



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: 27/01/2016

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 27/01/2016	Any day expiry	16.38280	16.38280		16.43480	16.43480		25.18	0.00	6,553,120.00	400	0.00
\$ / R	On 29/01/2016	Any day expiry	16.38560	16.38560		16.43480	16.43480		23.16	0.00	0.00	0	212.00
\$ / R	On 29/01/2016	Any day expiry	13.74	Put	0.02280	0.00002	0.02710	0.00003	0.023	65.13	0.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.26	Call	2,125.62950	2.12563	2,174.83620	2.17484	2,125.630	52.99	1.00	0	100.00
\$ / R	On 29/01/2016	Any day expiry	14.50	Put	0.03340	0.00003	0.04160	0.00004	0.033	47.38	0.00	0	2,000.00
\$ / R	On 01/02/2016	Any day expiry			16.39160	16.39160	16.44370	16.44370		19.75	0.00	0	0.00
\$ / R	On 01/02/2016	Any day expiry	16.84	Call	33.70960	0.03371	52.25610	0.05226	33.710	22.27	0.15	0	2,500.00
\$ / R	On 08/02/2016	Any day expiry			16.41280	16.41280	16.46490	16.46490		19.12	0.00	0	0.00
\$ / R	On 08/02/2016	Any day expiry	16.57	Call	165.15440	0.16515	204.95970	0.20496	165.154	19.74	0.40	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry			16.41890	16.41890	16.47100	16.47100		19.20	0.00	101,059,890.00	6,150
\$ / R	On 10/02/2016	Any day expiry	16.01	Call	492.11970	0.49212	549.94260	0.54994	492.120	18.37	0.76	0	5,000.00
\$ / R	On 10/02/2016	Any day expiry	16.45	Call	233.56830	0.23357	0.00000	0.00000	233.568	19.38	0.49	40,355,955.75	5,000
\$ / R	On 12/02/2016	Any day expiry			16.42500	16.42500	16.47710	16.47710		19.40	0.00	0	506.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	0.00770	0.00001	0.00660	0.00001	0.008	41.30	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	1,042.47040	1.04247	1,096.32940	1.09633	1,042.470	19.91	0.94	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	16.69	Call	166.69740	0.16670	203.33800	0.20334	166.697	20.21	0.36	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 15/02/2016	Any day expiry		16.43420	16.43420		16.48620	16.48620		18.80	0.00	0.00	0	4,330.00
\$ / R	On 16/02/2016	Any day expiry		16.43720	16.43720		16.48930	16.48930		18.85	0.00	0.00	0	993.00
\$ / R	On 17/02/2016	Any day expiry		16.44030	16.44030		16.49230	16.49230		18.89	0.00	0.00	0	300.00
\$ / R	On 19/02/2016	Any day expiry		16.44640	16.44640		16.49840	16.49840		18.95	0.00	0.00	0	0.00
\$ / R	On 19/02/2016	Any day expiry	13.93	Call	2,517.21040	2.51721	2,569.20720	2.56921	2,517.210	24.02	1.00	0.00	0	3,600.00
\$ / R	On 19/02/2016	Any day expiry	14.30	Put	2.15440	0.00215	1.83620	0.00184	2.154	22.88	0.01	0.00	0	100.00
\$ / R	On 19/02/2016	Any day expiry	14.91	Call	1,546.19020	1.54619	1,595.91380	1.59591	1,546.190	20.89	0.97	0.00	0	100.00
\$ / R	On 25/02/2016	Any day expiry		16.46470	16.46470		16.51670	16.51670		18.73	0.00	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	0.02230	0.00002	0.01810	0.00002	0.022	31.23	0.00	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	13.50	Put	0.50380	0.00050	0.59220	0.00059	0.504	24.09	0.00	0.00	0	150.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	1,633.21740	1.63322	1,683.02670	1.68303	1,633.217	19.07	0.98	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	15.64	Call	887.27980	0.88728	941.33110	0.94133	887.280	17.66	0.85	0.00	0	150.00
\$ / R	On 26/02/2016	Any day expiry		16.46780	16.46780		16.51980	16.51980		18.81	0.00	0.00	0	392.00
\$ / R	On 29/02/2016	Any day expiry		16.47700	16.47700		16.52890	16.52890		18.67	0.00	0.00	0	218.00
\$ / R	On 29/02/2016	Any day expiry	13.92	Put	1.81320	0.00181	1.82490	0.00182	1.813	22.13	0.01	0.00	0	100.00
\$ / R	On 29/02/2016	Any day expiry	14.60	Call	1,882.96050	1.88296	1,933.67600	1.93368	1,882.960	19.24	0.98	0.00	0	100.00
\$ / R	On 02/03/2016	Any day expiry		16.48320	16.48320		16.53510	16.53510		18.94	0.00	0.00	0	0.00
\$ / R	On 02/03/2016	Any day expiry	14.60	Call	1,889.65670	1.88966	1,941.40210	1.94140	1,889.657	18.96	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.61	Call	1,879.75980	1.87976	1,931.49500	1.93149	1,879.760	18.91	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	14.62	Call	1,869.86450	1.86986	1,921.58930	1.92159	1,869.865	18.87	0.98	0.00	0	10,000.00
\$ / R	On 02/03/2016	Any day expiry	15.50	Call	1,041.46350	1.04146	1,093.41610	1.09342	1,041.464	17.77	0.87	0.00	0	27,500.00
\$ / R	On 07/03/2016	Any day expiry		16.49870	16.49870		16.55070	16.55070		18.92	0.00	0.00	0	301.00
\$ / R	On 11/03/2016	Any day expiry		16.51120	16.51120		16.56310	16.56310		19.11	0.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		16.52050	16.52050		16.57250	16.57250		18.99	0.00	553,998,447.00	33,534	917,067.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	0.05030	0.00005	0.04180	0.00004	0.050	27.60	0.00	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.60	Put	0.05730	0.00006	0.05010	0.00005	0.057	27.51	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	0.09570	0.00010	0.08380	0.00008	0.096	27.16	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	0.10320	0.00010	0.09040	0.00009	0.103	27.11	0.00	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	0.12610	0.00013	0.11040	0.00011	0.126	26.97	0.00	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	0.13920	0.00014	0.12200	0.00012	0.139	26.90	0.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.00	Put	0.15750	0.00016	0.13800	0.00014	0.158	26.81	0.00	0.00	0	30,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	0.20600	0.00021	0.18060	0.00018	0.206	26.62	0.00	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.26	Put	0.29510	0.00030	0.25900	0.00026	0.295	26.35	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.55	Call	3,971.07910	3.97108	4,023.00950	4.02301	3,971.079	25.85	1.00	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.74	Put	0.88780	0.00089	0.78220	0.00078	0.888	25.52	0.00	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.80	Call	3,721.51370	3.72151	3,773.39360	3.77339	3,721.514	25.41	1.00	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.95	Put	1.40510	0.00141	1.24050	0.00124	1.405	25.15	0.00	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.10	Put	1.93430	0.00193	1.71040	0.00171	1.934	24.89	0.00	0.00	0	35,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.20	Call	3,322.88470	3.32288	3,374.61080	3.37461	3,322.885	24.71	1.00	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.26	Put	2.53500	0.00254	2.37210	0.00237	2.535	24.43	0.01	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.50	Call	3,023.74820	3.02375	3,075.72210	3.07572	3,023.748	23.30	0.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.55	Call	2,973.92290	2.97392	3,025.93600	3.02594	2,973.923	23.07	0.99	0.00	0	12,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.75	Put	4.23360	0.00423	4.45070	0.00445	4.234	22.13	0.01	0.00	0	4,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.76	Call	2,764.77950	2.76478	2,817.00900	2.81701	2,764.780	22.08	0.99	0.00	0	10,000.00

