.67370	0.04867	37.908	17.71	17.71	0.06	0.00	0	25,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	1,366.77920	1.36678		1,188.08070	1.18808	1,366.779	17.50	17.50	0.85	0.00	0	26,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	1,325.69870		1.32570	1,149.63860	1.14964	1,325.699		17.52	0.84	0.00	0	650.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,205.93870		1.20594	1,038.34190	1.03834	1,205.939		17.59	0.81	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,091.76190		1.09176	935.37600	0.93538	1,091.762		17.65	0.77	0.00	0	36,640.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.76	Call	788.25580		0.78826	662.93420	0.66293	788.256		18.14	0.65	0.00	0	1,275.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	708.97020		0.70897	593.00890	0.59301	708.970		18.29	0.61	0.00	0	19,500.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.56270		17.56270	17.34160	17.34160			18.81	0.00	0.00	0	5,522.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	23.92590		0.02393	35.25850	0.03526	23.926		17.56	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,821.72230		1.82172	1,647.18410	1.64718	1,821.722		17.44	0.81	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.96200		17.96200	17.73370	17.73370			19.02	0.00	0.00	0	6,030.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.36690		18.36690	18.13360	18.13360			19.21	0.00	0.00	0	4,500.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	450.30030		0.45030	508.68160	0.50868	450.300		17.50	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	621.46870		0.62147	697.55290	0.69755	621.469		17.75	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	725.64780		0.72565	666.04840	0.66605	725.648		21.93	0.32	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	564.14870		0.56415	529.95510	0.52996	564.149		23.15	0.25	0.00	0	2,961.00
10Y STND	On 17/12/2025	Interest Rate Swap			106.34110		106.34110	106.78786	106.78786				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.73343		103.73343	104.19230	104.19230				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.25594		100.25594	100.32372	100.32372				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.38603		100.38603	100.48757	100.48757				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.12795		101.12795	101.33547	101.33547				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.71900		100.71900	100.95814	100.95814				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.86770		102.86770	103.19258	103.19258				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.49176		102.49176	102.83428	102.83428				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			456.20100		456.20100	453.99400	453.99400				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			464.42000		464.42000	462.18000	462.18000				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			520.20500		520.20500	516.99700	516.99700				0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			529.57800		529.57800	526.31900	526.31900				0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			472.14500		472.14500	469.37500	469.37500				0.00	0.00	0	652.00
ALBI	On 05/05/2016	Index Future			480.65200		480.65200	477.83800	477.83800				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			489.90100		489.90100	487.03900	487.03900				0.00	0.00	0	0.00
AU\$ / R	On 15/01/2016	Any day expiry			11.20570		11.20570	11.17330	11.17330			22.78	0.00	0.00	0	3.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.29730		11.29730	11.26390	11.26390			17.97	0.00	0.00	0	13,801.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	16.97090		0.01697	18.56530	0.01857	16.971		19.58	0.04	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	958.12190		0.95812	928.08180	0.92808	958.122		17.90	0.87	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	306.04670		0.30605	293.24630	0.29325	306.047		18.17	0.47	0.00	0	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
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.44700	11.44700		11.41320	11.41320		16.55	0.00	0.00	0	2,608.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.61900	11.61900		11.58540	11.58540		16.61	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.79770	11.79770		11.76370	11.76370		16.89	0.00	0.00	0	0.00
CAD/ R	On 14/03/2016	Foreign Exchange Future		11.37080	11.37080		11.30870	11.30870		15.92	0.00	0.00	0	2.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.57220	11.57220		11.50860	11.50860		16.14	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future		15.88610	15.88610		15.69010	15.69010		20.19	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future		16.23290	16.23290		16.03310	16.03310		20.27	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future		2.36650	2.36650		2.35610	2.35610		19.29	0.00	0.00	0	158.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.38600	2.38600		2.37520	2.37520		19.19	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future		2.31410	2.31410		2.28490	2.28490		20.94	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.36280	2.36280		2.33340	2.33340		21.32	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/02/2016	Bond Future		10.98679	76.10984		11.06656	75.62775			0.00	0.00	0	8,710.00
