



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: 18/03/2016

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 18/03/2016	Any day expiry	15.25010	15.25010		15.37170	15.37170		17.97	0.00	61,000,400.00	4,000	0.00	
\$ / R	On 22/03/2016	Any day expiry	15.27430	15.27430		15.37170	15.37170		21.06	0.00	0.00	0	0.00	
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	70.17940	0.07018	111.50350	0.11150	70.179	23.04	0.30	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry	15.83	Call	19.50280	0.01950	32.51740	0.03252	19.503	26.27	0.10	0.00	0	5,000.00
\$ / R	On 23/03/2016	Any day expiry	15.27430	15.27430		15.36300	15.36300		22.55	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	0.11720	0.00012	0.05230	0.00005	0.117	30.18	0.00	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	363.67160	0.36367	434.99500	0.43499	363.672	24.06	0.77	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	76.76830	0.07677	108.48080	0.10848	76.768	23.53	0.29	0.00	0	5,000.00
\$ / R	On 29/03/2016	Any day expiry	15.28530	15.28530		15.37610	15.37610		21.76	0.00	0.00	0	140.00	
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00030	0.00000	0.00000	0.00000	0.000	32.20	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	1.52000	0.00152	0.41540	0.00042	1.520	28.82	0.01	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	248.11140	0.24811	290.95920	0.29096	248.111	21.76	0.53	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	48.92930	0.04893	60.95450	0.06095	48.929	23.75	0.15	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry	15.28970	15.28970		15.38050	15.38050		21.76	0.00	0.00	0	485.00	
\$ / R	On 01/04/2016	Any day expiry	15.29190	15.29190		15.38380	15.38380		21.76	0.00	0.00	0	0.00	
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	393.02600	0.39303	331.30620	0.33131	393.026	22.45	0.62	0.00	0	21,400.00

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 01/04/2016	Any day expiry	15.60	Call	146.82050	0.14682	173.18960	0.17319	146.820	22.68	0.33	0.00	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry			15.30170	15.30170	15.39380	15.39380		21.22	0.00	0.00	0	120.00
\$ / R	On 05/04/2016	Any day expiry			15.30500	15.30500	15.39710	15.39710		21.26	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	108.62790	0.10863	127.87230	0.12787	108.628	22.70	0.24	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry			15.30830	15.30830	15.40040	15.40040		21.29	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry			15.31150	15.31150	15.40370	15.40370		21.31	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.38	Call	275.09600	0.27510	312.96610	0.31297	275.096	21.50	0.47	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	63.95570	0.06396	76.85980	0.07686	63.956	23.44	0.15	0.00	0	5,000.00
\$ / R	On 11/04/2016	Any day expiry			15.32460	15.32460	15.41700	15.41700		20.92	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.33440	15.33440	15.42700	15.42700		21.01	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.33770	15.33770	15.43030	15.43030		21.14	0.00	339,856.00	22	2,967.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	889.09220	0.88909	814.72950	0.81473	889.092	22.85	0.77	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			15.34750	15.34750	15.44030	15.44030		20.84	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	15.88050	0.01588	10.14260	0.01014	15.880	19.24	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	340.43620	0.34044	378.60950	0.37861	340.436	21.00	0.48	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	33.22980	0.03323	39.59510	0.03960	33.230	24.47	0.07	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.35400	15.35400	15.44690	15.44690		20.91	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.37030	15.37030	15.46250	15.46250		20.77	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	74.41230	0.07441	84.74390	0.08474	74.412	23.82	0.13	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.37330	15.37330	15.46550	15.46550		20.81	0.00	0.00	0	180.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.53510	0.00054	0.41830	0.00042	0.535	27.37	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	10.70770	0.01071	8.19630	0.00820	10.708	20.86	0.03	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	305.81320	0.30581	336.54770	0.33655	305.813	21.46	0.41	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	147.17730	0.14718	164.98240	0.16498	147.177	22.78	0.23	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	90.69900	0.09070	102.62230	0.10262	90.699	23.60	0.15	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.37930	15.37930	15.47150	15.47150		20.82	0.00	0.00	0	106.00
\$ / R	On 29/04/2016	Any day expiry			15.38230	15.38230	15.47450	15.47450		20.86	0.00	1,836,708.00	120	1,100.00
\$ / R	On 04/05/2016	Any day expiry			15.39710	15.39710	15.48950	15.48950		20.71	0.00	0.00	0	370.00
\$ / R	On 10/05/2016	Any day expiry			15.41500	15.41500	15.50740	15.50740		20.75	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	89.76530	0.08977	69.10240	0.06910	89.765	19.72	0.15	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	446.59760	0.44660	480.96840	0.48097	446.598	20.96	0.49	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.42400	15.42400	15.51640	15.51640		20.83	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.43290	15.43290	15.52540	15.52540		20.71	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.43590	15.43590	15.52840	15.52840		20.82	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.44180	15.44180	15.53440	15.53440		20.86	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.44480	15.44480	15.53730	15.53730		20.89	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.45370	15.45370	15.54630	15.54630		20.77	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			15.46560	15.46560	15.55830	15.55830		20.85	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.86890	0.00287	2.23030	0.00223	2.869	24.65	0.01	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	36.49860	0.03650	28.87620	0.02888	36.499	20.46	0.06	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	333.74460	0.33374	358.21350	0.35821	333.745	22.08	0.35	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	211.28250	0.21128	228.15550	0.22816	211.283	23.17	0.24	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.47750	15.47750	15.57040	15.57040		20.72	0.00	0.00	0	1,338.00