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	13.94	Call	2,585.70680	2.58571	2,638.20740	2.63821	2,585.707	21.24	0.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.95	Put	5.26470	0.00526	5.78310	0.00578	5.265	21.19	0.01	0.00	0	32,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.00	Call	2,526.06460	2.52606	2,578.67780	2.57868	2,526.065	20.96	0.99	0.00	0	1,750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.10	Call	2,426.72450	2.42672	2,479.55480	2.47955	2,426.725	20.49	0.99	0.00	0	9,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.20	Put	6.97510	0.00698	8.06440	0.00806	6.975	20.02	0.02	0.00	0	800.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.21	Call	2,317.55550	2.31756	2,370.67340	2.37067	2,317.555	19.97	0.98	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.26	Put	7.47460	0.00747	8.74250	0.00874	7.475	19.74	0.02	0.00	0	402.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	2,218.42250	2.21842	2,271.85350	2.27185	2,218.423	19.50	0.98	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Put	9.92980	0.00993	12.12300	0.01212	9.930	18.61	0.02	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.50	Call	2,030.42980	2.03043	2,084.62300	2.08462	2,030.430	18.61	0.98	0.00	0	1,300.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	1,941.58160	1.94158	1,996.22820	1.99623	1,941.582	18.19	0.97	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Call	1,833.20630	1.83321	1,888.50340	1.88850	1,833.206	17.67	0.97	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.70	Put	12.70630	0.01271	16.00340	0.01600	12.706	17.67	0.03	0.00	0	1,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.75	Call	1,784.03540	1.78404	1,839.66760	1.83967	1,784.035	17.44	0.97	0.00	0	29,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.80	Put	14.42770	0.01443	18.42190	0.01842	14.428	17.20	0.04	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.99	Put	23.37500	0.02337	26.94220	0.02694	23.375	17.12	0.05	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.00	Put	24.05340	0.02405	27.64670	0.02765	24.053	17.13	0.05	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.01	Put	24.74740	0.02475	28.36600	0.02837	24.747	17.14	0.06	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.04	Put	26.92710	0.02693	30.61430	0.03061	26.927	17.17	0.06	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.20	Call	1,361.76070	1.36176	1,417.63610	1.41764	1,361.761	17.34	0.91	0.00	0	500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.27	Call	1,299.64760	1.29965	1,355.48800	1.35549	1,299.648	17.41	0.90	0.00	0	38,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.45	Put	74.74620	0.07475	78.06960	0.07807	74.746	17.60	0.14	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.53	Call	1,079.36810	1.07937	1,134.23770	1.13424	1,079.368	17.68	0.84	0.00	0	25,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.55	Call	1,063.18610	1.06319	1,117.91670	1.11792	1,063.186	17.70	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.56	Call	1,055.13870	1.05514	1,109.79750	1.10980	1,055.139	17.71	0.84	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.57	Call	1,047.12100	1.04712	1,101.70570	1.10171	1,047.121	17.73	0.83	0.00	0	5,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.59	Call	1,031.17570	1.03118	1,085.60330	1.08560	1,031.176	17.75	0.83	0.00	0	3,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.60	Call	1,023.25020	1.02325	1,077.59460	1.07759	1,023.250	17.76	0.82	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	908.44770	0.90845	961.73450	0.96173	908.448	17.93	0.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Put	166.04300	0.16604	167.03530	0.16704	166.043	18.07	0.25	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.85	Call	836.54300	0.83654	889.53530	0.88954	836.543	18.07	0.75	0.00	0	2,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Put	214.93320	0.21493	215.24630	0.21525	214.933	18.28	0.30	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	735.43320	0.73543	787.74630	0.78775	735.433	18.28	0.70	0.00	0	750.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.20	Call	613.63720	0.61364	664.56530	0.66457	613.637	18.57	0.63	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.34	Call	537.32880	0.53733	586.95260	0.58695	537.329	18.76	0.58	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.45	Put	411.97970	0.41198	408.39300	0.40839	411.980	18.92	0.46	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	459.00810	0.45901	506.82010	0.50682	459.008	18.99	0.52	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.55	Call	437.65680	0.43766	483.60950	0.48361	437.657	19.11	0.50	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Put	590.31170	0.59031	580.85000	0.58085	590.312	19.60	0.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.75	Call	360.81170	0.36081	403.35000	0.40335	360.812	19.60	0.44	0.00	0	35,201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.85	Put	656.70220	0.65670	645.44820	0.64545	656.702	19.84	0.60	0.00	0	15,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.90	Put	691.01560	0.69102	678.85200	0.67885	691.016	19.96	0.61	0.00	0	10,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.00	Put	761.74860	0.76175	747.75510	0.74776	761.749	20.21	0.64	0.00	0	201.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.18	Call	236.10040	0.23610	270.81550	0.27082	236.100	20.65	0.31	0.00	0	12,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	17.41	Call	187.62670	0.18763	218.39130	0.21839	187.627	21.20	0.26	0.00	0	20,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	17.65	Call	147.20300	0.14720	173.67390	0.17367	147.203	21.75	0.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	18.24	Call	80.98250	0.08098	99.08560	0.09909	80.983	23.05	0.12	0.00	0	12,500.00
\$ / R	On 15/03/2016	Any day expiry			16.52360	16.52360	16.57560	16.57560		19.03	0.00	0.00	0	350.00
\$ / R	On 16/03/2016	Any day expiry			16.52670	16.52670	16.57870	16.57870		19.18	0.00	0.00	0	0.00
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	3.13830	0.00314	2.95080	0.00295	3.138	23.96	0.01	0.00	0	17,991.00
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,911.63730	1.91164	1,965.03970	1.96504	1,911.637	18.46	0.97	0.00	0	17,991.00
\$ / R	On 23/03/2016	Any day expiry			16.54850	16.54850	16.60050	16.60050		19.15	0.00	0.00	0	0.00
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	6.29030	0.00629	6.24890	0.00625	6.290	22.13	0.01	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,612.45070	1.61245	1,666.85350	1.66685	1,612.451	17.45	0.93	0.00	0	19,744.00
\$ / R	On 29/03/2016	Any day expiry			16.56720	16.56720	16.61910	16.61910		19.07	0.00	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.30840	0.00031	0.29710	0.00030	0.308	25.97	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	6.29230	0.00629	5.82840	0.00583	6.292	22.34	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	1,389.60400	1.38960	1,442.64570	1.44265	1,389.604	17.58	0.88	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	850.16320	0.85016	899.77700	0.89978	850.163	18.24	0.70	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry			16.57340	16.57340	16.62540	16.62540		19.09	0.00	0.00	0	35.00
\$ / R	On 05/04/2016	Any day expiry			16.58910	16.58910	16.64100	16.64100		19.11	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	945.98900	0.94599	995.47510	0.99548	945.989	18.03	0.73	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			16.59220	16.59220	16.64420	16.64420		19.13	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			16.59540	16.59540	16.64730	16.64730		19.13	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	739.04470	0.73904	786.52790	0.78653	739.045	18.59	0.62	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			16.62050	16.62050	16.67230	16.67230		19.10	0.00	0.00	0	1,765.00