ES33	On 05/05/2016	Bond Future		11.09600	73.68969		11.17834	73.20020			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future		11.19439	75.12346		11.27934	74.62605			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		11.11517	80.31067		11.19477	79.77100			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future		11.22407	77.49513		11.30635	76.94715			0.00	0.00	0	4,500.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/02/2016	GOVI		472.05000	472.05000		469.37000	469.37000			0.00	9,441,000.00	2	489.00
GOVI	On 05/05/2016	GOVI		480.55500	480.55500		477.83300	477.83300			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI		489.80100	489.80100		487.03300	487.03300			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
I2025	On 04/02/2016	Bond Future		121.57433	121.57433		121.59513	121.59513			0.00	0.00	0	2,111.00
I2025	On 05/05/2016	Bond Future		123.74500	123.74500		123.76769	123.76769			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/02/2016	Bond Future		101.01684	101.01684		101.03237	101.03237			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future		101.84498	101.84498		101.86212	101.86212			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		125.91842	125.91842		125.93901	125.93901			0.00	0.00	0	17,818.00
I2038	On 05/05/2016	Bond Future		128.16677	128.16677		128.18919	128.18919			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		126.05301	126.05301		126.07247	126.07247			0.00	0.00	0	12,126.00
I2046	On 05/05/2016	Bond Future		126.87390	126.87390		126.89538	126.89538			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		134.18242	134.18242		134.20322	134.20322			0.00	0.00	0	13,364.00
I2050	On 05/05/2016	Bond Future		136.57805	136.57805		136.60127	136.60127			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		232.74300	232.74300		232.75600	232.75600			0.00	4,654,860.00	2	1,040.00
IGOV	On 05/05/2016	Index Future		236.89900	236.89900		236.91500	236.91500			0.00	0.00	0	21.00
IGOV	On 04/08/2016	Index Future		241.45100	241.45100		241.47000	241.47000			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		630.90300	630.90300		630.98500	630.98500			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		641.65000	641.65000		641.73600	641.73600			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/01/2016	Jibar Tradeable Future		6.85000	93.15000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		7.10000	92.90000		7.10000	92.90000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.25000	92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.61000	92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.73000	92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		8.16000	91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.49000	91.51000		8.49000	91.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.74000	91.26000		8.74000	91.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.97000	91.03000		8.97000	91.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		9.19000	90.81000		9.19000	90.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		9.39000	90.61000		9.39000	90.61000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.15440	0.15440		0.15230	0.15230			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15320	0.15320		0.14930	0.14930			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
KES / R	On 19/09/2016	Foreign Exchange Future			0.15330		0.15330		0.15190	0.15190			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.06960		0.06960		0.06970	0.06970			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.06590		0.06590		0.06580	0.06580			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06400		0.06400		0.06340	0.06340			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			10.59490		10.59490		10.51770	10.51770		12.63	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.72240		10.72240		10.64440	10.64440		14.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.86800		10.86800		10.78910	10.78910		15.45	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.07690		1.07690		1.07640	1.07640			0.00	26,922.50	25	6,310.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.08000		1.08000		1.07950	1.07950			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.08410		1.08410		1.08350	1.08350			0.00	0.00	0	0.00