\$ / R	On 06/06/2016	Any day expiry			15.49540	15.49540	15.58840	15.58840		20.68	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 06/06/2016 Any day expiry	12.20	Put	5.58360	0.00558	4.63490	0.00463	5.584	22.40	0.01	0.00	0	1,000.00		
\$ / R On 06/06/2016 Any day expiry	15.45	Call	620.33380	0.62033	659.54200	0.65954	620.334	20.68	0.53	0.00	0	1,000.00		
\$ / R On 08/06/2016 Any day expiry			15.50140	15.50140	15.59440	15.59440		20.72	0.00	0.00	0	0.00		
\$ / R On 08/06/2016 Any day expiry	14.60	Put	222.25900	0.22226	190.11380	0.19011	222.259	19.75	0.25	0.00	0	8,219.00		
\$ / R On 08/06/2016 Any day expiry	15.78	Call	499.89030	0.49989	531.29640	0.53130	499.890	21.29	0.45	0.00	0	8,219.00		
\$ / R On 09/06/2016 Any day expiry			15.50430	15.50430	15.59740	15.59740		20.80	0.00	0.00	0	264.00		
\$ / R On 13/06/2016 Foreign Exchange Future			15.51630	15.51630	15.60940	15.60940		20.73	0.00	3,499,546,302.00	225,540	727,075.00		
\$ / R On 13/06/2016 Foreign Exchange Future	12.16	Put	5.93130	0.00593	5.08750	0.00509	5.931	22.01	0.01	0.00	0	330.00		
\$ / R On 13/06/2016 Foreign Exchange Future	12.91	Put	18.71150	0.01871	14.86060	0.01486	18.712	20.56	0.03	0.00	0	6,600.00		
\$ / R On 13/06/2016 Foreign Exchange Future	13.00	Put	21.79260	0.02179	17.36910	0.01737	21.793	20.47	0.03	0.00	0	750.00		
\$ / R On 13/06/2016 Foreign Exchange Future	13.20	Put	30.27440	0.03027	24.32640	0.02433	30.274	20.26	0.05	0.00	0	700.00		
\$ / R On 13/06/2016 Foreign Exchange Future	13.50	Call	2,064.62260	2.06462	2,148.73170	2.14873	2,064.623	19.94	0.93	0.00	0	53,633.00		
\$ / R On 13/06/2016 Foreign Exchange Future	13.50	Put	48.32260	0.04832	39.33170	0.03933	48.323	19.94	0.07	0.00	0	545.00		
\$ / R On 13/06/2016 Foreign Exchange Future	13.53	Put	50.55260	0.05055	41.20040	0.04120	50.553	19.91	0.07	0.00	0	36,230.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.00	Put	99.77670	0.09978	82.13360	0.08213	99.777	19.48	0.13	0.00	0	2,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.20	Put	134.94580	0.13495	111.95830	0.11196	134.946	19.56	0.16	0.00	0	5,150.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.25	Put	145.01070	0.14501	120.91660	0.12092	145.011	19.57	0.17	0.00	0	3,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.50	Put	203.66680	0.20367	173.78630	0.17379	203.667	19.66	0.23	0.00	0	17,500.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.75	Put	277.28400	0.27728	241.33340	0.24133	277.284	19.76	0.28	0.00	0	47,500.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.80	Put	295.13660	0.29514	0.00000	0.00000	295.137	19.82	0.30	122,432,796.02	26,500	26,500.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.85	Put	313.68640	0.31369	274.05000	0.27405	313.686	19.89	0.31	0.00	0	8,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.93	Call	931.12140	0.93112	982.62700	0.98263	931.121	19.99	0.67	0.00	0	330.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.96	Put	356.95960	0.35696	314.63770	0.31464	356.960	20.03	0.34	0.00	0	5,250.00		
\$ / R On 13/06/2016 Foreign Exchange Future	14.97	Put	361.06070	0.36106	318.50010	0.31850	361.061	20.04	0.34	0.00	0	35,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	15.00	Call	889.83470	0.88983	939.65300	0.93965	889.835	20.08	0.65	0.00	0	53,633.00		
\$ / R On 13/06/2016 Foreign Exchange Future	15.00	Put	373.53470	0.37353	330.25300	0.33025	373.535	20.08	0.35	0.00	0	16,340.00		
\$ / R On 13/06/2016 Foreign Exchange Future	15.25	Put	487.20490	0.48720	0.00000	0.00000	487.205	20.41	0.41	12,118,675.00	1,900	1,900.00		
\$ / R On 13/06/2016 Foreign Exchange Future	15.90	Call	481.33390	0.48133	511.47590	0.51148	481.334	21.43	0.43	0.00	0	900.00		
\$ / R On 13/06/2016 Foreign Exchange Future	15.93	Put	885.06720	0.88507	821.63490	0.82163	885.067	21.48	0.58	0.00	0	750.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.00	Call	448.86550	0.44887	477.45070	0.47745	448.866	21.61	0.41	0.00	0	2,650.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.00	Put	932.56550	0.93257	868.05070	0.86805	932.566	21.61	0.59	0.00	0	44,505.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.10	Call	418.48330	0.41848	445.60410	0.44560	418.483	21.78	0.38	0.00	0	3,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.23	Call	381.93180	0.38193	407.28250	0.40728	381.932	22.01	0.36	0.00	0	750.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.26	Put	1,117.64740	1.11765	1,049.50890	1.04951	1,117.647	22.06	0.65	0.00	0	15,300.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.34	Call	353.59050	0.35359	377.41050	0.37741	353.591	22.21	0.34	0.00	0	5,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.50	Put	1,300.10350	1.30010	1,228.61320	1.22861	1,300.104	22.51	0.69	0.00	0	300.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.53	Call	309.88620	0.30989	331.12630	0.33113	309.886	22.56	0.30	0.00	0	36,230.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.65	Put	1,418.86860	1.41887	1,345.60020	1.34560	1,418.869	22.79	0.72	0.00	0	14.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.93	Call	235.15050	0.23515	252.08830	0.25209	235.150	23.32	0.24	0.00	0	700.00		
\$ / R On 13/06/2016 Foreign Exchange Future	16.95	Call	231.94970	0.23195	248.70010	0.24870	231.950	23.35	0.24	0.00	0	8,000.00		
\$ / R On 13/06/2016 Foreign Exchange Future	17.00	Call	224.15190	0.22415	240.44590	0.24045	224.152	23.45	0.23	0.00	0	1,300.00		
\$ / R On 13/06/2016 Foreign Exchange Future	17.00	Put	1,707.85190	1.70785	1,631.04590	1.63105	1,707.852	23.45	0.77	0.00	0	201.00		