\$ / R	On 18/04/2016	Any day expiry			16.62990	16.62990	16.68170	16.68170		19.10	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	18.29460	0.01829	17.21750	0.01722	18.295	19.92	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	1,341.30140	1.34130	1,393.03260	1.39303	1,341.301	17.53	0.83	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	433.16810	0.43317	470.88240	0.47088	433.168	19.99	0.40	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			16.63620	16.63620	16.68790	16.68790		19.12	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			16.65190	16.65190	16.70360	16.70360		19.05	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	562.01620	0.56202	603.21150	0.60321	562.016	19.36	0.48	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			16.65500	16.65500	16.70670	16.70670		19.06	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	1.56130	0.00156	1.60310	0.00160	1.561	25.21	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	11.34960	0.01135	10.13930	0.01014	11.350	20.62	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	1,196.47940	1.19648	1,247.49370	1.24749	1,196.479	17.66	0.77	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	803.78400	0.80378	850.38260	0.85038	803.784	18.51	0.61	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	614.52950	0.61453	0.00000	0.00000	614.529	19.14	0.51	84,418,999.50	10,000	10,000.00
\$ / R	On 04/05/2016	Any day expiry			16.70340	16.70340	16.70340	16.70340			0.00	6,180,258.00	370	370.00
\$ / R	On 10/05/2016	Any day expiry			16.69960	16.69960	16.75140	16.75140		19.13	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	36.86600	0.03687	35.75260	0.03575	36.866	18.52	0.05	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	1,374.87850	1.37488	1,426.11270	1.42611	1,374.879	17.57	0.80	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			16.70920	16.70920	16.76100	16.76100		19.18	0.00	0.00	0	50.00
\$ / R	On 17/05/2016	Any day expiry			16.72200	16.72200	16.77380	16.77380		19.14	0.00	0.00	0	100.00
\$ / R	On 27/05/2016	Any day expiry			16.75390	16.75390	16.80590	16.80590		19.27	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	3.82040	0.00382	3.41510	0.00342	3.820	24.27	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	15.35600	0.01536	13.13190	0.01313	15.356	19.08	0.02	0.00	0	150.00

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 27/05/2016	Any day expiry	16.13	Call	1,047.92890	1.04793	1,094.84120	1.09484	1,047.929	18.33	0.66	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	764.37680	0.76438	807.86510	0.80787	764.377	19.19	0.53	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.76670	16.76670	16.81870	16.81870		19.22	0.00	0.00	0	230.00
\$ / R	On 06/06/2016	Any day expiry			16.78590	16.78590	16.83790	16.83790		19.28	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.59640	0.00560	4.99040	0.00499	5.596	22.41	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,544.36260	1.54436	1,594.89750	1.59490	1,544.363	17.59	0.80	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.79230	16.79230	16.84430	16.84430		19.31	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	74.61820	0.07462	72.32470	0.07232	74.618	17.70	0.09	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	1,319.92020	1.31992	1,369.28110	1.36928	1,319.920	17.87	0.74	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.79550	16.79550	16.84750	16.84750		19.31	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.80830	16.80830	16.86030	16.86030		19.29	0.00	18,052,114.20	1,074	91,692.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.78960	0.00579	5.17590	0.00518	5.790	22.21	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	10.15830	0.01016	8.88990	0.00889	10.158	19.96	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	10.87160	0.01087	9.49020	0.00949	10.872	19.69	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	12.64840	0.01265	10.98170	0.01098	12.648	19.09	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	3,324.86220	3.32486	3,374.00580	3.37401	3,324.862	18.31	0.98	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	16.56220	0.01656	13.70580	0.01371	16.562	18.31	0.02	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	17.35710	0.01736	14.44710	0.01445	17.357	18.29	0.02	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	49.23460	0.04923	45.91410	0.04591	49.235	17.85	0.06	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	68.27660	0.06828	65.41850	0.06542	68.277	17.70	0.08	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	104.87740	0.10488	103.45030	0.10345	104.877	17.48	0.11	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,993.46610	1.99347	2,044.50940	2.04451	1,993.466	17.43	0.88	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,933.12420	1.93312	1,984.62150	1.98462	1,933.124	17.39	0.87	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	392.73590	0.39274	387.65800	0.38766	392.736	18.07	0.31	1,383,424.00	280	25,700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	1,142.68170	1.14268	1,189.13850	1.18914	1,142.682	18.22	0.67	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.17	Put	464.94990	0.46495	459.08580	0.45909	464.950	18.33	0.34	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	1,070.37400	1.07037	1,116.22370	1.11622	1,070.374	18.42	0.64	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	624.42700	0.62443	616.89080	0.61689	624.427	18.83	0.41	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	918.44790	0.91845	962.75220	0.96275	918.448	18.87	0.58	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	693.97750	0.69398	685.72670	0.68573	693.978	19.03	0.44	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	705.00370	0.70500	696.64030	0.69664	705.004	19.06	0.44	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.92	Put	862.71740	0.86272	852.29660	0.85230	862.717	19.49	0.50	0.00	0	20,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	747.17400	0.74717	788.67000	0.78867	747.174	19.50	0.50	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	739.54560	0.73955	780.87060	0.78087	739.546	19.54	0.50	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	698.96390	0.69896	739.35360	0.73935	698.964	19.72	0.48	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.79	Call	482.46770	0.48247	516.20300	0.51620	482.468	20.95	0.35	0.00	0	6,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	435.18070	0.43518	466.82880	0.46683	435.181	21.33	0.32	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	420.60660	0.42061	451.57350	0.45157	420.607	21.45	0.31	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	400.74770	0.40075	430.75830	0.43076	400.748	21.63	0.30	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	325.72750	0.32573	352.47940	0.35248	325.728	22.36	0.25	1,312,416.00	280	25,000.00
\$ / R	On 24/06/2016	Any day expiry			16.84340	16.84340	16.89560	16.89560		19.38	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	165.96530	0.16597	165.01330	0.16501	165.965	17.43	0.16	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	918.55310	0.91855	962.29220	0.96229	918.553	19.06	0.56	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.85620	16.85620	16.90840	16.90840		19.35	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.11680	0.00512	4.43040	0.00443	5.117	22.66	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	17.05080	0.01705	14.79790	0.01480	17.051	17.66	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	944.46150	0.94446	988.32640	0.98833	944.461	19.00	0.57	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	771.25060	0.77125	812.26060	0.81226	771.251	19.66	0.49	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.94570	16.94570	16.99810	16.99810		19.46	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	728.69220	0.72869	720.22830	0.72023	728.692	18.92	0.41	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	546.85890	0.54686	580.38900	0.58039	546.859	21.39	0.35	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.94890	16.94890	17.00130	17.00130		19.47	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.49490	0.00649	5.69530	0.00570	6.495	21.67	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	18.89910	0.01890	15.94260	0.01594	18.899	16.80	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	859.05620	0.85906	900.33470	0.90033	859.056	19.74	0.50	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	749.09770	0.74910	788.19170	0.78819	749.098	20.23	0.45	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.99990	16.99990	17.05260	17.05260		19.53	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.97610	0.01298	11.56350	0.01156	12.976	18.86	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,782.04140	1.78204	1,830.79770	1.83080	1,782.041	17.72	0.78	0.00	0	2,000.00