R186	On 04/02/2016	Bond Future			9.56833		107.61968		9.66252	106.96777		11.52	0.00	184,998,229.92	1,719	69,676.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.22000		0.00022		0.13000	0.00013	0.220	11.20	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.59000		0.00059		0.36000	0.00036	0.590	11.20	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	8.87000		0.00887		5.68000	0.00568	8.870	11.20	0.01	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	12.14000		0.01214		7.83000	0.00783	12.140	11.20	0.01	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,694.80000		6.69480		7,333.86000	7.33386	6,694.800	11.20	0.97	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,329.66000		6.32966		6,965.10000	6.96510	6,329.660	11.20	0.96	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	5,969.22000		5.96922		6,600.23000	6.60023	5,969.220	11.20	0.95	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,614.60000		5.61460		6,240.12000	6.24012	5,614.600	11.22	0.94	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,404.73000		5.40473		6,026.44000	6.02644	5,404.730	11.23	0.93	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	3,062.00000		3.06200		3,595.87000	3.59587	3,062.000	11.34	0.77	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.65492		109.55878		9.75267	108.89692		11.29	0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,115.18000		7.11518		7,667.41000	7.66741	7,115.180	10.97	0.81	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,525.43000		6.52543		7,059.81000	7.05981	6,525.430	11.00	0.78	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.72731		106.38487		9.82873	105.71246		11.18	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/02/2016	Bond Future			289.59483		289.59483		289.64460	289.64460			0.00	0.00	0	714.00
R197	On 05/05/2016	Bond Future			294.76543		294.76543		294.81993	294.81993			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			235.54116		235.54116		235.57902	235.57902			0.00	0.00	0	42,944.00
R202	On 05/05/2016	Bond Future			239.74669		239.74669		239.78842	239.78842			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			9.43067		94.94303		9.57174	94.27016		8.93	0.00	70,067,956.14	738	16,317.00

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
R2023	On 05/05/2016	Bond Future			9.52944		92.72361		9.67707	92.04021		9.07	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future			9.61075		94.52718		9.76545	93.83252		8.50	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/02/2016	Bond Future			8.31765		103.21942		8.46202	103.00793		2.04	0.00	0.00	0	16,689.00
R203	On 05/05/2016	Bond Future			8.51327		100.90859		8.68468	100.69505		1.95	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future			8.67142		102.87167		8.88212	102.65617		1.59	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/02/2016	Bond Future			9.96804		85.51989		10.05701	84.93036			0.00	0.00	0	18,752.00
R2030	On 05/05/2016	Bond Future			10.05375		87.06089		10.14557	86.46228			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			10.05765		88.67024		10.14148	88.08220		14.88	0.00	0.00	0	8,437.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,446.69000		6.44669		7,016.53000	7.01653	6,446.690	14.48	0.95	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,709.33000		5.70933		6,269.09000	6.26909	5,709.330	14.50	0.93	0.00	0	22.00
R2032	On 05/05/2016	Bond Future			10.14083		86.11027		10.22727	85.51317		15.40	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future			10.21241		87.78595		10.30150	87.17906		14.61	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			10.17654		85.78469		10.25518	85.19079		16.75	0.00	0.00	0	50,569.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,166.74000		7.16674		7,743.23000	7.74323	7,166.740	16.31	0.96	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,115.03000		6.11503		6,678.29000	6.67829	6,115.030	16.31	0.93	0.00	0	16.00
R2037	On 05/05/2016	Bond Future			10.25747		87.33045		10.33845	86.72739		16.56	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future			10.32911		84.77001		10.41251	84.15707		16.51	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/02/2016	Bond Future			8.75332		99.20377		8.88766	98.87426		3.92	0.00	0.00	0	38,369.00
R204	On 05/05/2016	Bond Future			8.90716		100.99121		9.05520	100.65745		3.73	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			9.03629		98.91360		9.20085	98.57548		3.43	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			10.26182		89.03733		10.34049	88.40970		17.19	0.00	0.00	0	1,820.00
R2040	On 05/05/2016	Bond Future			10.34360		90.64178		10.42464	90.00435		17.00	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.41638		87.89522		10.49985	87.24736		16.96	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/02/2016	Bond Future			10.24076		86.54472		10.31931	85.91484		17.75	0.00	0.00	0	19,969.00
R2044	On 05/05/2016	Bond Future			10.31920		88.10430		10.40009	87.46454		17.56	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
R2044	On 04/08/2016	Bond Future			10.38881		85.43362		10.47208	84.78341		17.52	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			10.22143		90.09948		10.30006	89.45807		17.30	0.00	0.00	0	60,433.00