\$ / R On 13/06/2016 Foreign Exchange Future	17.05	Call	216.63320	0.21663	232.48570	0.23249	216.633	23.54	0.22	0.00	0	750.00		
\$ / R On 13/06/2016 Foreign Exchange Future	17.06	Call	215.10620	0.21511	230.92710	0.23093	215.106	23.56	0.22	0.00	0	550.00		

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\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	210.59150	0.21059	226.32090	0.22632	210.592	23.61	0.22	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	111.87530	0.11188	121.61370	0.12161	111.875	25.09	0.12	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	106.68990	0.10669	116.07500	0.11607	106.690	25.20	0.12	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	101.08190	0.10108	110.08300	0.11008	101.082	25.33	0.11	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	99.73100	0.09973	108.63950	0.10864	99.731	25.37	0.11	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	75.02660	0.07503	82.19020	0.08219	75.027	26.07	0.09	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	62.60190	0.06260	67.37730	0.06738	62.602	27.17	0.07	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.51920	15.51920	16.29010	16.29010		20.74	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	426.35310	0.42635	784.42060	0.78442	426.353	21.77	0.39	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.54910	15.54910	15.64260	15.64260		20.81	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	472.76500	0.47276	424.57110	0.42457	472.765	20.31	0.39	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	331.17960	0.33118	352.51040	0.35251	331.180	22.70	0.30	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.56120	15.56120	15.65480	15.65480		20.75	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.46140	0.00546	4.78470	0.00478	5.461	22.50	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	58.69170	0.05869	48.01620	0.04802	58.692	19.61	0.08	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	349.78000	0.34978	371.85640	0.37186	349.780	22.58	0.31	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	269.88300	0.26988	287.24070	0.28724	269.883	23.34	0.25	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.64640	15.64640	15.74030	15.74030		20.76	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,413.94890	1.41395	1,345.57310	1.34557	1,413.949	22.26	0.65	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	197.95860	0.19796	211.13550	0.21114	197.959	24.68	0.17	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.64940	15.64940	15.74340	15.74340		20.77	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.85900	0.00786	7.00130	0.00700	7.859	21.19	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	76.15260	0.07615	62.31220	0.06231	76.153	19.04	0.09	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	352.22240	0.35222	371.94970	0.37195	352.222	23.18	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	296.85810	0.29686	315.59630	0.31560	296.858	23.65	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.69510	15.69510	15.78920	15.78920		22.30	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	33.11480	0.03311	14.68570	0.01469	33.115	19.81	0.04	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	898.03080	0.89803	942.33030	0.94233	898.031	20.52	0.56	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.70720	15.70720	15.80140	15.80140		20.74	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.71330	15.71330	15.80750	15.80750		20.75	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	915.47200	0.91547	859.48800	0.85949	915.472	20.96	0.50	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	371.77430	0.37177	393.59980	0.39360	371.774	23.34	0.28	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.74070	15.74070	15.83500	15.83500		20.80	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.78100	0.01078	10.00700	0.01001	10.781	20.32	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	90.70700	0.09071	78.38590	0.07839	90.707	18.51	0.10	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	347.05830	0.34706	366.53260	0.36653	347.058	23.71	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	312.13640	0.31214	329.80360	0.32980	312.136	24.01	0.23	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.77410	15.77410	15.86860	15.86860		20.71	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.78020	15.78020	15.87470	15.87470		20.72	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	145.11560	0.14512	128.51960	0.12852	145.116	18.75	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	457.92740	0.45793	480.79960	0.48080	457.927	23.02	0.31	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.78330	15.78330	15.87780	15.87780		20.73	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.79540	15.79540	15.89000	15.89000		20.76	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	486.90730	0.48691	451.29730	0.45130	486.907	19.65	0.32	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	261.10020	0.26110	274.88620	0.27489	261.100	24.83	0.19	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.80150	15.80150	15.89610	15.89610		20.76	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.81370	15.81370	15.90830	15.90830		20.73	0.00	35,090,600.30	2,219	162,491.