\$ / R	On 26/08/2016	Any day expiry			17.05140	17.05140	17.10420	17.10420		19.61	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	8.20410	0.00820	7.39050	0.00739	8.204	20.97	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	20.32770	0.02033	17.24050	0.01724	20.328	16.09	0.02	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	790.39430	0.79039	828.79180	0.82879	790.394	20.54	0.44	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	724.22310	0.72422	761.18650	0.76119	724.223	20.87	0.41	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			17.08910	17.08910	17.14190	17.14190		19.64	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			17.09600	17.09600	17.14880	17.14880		19.64	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	26.71450	0.02671	22.96460	0.02296	26.714	15.31	0.03	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	973.70790	0.97371	1,013.93850	1.01394	973.708	19.93	0.50	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			17.09940	17.09940	17.15220	17.15220		19.69	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			17.11310	17.11310	17.16600	17.16600		19.67	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	177.68590	0.17769	170.95480	0.17095	177.686	16.95	0.14	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	605.05950	0.60506	635.49830	0.63550	605.059	21.97	0.34	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			17.12000	17.12000	17.17290	17.17290		19.68	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			17.13370	17.13370	17.18660	17.18660		19.69	0.00	856,685.00	50	35,439.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	19.55850	0.01956	16.82750	0.01683	19.558	16.48	0.02	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	97.49570	0.09750	91.30730	0.09131	97.496	16.22	0.09	0.00	0	17,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	945.59450	0.94559	985.59670	0.98560	945.594	20.17	0.48	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	880.13540	0.88014	919.00480	0.91900	880.135	20.45	0.45	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	469.47770	0.46948	497.73160	0.49773	469.478	22.95	0.27	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			17.16460	17.16460	17.21750	17.21750		19.73	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	10.10980	0.01011	8.81930	0.00882	10.110	20.36	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	21.24220	0.02124	18.68260	0.01868	21.242	15.43	0.02	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	760.66710	0.76067	794.38550	0.79439	760.667	21.25	0.40	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	721.47700	0.72148	754.26970	0.75427	721.477	21.48	0.38	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			17.26070	17.26070	17.31370	17.31370		19.81	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.97750	0.01098	9.67440	0.00967	10.978	19.74	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	22.79820	0.02280	24.29490	0.02429	22.798	15.07	0.03	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	731.81580	0.73182	764.53860	0.76454	731.816	21.84	0.36	0.00	0	250.00

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 26/10/2016	Any day expiry	18.85	Call	714.60280	0.71460	746.88930	0.74689	714.603	21.95	0.36	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			17.37720	17.37720	17.43170	17.43170		19.87	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.57850	0.01158	9.38280	0.00938	11.578	19.06	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	28.26510	0.02827	30.34000	0.03034	28.265	15.10	0.03	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	705.55390	0.70555	737.66500	0.73766	705.554	22.48	0.33	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			17.43390	17.43390	17.48910	17.48910		19.97	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			17.45160	17.45160	17.50700	17.50700		19.93	0.00	8,725,800.00	500	14,298.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.89220	0.01489	12.60970	0.01261	14.892	19.27	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	23.80940	0.02381	19.94890	0.01995	23.809	15.37	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	24.26860	0.02427	20.28070	0.02028	24.269	14.95	0.02	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	24.79520	0.02480	20.65440	0.02065	24.795	14.47	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	204.24070	0.20424	195.92340	0.19592	204.241	16.44	0.14	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	222.48650	0.22249	214.25530	0.21426	222.487	16.59	0.15	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	227.87480	0.22787	219.67620	0.21968	227.875	16.64	0.15	0.00	0	27,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	286.12590	0.28613	278.42460	0.27842	286.126	17.07	0.17	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	2,403.92120	2.40392	2,452.42810	2.45243	2,403.921	17.50	0.80	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	483.45180	0.48345	476.10530	0.47611	483.452	17.89	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	556.64150	0.55664	548.87770	0.54888	556.642	18.06	0.28	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	635.96740	0.63597	627.78690	0.62779	635.967	18.22	0.30	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	758.83830	0.75884	749.88550	0.74989	758.838	18.54	0.34	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	788.50510	0.78851	779.34760	0.77935	788.505	18.62	0.35	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	870.37060	0.87037	860.66230	0.86066	870.371	18.85	0.37	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	907.42200	0.90742	0.00000	0.00000	907.422	18.95	0.38	93,360,030.00	15,000	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.51	Put	1,347.49330	1.34749	0.00000	0.00000	1,347.493	20.00	0.47	115,729,380.00	15,000	15,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	987.97340	0.98797	1,027.41620	1.02742	987.973	21.17	0.43	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	877.49690	0.87750	915.08790	0.91509	877.497	21.73	0.39	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	856.64080	0.85664	893.81230	0.89381	856.641	21.84	0.38	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	852.09470	0.85209	889.17140	0.88917	852.095	21.86	0.38	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	818.96440	0.81896	855.35760	0.85536	818.964	22.04	0.37	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	797.80370	0.79780	833.73870	0.83374	797.804	22.17	0.36	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	711.03430	0.71103	745.00350	0.74500	711.034	22.72	0.32	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	702.19040	0.70219	735.94470	0.73594	702.190	22.78	0.32	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	691.77790	0.69178	725.27270	0.72527	691.778	22.85	0.32	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	668.28010	0.66828	701.19560	0.70120	668.280	23.02	0.31	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	635.06130	0.63506	667.12970	0.66713	635.061	23.28	0.29	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	614.19200	0.61419	645.70500	0.64570	614.192	23.45	0.28	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	543.54890	0.54355	573.24160	0.57324	543.549	24.35	0.25	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	534.54040	0.53454	564.01850	0.56402	534.540	24.52	0.25	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future			17.69110	17.69110	17.74650	17.74650		20.34	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	961.66600	0.96167	952.25230	0.95225	961.666	18.99	0.35	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	683.11730	0.68312	710.58440	0.71058	683.117	24.60	0.27	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.89910	17.89910	17.95400	17.95400		20.80	0.00	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			16.52050	16.52050	16.57250	16.57250		18.99	0.00	198,246.00	12	1,114.00