R2048	On 04/02/2016	Bond Future	9.45	Put	6,905.18000		6.90518		7,517.41000	7.51741	6,905.180	16.85	0.93	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,042.49000		6.04249		6,639.79000	6.63979	6,042.490	16.87	0.90	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.29497		87.28571		10.37590	86.63425		18.00	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.35806		88.98368		10.44130	88.32145		17.09	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/02/2016	Bond Future			9.03356		94.69486		9.17127	94.26465		5.48	0.00	0.00	0	46,608.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.01000		0.00001		0.00000	0.00000	0.010	5.29	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.12000		0.00012		0.04000	0.00004	0.120	5.29	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.17151		96.40103		9.31955	95.96474		5.28	0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	52.84000		0.05284		36.23000	0.03623	52.840	5.10	0.05	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.28836		94.63092		9.44831	94.18816		4.97	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			9.19269		92.58960		9.32935	92.07494		6.98	0.00	0.00	0	41,032.00
R208	On 05/05/2016	Bond Future			9.30760		90.85618		9.45230	90.33384		7.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			9.40370		92.62385		9.55726	92.09329		6.46	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			10.05923		69.61703		10.13756	69.12416		17.02	0.00	0.00	0	41,344.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,801.39000		3.80139		4,239.09000	4.23909	3,801.390	16.68	0.85	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.13183		67.72167		10.21235	67.22112		17.63	0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future	8.25	Call	90.46000		0.09046		75.74000	0.07574	90.460	17.16	0.04	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	487.64000		0.48764		422.85000	0.42285	487.640	17.16	0.15	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.19389		69.03943		10.27660	68.53062		16.78	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,950.29000		1.95029		1,780.19000	1.78019	1,950.290	16.48	0.36	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,848.65000		4.84865		4,537.45000	4.53745	4,848.650	16.99	0.63	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

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
R210	On 04/02/2016	Bond Future			180.58237		180.58237		180.61350	180.61350			0.00	0.00	0	3,861.00
R210	On 05/05/2016	Bond Future			181.63916		181.63916		181.67326	181.67326			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/02/2016	Bond Future			134.56329		134.56329		134.58519	134.58519			0.00	0.00	0	720.00
R211	On 05/05/2016	Bond Future			136.96585		136.96585		136.98993	136.98993			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			140.03259		140.03259		140.05650	140.05650			0.00	0.00	0	1,569.00
R212	On 05/05/2016	Bond Future			142.53275		142.53275		142.55900	142.55900			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			9.98798		80.10712		10.07690	79.54206		14.84	0.00	16,021,424.00	200	47,764.00
R213	On 05/05/2016	Bond Future			10.06571		78.00072		10.15730	77.42683		15.33	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			10.13153		79.51799		10.22586	78.93462		14.56	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/02/2016	Bond Future			10.16551		69.85019		10.24400	69.34457		17.54	0.00	55,530,901.05	795	29,967.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,736.84000		5.73684		6,223.50000	6.22350	5,736.840	17.07	0.94	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,046.44000		5.04644		5,523.03000	5.52303	5,046.440	17.07	0.92	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.23639		67.81251		10.31706	67.29896		18.23	0.00	0.00	0	4,680.00
R214	On 04/08/2016	Bond Future			10.29683		69.13167		10.37970	68.60958		17.34	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	411.90000		0.41190		364.33000	0.36433	411.900	16.85	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,243.98000		1.24398		1,124.53000	1.12453	1,243.980	16.87	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,649.66000		3.64966		3,386.84000	3.38684	3,649.660	17.37	0.53	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,281.21000		7.28121		6,893.99000	6.89399	7,281.210	17.97	0.76	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			27,709.27000		27,709.27000		27,416.52000	27,416.52000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.11100		11.11100		11.05490	11.05490		16.74	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.27620		11.27620		11.21980	11.21980		16.54	0.00	0.00	0	0.00
TRY / R	On 14/03/2016	Foreign Exchange Future			5.21950		5.21950		5.20430	5.20430		17.12	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.17470		5.17470		5.16060	5.16060		16.81	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016	Foreign Exchange Future			1.38860		1.38860		1.36600	1.36600			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.32610		1.32610		1.30930	1.30930			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
Total for Derivatives :											976,659,331.42	50,983	3,912,081.00
Grand Total:											976,659,331.42	50,983	3,912,081.00