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	71.47880	0.07148	61.20890	0.06121	71.479	18.09	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	138.64210	0.13864	122.07200	0.12207	138.642	18.63	0.13	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	335.75920	0.33576	308.00590	0.30801	335.759	19.38	0.24	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	400.94710	0.40095	369.89920	0.36990	400.947	19.49	0.28	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	762.40710	0.76241	797.65350	0.79765	762.407	21.39	0.46	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	686.52460	0.68652	718.82890	0.71883	686.525	21.73	0.42	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	643.50400	0.64350	673.75200	0.67375	643.504	21.95	0.40	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	452.95730	0.45296	475.98270	0.47598	452.957	23.21	0.30	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	416.18120	0.41618	437.37100	0.43737	416.181	23.47	0.28	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	211.98160	0.21198	219.23630	0.21924	211.982	26.34	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.84160	15.84160	15.93640	15.93640		20.80	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	16.02370	0.01602	14.82360	0.01482	16.024	20.00	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	112.52800	0.11253	99.30870	0.09931	112.528	18.44	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	356.08490	0.35608	373.76010	0.37376	356.085	24.14	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	334.40010	0.33440	350.89980	0.35090	334.400	24.34	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.92970	15.92970	16.02480	16.02480		20.87	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.60860	0.01961	17.63260	0.01763	19.609	19.60	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	129.81930	0.12982	114.99790	0.11500	129.819	18.41	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	359.54760	0.35955	375.62210	0.37562	359.548	24.58	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	349.73930	0.34974	365.40870	0.36541	349.739	24.68	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.03350	16.03350	16.12890	16.12890		20.90	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	22.91130	0.02291	20.52570	0.02053	22.911	19.09	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	147.16230	0.14716	130.53500	0.13053	147.162	18.31	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	368.43620	0.36844	379.00290	0.37900	368.436	25.20	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.08390	16.08390	16.17940	16.17940		20.87	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.09960	16.09960	16.19520	16.19520		20.92	0.00	9,064,074.80	563	40,784.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	23.65600	0.02366	20.96000	0.02096	23.656	18.65	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	108.95530	0.10896	94.71520	0.09472	108.955	17.82	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	129.43310	0.12943	113.41110	0.11341	129.433	18.00	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	156.20410	0.15620	138.02580	0.13803	156.204	18.22	0.12	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	197.40980	0.19741	176.22670	0.17623	197.410	18.50	0.14	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	417.69210	0.41769	388.04170	0.38804	417.692	19.35	0.24	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	460.03300	0.46003	428.51270	0.42851	460.033	19.41	0.26	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	483.91400	0.48391	451.38050	0.45138	483.914	19.45	0.27	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	519.35510	0.51936	0.00000	0.00000	519.355	19.49	0.28	182,212,800.00	40,000	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	560.14370	0.56014	524.54820	0.52455	560.144	19.54	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	587.08860	0.58709	550.47130	0.55047	587.089	19.58	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	594.92770	0.59493	558.01970	0.55802	594.928	19.59	0.31	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	684.39150	0.68439	640.82230	0.64082	684.391	19.83	0.34	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	689.04210	0.68904	645.32460	0.64532	689.042	19.84	0.34	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,480.17660	1.48018	1,529.35490	1.52935	1,480.177	20.07	0.63	0.00	0	86,321.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	831.12720	0.83113	783.32270	0.78332	831.127	20.19	0.38	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	867.46420	0.86746	818.70880	0.81871	867.464	20.28	0.39	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	992.25080	0.99225	940.48540	0.94049	992.251	20.55	0.42	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,107.24010	1.10724	1,053.00530	1.05301	1,107.240	20.80	0.45	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,227.83990	1.22784	1,171.38930	1.17139	1,227.840	21.04	0.48	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,399.04250	1.39904	1,339.71850	1.33972	1,399.043	21.36	0.51	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,438.36870	1.43837	1,378.43580	1.37844	1,438.369	21.43	0.52	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,545.94420	1.54594	1,483.88920	1.48389	1,545.944	21.63	0.54	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	912.54120	0.91254	944.67810	0.94468	912.541	21.81	0.44	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	888.96250	0.88896	0.00000	0.00000	888.963	21.92	0.44	141,450,400.00	20,000	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	874.58450	0.87458	905.53030	0.90553	874.584	21.98	0.43	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	692.45480	0.69245	717.55170	0.71755	692.455	22.92	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	617.41830	0.61742	639.65220	0.63965	617.418	23.39	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	548.98530	0.54899	568.56650	0.56857	548.985	23.89	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	483.00540	0.48301	500.01520	0.50002	483.005	24.44	0.26	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	471.60440	0.47160	487.34240	0.48734	471.604	24.58	0.25	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	469.46660	0.46947	484.58240	0.48458	469.467	24.61	0.25	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	453.99860	0.45400	465.85670	0.46586	453.999	24.89	0.24	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	444.19310	0.44419	455.67340	0.45567	444.193	25.08	0.24	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	404.58670	