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 13/06/2016	Foreign Exchange Future			16.80830	16.80830		16.86030	16.86030		19.29	0.00	134,466.40	8	139.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			17.13370	17.13370		17.18660	17.18660		19.69	0.00	0.00	0	85.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			17.45160	17.45160		17.50700	17.50700		19.93	0.00	0.00	0	0.00
£ / R	On 26/02/2016	Any day expiry			23.54600	23.54600		23.60050	23.60050		19.92	0.00	0.00	0	163.00
£ / R	On 29/02/2016	Any day expiry			23.55930	23.55930		23.61370	23.61370		19.69	0.00	0.00	0	56.00
£ / R	On 07/03/2016	Any day expiry			23.59060	23.59060		23.64500	23.64500		19.71	0.00	0.00	0	115.00
£ / R	On 14/03/2016	Foreign Exchange Future			23.62200	23.62200		23.67630	23.67630		19.66	0.00	6,307,074.00	267	32,215.00
£ / R	On 14/03/2016	Foreign Exchange Future	20.75	Put	18.34360	0.01834		20.82560	0.02083	18.344	19.32	0.03	0.00	0	21,300.00
£ / R	On 14/03/2016	Foreign Exchange Future	22.05	Put	111.56950	0.11157		112.08930	0.11209	111.570	18.19	0.14	0.00	0	6,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.15	Put	435.06200	0.43506		426.54400	0.42654	435.062	19.23	0.37	0.00	0	4,000.00
£ / R	On 14/03/2016	Foreign Exchange Future	23.95	Call	534.96990	0.53497		569.07050	0.56907	534.970	20.17	0.44	0.00	0	11,400.00
£ / R	On 14/03/2016	Foreign Exchange Future	25.30	Call	204.71560	0.20472		223.43580	0.22344	204.716	21.99	0.20	0.00	0	7,800.00
£ / R	On 15/04/2016	Any day expiry			24.43730	24.43730		24.49200	24.49200		20.52	0.00	0.00	0	88.00
£ / R	On 13/06/2016	Foreign Exchange Future			24.04180	24.04180		24.09560	24.09560		19.86	0.00	240,418.00	10	2,696.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	1,066.86350	1.06686	1,091.70290	1.09170	1,066.864	20.11	0.49	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	489.74900	0.48975	502.59220	0.50259	489.749	22.39	0.26	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			24.46550	24.46550		24.52000	24.52000		19.74	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	252.87040	0.25287	248.59210	0.24859	252.870	17.81	0.14	0.00	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	1,051.05070	1.05105	1,064.74080	1.06474	1,051.051	20.99	0.40	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			24.52110	24.52110		24.57580	24.57580		19.69	0.00	0.00	0	390.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.99540	24.99540		25.05360	25.05360		19.52	0.00	0.00	0	0.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.13945	0.13945		0.14008	0.14008		21.77	0.00	40,440.21	290	6,708.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14223	0.14223		0.14286	0.14286		20.30	0.00	0.00	0	4,588.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14546	0.14546		0.14609	0.14609		19.93	0.00	0.00	0	947.00
€ / R	On 29/01/2016	Any day expiry			17.84100	17.84100		17.81080	17.81080		25.79	0.00	0.00	0	0.00
€ / R	On 29/01/2016	Any day expiry	15.15	Put	0.00000	0.00000		0.02510	0.00003	0.000	36.45	0.00	0.00	0	100.00
€ / R	On 29/01/2016	Any day expiry	15.52	Call	2,321.00000	2.32100	2,290.83180	2.29083	2,321.000	38.16	1.00	0.00	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry			17.85350	17.85350		17.82680	17.82680		19.88	0.00	0.00	0	0.00
€ / R	On 19/02/2016	Any day expiry	15.40	Put	2.50810	0.00251		2.89410	0.00289	2.508	24.24	0.01	0.00	0	100.00
€ / R	On 19/02/2016	Any day expiry	16.06	Call	1,803.43230	1.80343	1,777.00800	1.77701	1,803.432	22.02	0.97	0.00	0.00	0	100.00
€ / R	On 24/02/2016	Any day expiry			17.87820	17.87820		17.85140	17.85140		19.65	0.00	0.00	0	100.00
€ / R	On 26/02/2016	Any day expiry			17.88550	17.88550		17.85950	17.85950		19.83	0.00	0.00	0	34.00
€ / R	On 07/03/2016	Any day expiry			17.89970	17.89970		17.87280	17.87280		19.61	0.00	0.00	0	5.00
€ / R	On 14/03/2016	Foreign Exchange Future			18.00710	18.00710		17.97960	17.97960		19.76	0.00	7,598,996.20	422	73,426.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	0.22340	0.00022		0.27670	0.00028	0.223	27.52	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	0.31110	0.00031		0.38340	0.00038	0.311	27.29	0.00	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	1.21180	0.00121		1.46010	0.00146	1.212	26.31	0.00	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	1.72920	0.00173		2.07030	0.00207	1.729	26.04	0.00	0.00	0	17,534.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.60	Put	4.24460	0.00424		4.86630	0.00487	4.245	24.65	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	3,112.81540	3.11282	3,086.25160	3.08625	3,112.815	23.39	0.99	0.00	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Put	5.71540	0.00572		6.65160	0.00665	5.715	23.39	0.01	0.00	0	33,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/03/2016	Foreign Exchange Future	14.96	Put	6.07130		0.00607		7.08590	0.00709	6.071	23.14	0.01	0.00	0	15,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Call	2,646.36120		2.64636	2,620.60560	2.62061	2,646.361	21.43	0.98	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.37	Put	9.26120		0.00926	11.00560	0.01101	9.261	21.43	0.02	0.00	0	25,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	15.95	Call	2,074.53790		2.07454	2,050.72240	2.05072	2,074.538	19.01	0.97	0.00	0	26,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.00	Call	2,025.55810		2.02556	2,001.98580	2.00199	2,025.558	18.80	0.96	0.00	0	650.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	1,879.04810		1.87905	1,856.31240	1.85631	1,879.048	18.18	0.96	0.00	0	24,000.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	1,736.93400		1.73693	1,717.33770	1.71734	1,736.934	18.05	0.94	0.00	0	36,640.00	
€ / R	On 14/03/2016	Foreign Exchange Future	16.90	Call	1,212.69220		1.21269	1,201.13180	1.20113	1,212.692	18.55	0.84	0.00	0	19,500.00	
€ / R	On 22/03/2016	Any day expiry			17.91680		17.91680	17.88980	17.88980		19.57	0.00	0.00	0	293.00	
€ / R	On 24/03/2016	Any day expiry			17.92100		17.92100	17.89410	17.89410		19.60	0.00	0.00	0	0.00	
€ / R	On 15/04/2016	Any day expiry			17.93690		17.93690	17.91030	17.91030		19.51	0.00	0.00	0	11.00	
€ / R	On 26/04/2016	Any day expiry			17.95030		17.95030	17.92370	17.92370		19.40	0.00	0.00	0	25.00	
€ / R	On 29/04/2016	Any day expiry			17.97220		17.97220	17.94540	17.94540		19.40	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			17.99010		17.99010	17.96370	17.96370		19.29	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			18.00130		18.00130	17.97480	17.97480		19.30	0.00	0.00	0	0.00	
€ / R	On 13/06/2016	Foreign Exchange Future			18.37380		18.37380	18.34570	18.34570		19.63	0.00	10,123,963.80	551	40,330.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.43180		0.01443	14.88350	0.01488	14.432	20.32	0.02	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,510.03060		2.51003	2,488.69070	2.48869	2,510.031	18.26	0.91	0.00	0	6,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			18.79760		18.79760	18.76900	18.76900		19.70	0.00	0.00	0	6,298.00	
€ / R	On 19/12/2016	Foreign Exchange Future			19.21790		19.21790	19.19020	19.19020		19.77	0.00	0.00	0	5,887.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	279.38160		0.27938	288.54800	0.28855	279.382	17.84	0.15	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	392.31560		0.39232	404.39300	0.40439	392.316	17.87	0.20	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	944.65990		0.94466	946.50590	0.94651	944.660	21.41	0.39	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	721.48260		0.72148	724.41320	0.72441	721.483	22.54	0.31	0.00	0	2,961.00	
10Y STND	On 17/12/2025	Interest Rate Swap			106.01850		106.01850	106.32438	106.32438				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			103.38803		103.38803	103.69858	103.69858				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.27935		100.27935	100.29765	100.29765				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.36419		100.36419	100.38584	100.38584				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			101.06623		101.06623	101.09635	101.09635				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.66758		100.66758	100.67506	100.67506				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			102.61704		102.61704	102.84171	102.84171				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			102.23724		102.23724	102.46884	102.46884				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			455.23100		455.23100	454.22600	454.22600				0.00	0.00	0	2.00
AL37	On 05/05/2016	Index Future			463.37800		463.37800	462.35900	462.35900				0.00	0.00	0	2.00
AL37	On 04/08/2016	Index Future			472.12100		472.12100	471.08900	471.08900				0.00	0.00	0	0.00
AL7T	On 04/02/2016	Index Future			519.08400		519.08400	517.71300	517.71300				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
AL7T	On 05/05/2016	Index Future			528.37500		528.37500		526.98200	526.98200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			538.34300		538.34300		536.93300	536.93300			0.00	0.00	0	0.00
ALBI	On 04/02/2016	Index Future			471.25700		471.25700		469.90400	469.90400			0.00	0.00	0	639.00
ALBI	On 05/05/2016	Index Future			479.69200		479.69200		478.31700	478.31700			0.00	0.00	0	44.00
ALBI	On 04/08/2016	Index Future			488.74200		488.74200		487.34900	487.34900			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			498.72200		498.72200		497.28900	497.28900			0.00	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			11.63850		11.63850		11.56900	11.56900		17.21	0.00	3,957,090.00	340	13,998.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.80	Put	3.27940		0.00328		4.50870	0.00451	3.279	21.15	0.01	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.40	Call	1,248.81630		1.24882		1,184.37300	1.18437	1,248.816	17.58	0.97	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	10.80	Put	36.15740		0.03616		53.08090	0.05308	36.157	16.97	0.10	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.40	Call	417.17240		0.41717		388.74020	0.38874	417.172	17.11	0.64	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	11.41	Call	411.05930		0.41106		383.03310	0.38303	411.059	17.11	0.64	0.00	0	200.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	12.60	Call	53.72130		0.05372		53.58230	0.05358	53.721	19.44	0.14	0.00	0	200.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.79300		11.79300		11.72370	11.72370		16.96	0.00	0.00	0	2,819.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.97440		11.97440		11.90550	11.90550		16.52	0.00	0.00	0	500.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.15550		12.15550		12.08830	12.08830		16.53	0.00	0.00	0	69.00
CAD/ R	On 14/03/2016	Foreign Exchange Future			11.72800		11.72800		11.71430	11.71430		16.35	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.93570		11.93570		11.92110	11.92110		16.59	0.00	0.00	0	0.00
CHF / R	On 14/03/2016	Foreign Exchange Future			16.28680		16.28680		16.31360	16.31360		20.72	0.00	0.00	0	6,452.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.64230		16.64230		16.67110	16.67110		20.56	0.00	0.00	0	0.00
CNH / R	On 14/03/2016	Foreign Exchange Future			2.48360		2.48360		2.49240	2.49240		21.34	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.50080		2.50080		2.50630	2.50630		20.36	0.00	0.00	0	0.00
DKK / R	On 14/03/2016	Foreign Exchange Future			2.41380		2.41380		2.41030	2.41030		21.93	0.00	0.00	0	123.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.46370		2.46370		2.45990	2.45990		21.76	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future			128.55096		128.55096		128.57132	128.57132			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

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
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	11.01540		75.93637		11.05444	75.70068			0.00	0.00	0	2,000.00
ES33	On 05/05/2016	Bond Future	11.12710		73.50421		11.16738	73.26506			0.00	0.00	0	6,776.00
ES33	On 04/08/2016	Bond Future	11.23139		74.90616		11.27279	74.66421			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.32003		72.62853		11.36302	72.38067			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	11.14494		80.10806		11.19386	79.77713			0.00	0.00	0	2,750.00
ES42	On 05/05/2016	Bond Future	11.25636		77.27926		11.30693	76.94331			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	471.26900		471.26900		470.00500	470.00500			0.00	9,425,380.00	2	475.00
GOVI	On 05/05/2016	GOVI	479.70400		479.70400		478.42000	478.42000			0.00	0.00	0	146.00
GOVI	On 04/08/2016	GOVI	488.75400		488.75400		487.45400	487.45400			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	498.73500		498.73500		497.39600	497.39600			0.00	0.00	0	0.00
HK\$/R	On 14/03/2016	Foreign Exchange Future	2.11950		2.11950		2.12540	2.12540		18.74	0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.15510		2.15510		2.16070	2.16070		19.14	0.00	0.00	0	3,381.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.19360		2.19360		2.19950	2.19950		19.59	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.23040		2.23040		2.23610	2.23610		19.95	0.00	0.00	0	0.00
I2025	On 04/02/2016	Bond Future	121.12859		121.12859		121.14870	121.14870			0.00	48,572,564.59	401	2,062.00
I2025	On 05/05/2016	Bond Future	123.28004		123.28004		123.30136	123.30136			0.00	49,435,296.04	401	3,038.00
I2025	On 04/08/2016	Bond Future	124.37762		124.37762		124.40202	124.40202			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	102.66521		102.66521		102.68206	102.68206			0.00	0.00	0	185.00
I2033	On 05/05/2016	Bond Future	103.51338		103.51338		103.53129	103.53129			0.00	828,107.04	8	1,547.00
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	126.76312		126.76312		127.00515	127.00515			0.00	99,635,812.32	786	5,433.00
I2038	On 05/05/2016	Bond Future	129.01454		129.01454		129.26204	129.26204			0.00	101,405,428.44	786	14,706.00
I2038	On 04/08/2016	Bond Future	130.06527		130.06527		130.31999	130.31999			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	128.09666		128.09666		128.11733	128.11733			0.00	0.00	0	227.00
I2046	On 05/05/2016	Bond Future	128.94228		128.94228		128.96420	128.96420			0.00	0.00	0	12,580.00
I2046	On 04/08/2016	Bond Future	131.39641		131.39641		131.42177	131.42177			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

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
I2050	On 04/02/2016	Bond Future		136.95233	136.95233		136.97467	136.97467			0.00	0.00	0	1,424.00