0.40459	414.57640	0.41458	404.587	25.91	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	400.60430	0.40060	410.44160	0.41044	400.604	26.00	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	395.92530	0.39593	405.58980	0.40559	395.925	26.12	0.21	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	385.42410	0.38542	394.70380	0.39470	385.424	26.37	0.21	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	376.17060	0.37617	385.10860	0.38511	376.171	26.62	0.20	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	370.70160	0.37070	379.43790	0.37944	370.702	26.76	0.20	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	361.52730	0.36153	369.92870	0.36993	361.527	27.02	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	357.74060	0.35774	366.00550	0.36601	357.741	27.13	0.19	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	304.36510	0.30437	317.70230	0.31770	304.365	27.49	0.17	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	293.26560	0.29327	306.17970	0.30618	293.266	27.49	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	268.12600	0.26813	280.07010	0.28007	268.126	27.49	0.15	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	262.15910	0.26216	273.87040	0.27387	262.159	27.49	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.37170	16.37170	16.46700	16.46700		21.03	0.00	25,212,418.00	1,540	3,786.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	746.42370	0.74642	704.44790	0.70445	746.424	19.75	0.32	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	804.47230	0.80447	761.09560	0.76110	804.472	19.85	0.34	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	972.43940	0.97244	922.11550	0.92212	972.439	20.19	0.38	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	994.01210	0.99401	943.18400	0.94318	994.012	20.24	0.38	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,603.79040	1.60379	1,543.14720	1.54315	1,603.790	21.48	0.50	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	787.28780	0.78729	810.06940	0.81007	787.288	23.46	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	785.33340	0.78533	808.05260	0.80805	785.333	23.47	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	685.49860	0.68550	704.97490	0.70497	685.499	24.12	0.31	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	627.44210	0.62744	645.03370	0.64503	627.442	24.57	0.28	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	437.14000	0.43714	456.01120	0.45601	437.140	27.51	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.61230	16.61230	16.70580	16.70580		21.51	0.00	0.00	0	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.82750	16.82750	16.92020	16.92020		21.84	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 MAXI	On 13/06/2016	Foreign Exchange Future		15.51630	15.51630		15.60940	15.60940		20.73	0.00	744,782.40	48	976.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		15.81370	15.81370		15.90830	15.90830		20.73	0.00	316,274.00	20	149.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		16.09960	16.09960		16.19520	16.19520		20.92	0.00	209,294.80	13	6.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		16.37170	16.37170		16.46700	16.46700		21.03	0.00	0.00	0	0.00
£ / R	On 15/04/2016	Any day expiry		22.23180	22.23180		22.32640	22.32640		20.04	0.00	334,632.00	15	121.00
£ / R	On 28/04/2016	Any day expiry		22.29270	22.29270		22.38680	22.38680		19.78	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future		22.49360	22.49360		22.58850	22.58850		19.89	0.00	33,402,996.00	1,485	55,534.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	330.07020	0.33007	337.74270	0.33774	330.070	21.52	0.25	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	86.47100	0.08647	84.71670	0.08472	86.471	22.91	0.08	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		22.88920	22.88920		22.98600	22.98600		20.26	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	547.01450	0.54701	506.79040	0.50679	547.014	19.93	0.27	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	471.22900	0.47123	479.79710	0.47980	471.229	22.58	0.24	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		22.93960	22.93960		23.03650	23.03650		20.64	0.00	0.00	0	1,417.00
£ / R	On 19/12/2016	Foreign Exchange Future		23.37280	23.37280		23.47150	23.47150		20.95	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	153.13700	0.15314	141.17780	0.14118	153.137	20.45	0.08	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,492.84020	1.49284	1,430.53190	1.43053	1,492.840	20.76	0.43	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	712.56990	0.71257	725.17870	0.72518	712.570	23.15	0.27	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		23.79160	23.79160		23.88960	23.88960		21.17	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry		23.96340	23.96340		23.98650	23.98650		20.54	0.00	1,751,014.50	73	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		24.16710	24.16710		24.26360	24.26360		20.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13965	0.13965		0.14048	0.14048		21.30	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14281	0.14281		0.14366	0.14366		20.69	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14597	0.14597		0.14679	0.14679		20.63	0.00	0.00	0	4,521.00
€ / R	On 22/03/2016	Any day expiry		17.25720	17.25720		17.39450	17.39450		19.41	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry		17.25720	17.25720		17.38670	17.38670		23.27	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry		17.33740	17.33740		17.46920	17.46920		22.31	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		17.38500	17.38500		17.51730	17.51730		21.94	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		17.39290	17.39290		17.52510	17.52510		21.96	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		17.39680	17.39680		17.52910	17.52910		21.98	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		17.49880	17.49880		17.63070	17.63070		21.61	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		17.50640	17.50640		17.63860	17.63860		21.64	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future		17.57240	17.57240		17.70540	17.70540		21.48	0.00	0.00	0	84,598.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.12400	0.01812	14.23820	0.01424	18.124	22.68	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,765.59140	1.76559	1,868.13360	1.86813	1,765.591	20.65	0.84	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	318.66400	0.31866	270.92380	0.27092	318.664	20.73	0.28	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	457.71750	0.45772	396.72910	0.39673	457.718	21.02	0.35	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	863.49410	0.86349	781.86820	0.78187	863.494	21.78	0.52	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	177.75320	0.17775	197.97320	0.19797	177.753	24.43	0.17	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.96900	17.96900		18.10500	18.10500		21.29	0.00	0.00	0	6,028.00
€ / R	On 19/12/2016	Foreign Exchange Future		18.35900	18.35900		18.49750	18.49750		21.24	0.00	55,077.00	3	11,367.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	473.72040		0.47372		436.41780	0.43642	473.720	20.10	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	639.96940		0.63997		591.39560	0.59140	639.969	20.23	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	664.58780		0.66459		702.90700	0.70291	664.588	23.58	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	496.19980		0.49620		526.36840	0.52637	496.200	24.68	0.24	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.73740		18.73740		18.87670	18.87670		21.27	0.00	14,053,050.00	750	1,250.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.86741		102.86741		102.81591	102.81591			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.11530		100.11530		100.05025	100.05025			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.99072		98.99072		98.91899	98.91899			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14919		100.14919		100.13976	100.13976			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.19696		100.19696		100.18472	100.18472			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.95102		99.95102		99.93078	99.93078			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.61402		100.61402		100.58122	100.58122			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.08079		100.08079		100.06408	100.06408			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.93996		99.93996		99.93007	99.93007			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.87277		100.87277		100.86230	100.86230			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.39263		100.39263		100.38302	100.38302			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.87317		99.87317		99.86335	99.86335			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			470.62700		470.62700		472.63500	472.63500			0.00	0.00	0	4.00
AL37	On 04/08/2016	Index Future			479.48200		479.48200		481.46600	481.46600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			540.75900		540.75900		544.54700	544.54700			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			550.93400		550.93400		554.72200	554.72200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			490.60200		490.60200		494.51100	494.51100			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future			499.83400		499.83400		503.75200	503.75200			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			509.53500		509.53500		513.45100	513.45100			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.77670		11.77670		11.86240	11.86240		15.58	0.00	1,990,262.30	169	10,161.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.95230		11.95230		12.03950	12.03950		16.65	0.00	597,615.00	50	605.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			12.12490		12.12490		12.21310	12.21310		16.69	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			12.29190		12.29190		12.38020	12.38020		16.71	0.00	1,966,704.00	160	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.96240		11.96240		12.00160	12.00160		16.95	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.19540		12.19540		12.23520	12.23520		17.08	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			16.08710		16.08710		16.22760	16.22760		21.42	0.00	965,226.00	60	6,532.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.47400		16.47400		16.61780	16.61780		21.14	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.39170		2.39170		2.40440	2.40440		20.50	0.00	0.00	0	22,550.00

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
CNH / R	On 19/09/2016	Foreign Exchange Future		2.42580	2.42580		2.43600	2.43600		20.80	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.36260	2.36260		2.38030	2.38030		22.09	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.41720	2.41720		2.43480	2.43480		22.34	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		129.29897	129.29897		129.28704	129.28704			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future		10.82398	75.34377		10.69811	76.12884			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.91841	76.77668		10.78984	77.56678			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		11.00959	74.45836		10.87860	75.25200			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future		10.98050	79.15841		10.85457	80.04316			0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI		489.76300	489.76300		493.44900	493.44900			0.00	0.00	0	478.00