I2050	On 05/05/2016	Bond Future		139.38489	139.38489		139.40839	139.40839			0.00	0.00	0	16,388.00
I2050	On 04/08/2016	Bond Future		140.47326	140.47326		140.50054	140.50054			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		233.43000	233.43000		233.48100	233.48100			0.00	0.00	0	700.00
IGOV	On 05/05/2016	Index Future		237.57600	237.57600		237.62900	237.62900			0.00	0.00	0	554.00
IGOV	On 04/08/2016	Index Future		242.05100	242.05100		242.10800	242.10800			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		246.97400	246.97400		247.02800	247.02800			0.00	0.00	0	0.00
ILBI	On 04/02/2016	Index Future		632.39900	632.39900		632.57700	632.57700			0.00	0.00	0	157.00
ILBI	On 05/05/2016	Index Future		643.14000	643.14000		643.32200	643.32200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		654.83900	654.83900		655.02800	655.02800			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.86000	93.14000		6.90000	93.10000			0.00	0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		12.12000	87.88000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.29000	92.71000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.43000	92.57000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.53000	92.47000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.69000	92.31000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.92000	92.08000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		8.16000	91.84000		8.18000	91.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.35000	91.65000		8.38000	91.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.52000	91.48000		8.59000	91.41000			0.00	0.00	0	500.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.66000	91.34000		8.73000	91.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.79000	91.21000		8.87000	91.13000			0.00	0.00	0	0.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.16000	0.16000		0.16050	0.16050			0.00	0.00	0	1,266.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15840	0.15840		0.16020	0.16020			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15860	0.15860		0.15990	0.15990			0.00	0.00	0	0.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.07720	0.07720		0.07790	0.07790			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06930	0.06930		0.06990	0.06990			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06610	0.06610		0.06600	0.06600			0.00	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future		10.73560	10.73560		10.70750	10.70750		12.88	0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.86660	10.86660		10.83720	10.83720		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		11.01950	11.01950		10.98970	10.98970		15.47	0.00	0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future		1.09000	1.09000		1.08490	1.08490			0.00	0.00	0	6,310.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.09310	1.09310		1.08810	1.08810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.09710	1.09710		1.09210	1.09210			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
R186	On 04/02/2016	Bond Future			9.60812		107.34361		9.65134	107.04486		12.24	0.00	0.00	0	51,623.00
R186	On 04/02/2016	Bond Future	7.90	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.02	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	700.00
R186	On 04/02/2016	Bond Future	8.40	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.92	0.00	0.00	0	680.00
R186	On 04/02/2016	Bond Future	8.45	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.92	0.00	0.00	0	350.00
R186	On 04/02/2016	Bond Future	8.65	Put	6,932.36000		6.93236	7,231.14000	7.23114	6,932.360		11.92	1.00	0.00	0	340.00
R186	On 04/02/2016	Bond Future	8.70	Put	6,555.57000		6.55557	6,854.37000	6.85437	6,555.570		11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.75	Put	6,180.59000		6.18059	6,479.42000	6.47942	6,180.590		11.92	1.00	0.00	0	11,695.00
R186	On 04/02/2016	Bond Future	8.80	Put	5,807.49000		5.80749	6,106.35000	6.10635	5,807.490		11.92	1.00	0.00	0	5,000.00
R186	On 04/02/2016	Bond Future	8.83	Put	5,584.59000		5.58459	5,883.48000	5.88348	5,584.590		11.92	1.00	0.00	0	33.00
R186	On 04/02/2016	Bond Future	9.20	Put	2,936.92000		2.93692	3,230.89000	3.23089	2,936.920		11.98	0.93	0.00	0	700.00
R186	On 05/05/2016	Bond Future			9.69824		109.26475		9.74305	108.96180		11.97	0.00	10,926,475.00	100	24,936.00
R186	On 05/05/2016	Bond Future	8.75	Put	7,291.75000		7.29175	7,552.79000	7.55279	7,291.750		11.65	0.83	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	6,686.88000		6.68688	6,940.31000	6.94031	6,686.880		11.68	0.80	0.00	0	5,350.00
R186	On 04/08/2016	Bond Future			9.77853		106.04454		9.82482	105.73827		11.88	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			287.16448		287.16448		287.21150	287.21150			0.00	16,368,375.36	57	46.00
R197	On 05/05/2016	Bond Future			292.26504		292.26504		292.31476	292.31476			0.00	22,504,408.08	77	1,254.00
R197	On 04/08/2016	Bond Future			291.35024		291.35024		291.40725	291.40725			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			238.53487		238.53487		238.57529	238.57529			0.00	0.00	0	2,846.00
R202	On 05/05/2016	Bond Future			242.77166		242.77166		242.81437	242.81437			0.00	8,254,236.44	34	40,636.00
R202	On 04/08/2016	Bond Future			243.95179		243.95179		244.00065	244.00065			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			9.45017		94.84964		9.50426	94.59124		9.48	0.00	55,961,287.60	590	8,672.00
R2023	On 05/05/2016	Bond Future			9.55229		92.61741		9.60881	92.35539		9.60	0.00	54,644,271.90	590	3,104.00
R2023	On 04/08/2016	Bond Future			9.64261		94.38357		9.70155	94.11865		9.02	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.71162		92.36067		9.77386	92.08918		6.98	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			8.34888		103.17362		8.42223	103.06616		2.20	0.00	0.00	0	17,965.00
R203	On 05/05/2016	Bond Future			8.56042		100.84979		8.64735	100.74150		2.09	0.00	0.00	0	1,647.00
R203	On 04/08/2016	Bond Future			8.76763		102.77318		8.87332	102.66515		1.70	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.91319		100.67983		9.05264	100.56824		1.43	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			9.94778		85.65496		9.99580	85.33532			0.00	0.00	0	9,496.00

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
R2030	On 05/05/2016	Bond Future		10.03438	87.18794		10.08392	86.86353			0.00	0.00	0	6,972.00
R2030	On 04/08/2016	Bond Future		10.11406	84.84212		10.16507	84.51347			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		10.06278	88.63409		10.10585	88.33140		15.75	0.00	0.00	0	8,319.00
R2032	On 04/02/2016	Bond Future	9.20	Put	6,415.27000	6.41527	6,718.08000	6.71808	6,415.270	15.36	1.00	0.00	0	22.00
R2032	On 04/02/2016	Bond Future	9.30	Put	5,637.67000	5.63767	5,940.58000	5.94058	5,637.670	15.36	1.00	0.00	0	22.00
R2032	On 05/05/2016	Bond Future		10.14764	86.06300		10.19203	85.75584		16.27	0.00	0.00	0	964.00
R2032	On 04/08/2016	Bond Future		10.22429	87.70465		10.26990	87.39358		15.46	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		10.28293	85.32020		10.33021	85.00169		12.28	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 04/02/2016	Bond Future		10.15000	93.30435		10.20000	92.92289			0.00	0.00	0	1,788.00
R2035	On 05/05/2016	Bond Future		10.23000	90.48419		10.28000	90.10810			0.00	0.00	0	4,105.00
R2035	On 04/08/2016	Bond Future		10.30000	92.23320		10.35000	91.86203			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		10.21249	85.51236		10.25538	85.18928		17.69	0.00	0.00	0	30,766.00
R2037	On 04/02/2016	Bond Future	9.30	Put	7,369.53000	7.36953	7,692.70000	7.69270	7,369.530	17.25	1.00	0.00	0	16.00