GOVI	On 04/08/2016	GOVI		498.97900	498.97900		502.66900	502.66900			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		508.66400	508.66400		512.34800	512.34800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.00230	2.00230		2.01360	2.01360		20.36	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.04100	2.04100		2.05230	2.05230		20.44	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.07780	2.07780		2.08880	2.08880		20.36	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.11240	2.11240		2.12290	2.12290		20.54	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		123.26019	123.26019		123.26586	123.26586			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future		124.36246	124.36246		124.35225	124.35225			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	103.07609		103.07609		102.93240	102.93240			0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	128.59057		128.59057		128.59631	128.59631			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.63798		129.63798		129.62715	129.62715			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.29308		127.29308		127.29853	127.29853			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	129.72442		129.72442		129.71346	129.71346			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	137.16435		137.16435		137.17018	137.17018			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	138.21538		138.21538		138.20366	138.20366			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2016	Index Future	237.25500		237.25500		237.26200	237.26200			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	241.73900		241.73900		241.71500	241.71500			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.45000		246.45000		246.38800	246.38800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.23200		643.23200		643.35400	643.35400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.12500		655.12500		655.28300	655.28300			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.23000		92.77000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.97000		92.03000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.13000		91.87000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.20000		91.80000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.30000		91.70000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.40000		91.60000		8.40000	91.60000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.15070		0.15070		0.15090	0.15090			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15060		0.15060		0.15000	0.15000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15100		0.15100		0.15070	0.15070			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07060		0.07060		0.06990	0.06990			0.00	389,006.00	5,510	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06460		0.06460		0.06380	0.06380			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06060		0.06060		0.06010	0.06010			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.52220		10.52220		10.62250	10.62250		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.67800		10.67800		10.77940	10.77940		15.86	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.83150		10.83150		10.93440	10.93440		16.47	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.39770		1.39770		1.39890	1.39890			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41310		1.41310		1.41430	1.41430			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42600		1.42600		1.42720	1.42720			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43430		1.43430		1.43520	1.43520			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13250		1.13250		1.13430	1.13430			0.00	3,522,075.00	3,110	4,694.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13630		1.13630		1.13810	1.13810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14030		1.14030		1.14220	1.14220			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.30605		111.96831		9.19484	112.75224		11.79	0.00	85,095,915.60	760	55,969.00
R186	On 05/05/2016	Bond Future	8.75	Call	545.75000		0.54575		744.82000	0.74482	545.750	11.63	0.21	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,544.41000		4.54441		3,959.55000	3.95955	4,544.410	11.63	0.79	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	3,975.10000		3.97510		3,430.16000	3.43016	3,975.100	11.66	0.74	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,722.43000		1.72243		2,140.74000	2.14074	1,722.430	11.79	0.48	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	601.80000		0.60180		466.75000	0.46675	601.800	12.15	0.21	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	560.21000		0.56021		433.15000	0.43315	560.210	12.17	0.20	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	472.28000		0.47228		362.56000	0.36256	472.280	12.21	0.17	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.37116		108.79372		9.25753	109.57815		11.72	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,523.95000		1.52395		1,320.89000	1.32089	1,523.950	12.17	0.29	0.00	0	6,500.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2016	Bond Future			294.42810		294.42810		294.44272	294.44272			0.00	0.00	0	2,206.00
R197	On 04/08/2016	Bond Future			293.55562		293.55562		293.53248	293.53248			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2016	Bond Future			240.75114		240.75114		240.76219	240.76219		9.10	0.00	0.00	0	43,260.00
R202	On 04/08/2016	Bond Future			241.89930		241.89930		241.87919	241.87919		8.51	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future			9.15357		94.49295		9.04716	95.00163		9.25	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.22469		96.29005		9.11558	96.79598		8.64	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.29425		94.20769		9.18276	94.70896		8.71	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 05/05/2016	Bond Future			8.22764		101.26586		8.10956	101.41408		2.01	0.00	0.00	0	54,050.00
R203	On 04/08/2016	Bond Future			8.35968		103.19178		8.22592	103.32960		1.61	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
R203	On 03/11/2016	Bond Future		8.51269	101.00142		8.35763	101.12638		1.34	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future		9.68660	89.51590		9.57061	90.31242			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future		9.75465	87.21010		9.63635	88.01002			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2016	Bond Future		9.82036	88.37941		9.70444	89.22225		16.23	0.00	11,400,943.89	129	9,231.00