R2037	On 04/02/2016	Bond Future	9.43	Put	6,260.56000	6.26056	6,583.88000	6.58388	6,260.560	17.25	1.00	0.00	0	16.00
R2037	On 05/05/2016	Bond Future		10.29598	87.04280		10.34014	86.71487		17.46	0.00	0.00	0	28,483.00
R2037	On 04/08/2016	Bond Future		10.37339	84.44369		10.41875	84.11150		17.43	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.42858	86.15537		10.47549	85.81530		13.21	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		8.80433	99.07849		8.87543	98.90420		4.21	0.00	0.00	0	29,425.00
R204	On 05/05/2016	Bond Future		8.96894	100.85175		9.04722	100.67540		3.99	0.00	0.00	0	8,078.00
R204	On 04/08/2016	Bond Future		9.12368	98.73385		9.21016	98.55640		3.68	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		9.22606	100.73341		9.32436	100.55100		2.60	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		10.29254	88.79136		10.33545	88.44969		18.14	0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		10.37670	90.38049		10.42089	90.03367		17.91	0.00	0.00	0	1,820.00
R2040	On 04/08/2016	Bond Future		10.45500	87.59446		10.50040	87.24311		17.90	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		10.29230	86.13052		10.33512	85.78904		18.72	0.00	10,249,531.88	119	16,439.00
R2044	On 05/05/2016	Bond Future		10.37374	87.67202		10.41783	87.32535		18.50	0.00	10,432,970.38	119	4,475.00
R2044	On 04/08/2016	Bond Future		10.44940	84.95964		10.49469	84.60836		18.48	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.50372	86.68190		10.55053	86.32229		14.01	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

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			10.27256		89.68141		10.31555	89.33273		18.24	0.00	14,169,662.78	158	59,095.00
R2048	On 04/02/2016	Bond Future	9.45	Put	7,202.58000		7.20258		7,551.46000	7.55146	7,202.580	17.79	1.00	0.00	0	75.00
R2048	On 04/02/2016	Bond Future	9.55	Put	6,272.94000		6.27294		6,621.96000	6.62196	6,272.940	17.81	0.99	0.00	0	75.00
R2048	On 05/05/2016	Bond Future			10.34903		86.84955		10.39327	86.49560		18.96	0.00	13,722,228.90	158	3,444.00
R2048	On 04/08/2016	Bond Future			10.41801		88.50580		10.46341	88.14713		18.03	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.47379		85.85676		10.52072	85.48969		14.37	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			9.08282		94.54069		9.14814	94.33674		5.86	0.00	0.00	0	24,578.00
R207	On 04/02/2016	Bond Future	7.27	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.67	0.00	0.00	0	19.00
R207	On 05/05/2016	Bond Future			9.22852		96.23272		9.29866	96.02615		5.63	0.00	0.00	0	25,860.00
R207	On 05/05/2016	Bond Future	7.56	Call	38.31000		0.03831		32.46000	0.03246	38.310	5.44	0.04	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.36325		94.42329		9.43861	94.21493		5.31	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			9.26106		92.33167		9.32058	92.10786		7.46	0.00	0.00	0	43,662.00
R208	On 05/05/2016	Bond Future			9.38324		90.58267		9.44619	90.35582		7.47	0.00	0.00	0	34,994.00
R208	On 04/08/2016	Bond Future			9.49430		92.31036		9.56075	92.08127		6.90	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.57336		90.77498		9.64462	90.54003		5.29	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			10.09690		69.37929		10.13461	69.14262		17.97	0.00	11,239,444.98	162	32,052.00
R209	On 04/02/2016	Bond Future	9.52	Put	3,803.60000		3.80360		4,040.83000	4.04083	3,803.600	17.63	0.98	0.00	0	2,200.00
R209	On 05/05/2016	Bond Future			10.17196		67.47147		10.21071	67.23126		18.60	0.00	10,930,378.14	162	7,943.00
R209	On 05/05/2016	Bond Future	8.25	Call	63.59000		0.06359		59.25000	0.05925	63.590	18.12	0.03	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	393.03000		0.39303		369.53000	0.36953	393.030	18.12	0.13	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.23944		68.75847		10.27911	68.51527		17.73	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,861.68000		1.86168		1,787.39000	1.78739	1,861.680	17.42	0.34	0.00	0	6,000.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,678.80000		4.67880		4,537.67000	4.53767	4,678.800	17.94	0.62	0.00	0	6,000.00
R209	On 03/11/2016	Bond Future			10.29084		66.99888		10.33182	66.74986		14.06	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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			179.42629		179.42629		179.45644	179.45644			0.00	8,612,461.92	48	331.00
R210	On 05/05/2016	Bond Future			180.44590		180.44590		180.47790	180.47790			0.00	8,661,403.20	48	847.00
R210	On 04/08/2016	Bond Future			183.88076		183.88076		183.91712	183.91712			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			134.68491		134.68491		134.70883	134.70883			0.00	193,946,270.40	1,440	0.00
R211	On 05/05/2016	Bond Future			137.07720		137.07720		137.10246	137.10246			0.00	0.00	0	2.00
R211	On 04/08/2016	Bond Future			137.95261		137.95261		137.98128	137.98128			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			139.63057		139.63057		139.65379	139.65379			0.00	0.00	0	1,005.00
R212	On 05/05/2016	Bond Future			142.11073		142.11073		142.13532	142.13532			0.00	0.00	0	914.00
R212	On 04/08/2016	Bond Future			142.91273		142.91273		142.94084	142.94084			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			9.97281		80.20413		10.01589	79.92911		15.68	0.00	4,812,247.80	60	38,041.00
R213	On 05/05/2016	Bond Future			10.05154		78.09007		10.09589	77.81094		16.17	0.00	4,685,404.20	60	6,934.00
R213	On 04/08/2016	Bond Future			10.12169		79.57922		10.16721	79.29658		15.38	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			10.17723		77.63742		10.22438	77.34802		12.17	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			10.20226		69.61265		10.25014	69.30529		18.50	0.00	54,854,768.20	788	24,703.00
R214	On 04/02/2016	Bond Future	9.35	Put	5,897.40000		5.89740		6,204.84000	6.20484	5,897.400	18.04	1.00	0.00	0	25.00
R214	On 04/02/2016	Bond Future	9.45	Put	5,163.00000		5.16300		5,470.46000	5.47046	5,163.000	18.04	1.00	0.00	0	25.00
R214	On 05/05/2016	Bond Future			10.27552		67.56257		10.32474	67.25042		19.21	0.00	53,239,305.16	788	10,147.00
R214	On 04/08/2016	Bond Future			10.34124		68.85102		10.39171	68.53449		18.29	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	388.37000		0.38837		362.12000	0.36212	388.370	17.81	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,183.19000		1.18319		1,115.69000	1.11569	1,183.190	17.83	0.24	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,506.42000		3.50642		3,355.11000	3.35511	3,506.420	18.32	0.52	0.00	0	6,300.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,067.01000		7.06701		6,837.72000	6.83772	7,067.010	18.93	0.75	0.00	0	6,300.00
R214	On 03/11/2016	Bond Future			10.39401		66.94593		10.44610	66.62206		14.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			28,817.89000		28,817.89000		28,851.17000	28,851.17000			0.00	0.00	0	0.00
SGD / R	On 14/03/2016	Foreign Exchange Future			11.55870		11.55870		11.58310	11.58310		17.96	0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.73190		11.73190		11.75450	11.75450		17.27	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
TRY / R	On 14/03/2016		Foreign Exchange Future	5.44860	5.44860	5.43400	5.43400		16.43	0.00	0.00	0	0.00
TRY / R	On 13/06/2016		Foreign Exchange Future	5.40520	5.40520	5.39480	5.39480		16.79	0.00	0.00	0	0.00
ZMW / R	On 14/03/2016		Foreign Exchange Future	1.40800	1.40800	1.43110	1.43110			0.00	0.00	0	1.00
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.34140	1.34140	1.34510	1.34510			0.00	0.00	0	0.00
Total for Derivatives :											1,938,104,934.81	97,480	4 408 751.00
Grand Total:											1,938,104,934.81	97,480	4 408 751.00