R2032	On 04/08/2016	Bond Future		9.88677	90.06022		9.76865	90.90743		15.50	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future		9.94764	87.63081		9.82761	88.48061		15.64	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future		9.91896	92.88106		9.79289	93.88140			0.00	0.00	0	3,994.00
R2035	On 04/08/2016	Bond Future		9.98260	94.64751		9.85406	95.65459			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		9.95578	89.63924		9.82973	90.63374		17.55	0.00	0.00	0	39,888.00
R2037	On 04/08/2016	Bond Future		10.02264	87.08525		9.89407	88.08686		17.60	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		10.07934	88.75845		9.94867	89.76566		16.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future		8.60602	101.67458		8.49201	101.93486		3.82	0.00	0.00	0	33,101.00
R204	On 04/08/2016	Bond Future		8.72027	99.56710		8.59905	99.81924		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.82637	101.47966		8.69778	101.72131		3.20	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		10.03108	93.17437		9.91011	94.18745		18.04	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.09862	90.43713		9.97527	91.45718		18.12	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future		10.02473	90.50589		9.89869	91.56989		18.68	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.08968	87.84309		9.96110	88.91552		18.77	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.14483	89.53080		10.01414	90.61009		18.12	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		10.02164	89.55425		9.89052	90.68129		19.19	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future		10.08096	91.25738		9.94725	92.39403		18.37	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.13790	88.57117		10.00185	89.71587		18.62	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future		8.79945	97.50853		8.69192	97.83157		5.39	0.00	0.00	0	42,093.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 05/05/2016	Bond Future	7.56	Call	14.66000		0.01466		24.71000	0.02471	14.660	5.20	0.02	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.89933		95.71856		8.78713	96.03510		5.04	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			9.03099		95.94619		8.91278	96.23746			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	0.00000		0.00000		0.00000	0.00000	0.000		0.00	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.92964		92.23809		8.82277	92.63349		7.15	0.00	0.00	0	45,144.00
R208	On 04/08/2016	Bond Future			9.01264		93.99231		8.90225	94.38315		6.57	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.08822		92.39450		8.97468	92.77862		6.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.85635		69.47918		9.73037	70.30678		18.64	0.00	6,253,126.20	90	29,713.00
R209	On 05/05/2016	Bond Future	8.25	Call	14.03000		0.01403		25.75000	0.02575	14.030	18.14	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	248.49000		0.24849		369.67000	0.36967	248.490	18.27	0.11	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.91499		70.80057		9.78672	71.63471		17.87	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,195.67000		2.19567		2,571.98000	2.57198	2,195.670	17.68	0.42	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,648.23000		5.64823		6,275.82000	6.27582	5,648.230	18.37	0.72	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.96847		69.00947		9.83817	69.84887		18.09	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			181.35235		181.35235		181.36128	181.36128			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.81641		184.81641		184.80182	184.80182			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.35312		137.35312		137.36271	137.36271			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.23851		138.23851		138.23038	138.23038			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			143.12721		143.12721		143.13451	143.13451			0.00	0.00	0	3,833.00
R212	On 04/08/2016	Bond Future			143.95321		143.95321		143.94204	143.94204			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/05/2016	Bond Future		9.71721	80.24203		9.60128	81.00837		16.07	0.00	0.00	0	47,281.00
R213	On 04/08/2016	Bond Future		9.77711	81.76812		9.65907	82.53847		15.36	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future		9.83474	79.78738		9.71486	80.56023		15.50	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		9.95030	69.68899		9.82430	70.54368		19.35	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future		10.00687	71.01440		9.87858	71.87610		18.54	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	397.64000	0.39764	506.93000	0.50693	397.640	18.06	0.11	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,382.85000	1.38285	1,661.25000	1.66125	1,382.850	18.20	0.29	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,281.35000	4.28135	4,839.22000	4.83922	4,281.350	18.80	0.61	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,476.40000	8.47640	9,223.18000	9.22318	8,476.400	19.42	0.85	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		10.06110	69.08079		9.93075	69.94839		18.80	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		27,415.73000	27,415.73000		27,587.69000	27,587.69000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,953.23000	27,953.23000		28,120.28000	28,120.28000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.43690	11.43690		11.52670	11.52670		17.70	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.63770	11.63770		11.72940	11.72940		17.97	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.30790	5.30790		5.33960	5.33960		15.27	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.27500	5.27500		5.30670	5.30670		16.35	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.29290	1.29290		1.28960	1.28960			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.23670	1.23670		1.22870	1.22870			0.00	0.00	0	0.00
Total for Derivatives :												4,253,353,024.81	334,849	3 617 967.00
Grand Total:												4,253,353,024.81	334,849	3 617 967.00