



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: 25/04/2016

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 25/04/2016	Any day expiry	14.49680	14.49680	14.41180	14.41180			19.00	0.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	14.51940	14.51940	14.41180	14.41180			18.84	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	29.38	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	0.03210	0.00003	0.92310	0.00092	41.53	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	14.40	Put	19.95310	0.01995	86.97280	0.08697	19.953	20.62	0.00	0	1,000.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	0.02270	0.00002	0.12650	0.00013	41.78	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	0.00030	0.00000	0.02880	0.00003	49.07	0.00	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.00000	0.00000	0.02540	0.00003	48.07	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry	14.51940	14.51940	14.41460	14.41460			19.83	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry	14.51620	14.51620	14.41670	14.41670			20.24	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry	14.52640	14.52640	14.42510	14.42510			18.75	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.42	Put	115.22290	0.11522	169.39220	0.16939	19.06	0.39	0.00	0	1,000.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	392.25380	0.39225	485.79180	0.48579	19.26	0.79	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	24.98850	0.02499	22.18280	0.02218	24.988	19.52	0.12	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry	14.52900	14.52900	14.42720	14.42720			18.79	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry	14.53410	14.53410	14.43250	14.43250			18.83	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 09/05/2016	Any day expiry			14.54310	14.54310		14.55100	14.55100		18.16	0.00	0.00	0	0.00
\$ / R	14.55	Call	On 09/05/2016	Any day expiry	202.90440	0.20290		0.00000	0.00000	202.904	18.16	0.50	36,508,459.00	5,000	2,500.00		
\$ / R			On 10/05/2016	Any day expiry	14.54620	14.54620		14.44500	14.44500		18.21	0.00	0.00	0	825.00		
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	100.58790	0.10059		147.13780	0.14714	100.588	17.76	0.30	0.00	0	8,403.00		
\$ / R	14.44	Put	On 10/05/2016	Any day expiry	162.45700	0.16246		220.52160	0.22052	162.457	18.03	0.41	0.00	0	1,000.00		
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	17.54280	0.01754		16.18850	0.01619	17.543	20.77	0.07	0.00	0	8,403.00		
\$ / R			On 13/05/2016	Any day expiry	14.55520	14.55520		14.45440	14.45440		18.34	0.00	0.00	0	616.00		
\$ / R			On 16/05/2016	Any day expiry	14.56430	14.56430		14.46380	14.46380		17.95	0.00	0.00	0	1,880.00		
\$ / R			On 17/05/2016	Any day expiry	14.56730	14.56730		14.46690	14.46690		18.00	0.00	0.00	0	100.00		
\$ / R	14.46	Put	On 17/05/2016	Any day expiry	204.66030	0.20466		261.15710	0.26116	204.660	17.92	0.42	0.00	0	1,000.00		
\$ / R			On 18/05/2016	Any day expiry	14.57030	14.57030		14.47000	14.47000		18.04	0.00	0.00	0	0.00		
\$ / R	14.28	Put	On 18/05/2016	Any day expiry	137.90940	0.13791		182.67120	0.18267	137.909	17.82	0.32	0.00	0	15,000.00		
\$ / R			On 19/05/2016	Any day expiry	14.57340	14.57340		14.47310	14.47310		18.07	0.00	0.00	0	0.00		
\$ / R			On 20/05/2016	Any day expiry	14.57640	14.57640		14.47630	14.47630		18.20	0.00	0.00	0	4,700.00		
\$ / R			On 23/05/2016	Any day expiry	14.58550	14.58550		14.48570	14.48570		17.92	0.00	0.00	0	0.00		
\$ / R			On 24/05/2016	Any day expiry	14.58850	14.58850		14.48880	14.48880		17.96	0.00	0.00	0	0.00		
\$ / R	14.48	Put	On 24/05/2016	Any day expiry	240.78880	0.24079		296.61530	0.29662	240.789	17.86	0.43	0.00	0	1,000.00		
\$ / R			On 25/05/2016	Any day expiry	14.59150	14.59150		14.49190	14.49190		18.00	0.00	0.00	0	285.00		
\$ / R			On 27/05/2016	Any day expiry	14.59760	14.59760		14.49790	14.49790		18.05	0.00	0.00	0	1,000.00		
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	0.25710	0.00026		0.49560	0.00050	0.257	23.31	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	21.00460	0.02100		31.06140	0.03106	21.005	17.52	0.06	0.00	0	150.00		
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	23.39440	0.02339		21.50920	0.02151	23.394	21.30	0.06	0.00	0	250.00		
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	7.54660	0.00755		7.09880	0.00710	7.547	22.14	0.02	0.00	0	150.00		
\$ / R			On 30/05/2016	Any day expiry	14.60660	14.60660		14.50650	14.50650		17.84	0.00	0.00	0	875.00		
\$ / R			On 31/05/2016	Any day expiry	14.60970	14.60970		14.50940	14.50940		17.92	0.00	7,569,132.00	518	2,003.00		
\$ / R	14.50	Put	On 31/05/2016	Any day expiry	273.20370	0.27320		329.80530	0.32981	273.204	17.83	0.44	0.00	0	1,000.00		
\$ / R			On 06/06/2016	Any day expiry	14.62710	14.62710		14.52660	14.52660		18.10	0.00	0.00	0	0.00		
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	2.06900	0.00207		2.87900	0.00288	2.069	21.55	0.01	0.00	0	1,000.00		
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	117.98670	0.11799		105.64560	0.10565	117.987	19.79	0.22	0.00	0	1,000.00		
\$ / R			On 07/06/2016	Any day expiry	14.63010	14.63010		14.52950	14.52950		18.16	0.00	0.00	0	0.00		
\$ / R	14.52	Put	On 07/06/2016	Any day expiry	307.31420	0.30731		362.38200	0.36238	307.314	18.03	0.44	0.00	0	1,000.00		
\$ / R			On 08/06/2016	Any day expiry	14.63300	14.63300		14.53230	14.53230		18.21	0.00	0.00	0	0.00		
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	351.34800	0.35135		410.71510	0.41072	351.348	18.16	0.47	0.00	0	8,219.00		
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	80.56560	0.08057		72.56290	0.07256	80.566	20.53	0.15	0.00	0	8,219.00		
\$ / R			On 09/06/2016	Any day expiry	14.63590	14.63590		14.53520	14.53520		18.25	0.00	0.00	0	264.00		
\$ / R			On 13/06/2016	Foreign Exchange Future	14.64760	14.64760		14.54670	14.54670		18.21	0.00	782,313,668.40	53,409	621,326.00		
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	3.20190	0.00320		3.86470	0.00386	3.202	21.51	0.01	0.00	0	330.00		
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	10.97570	0.01098		14.10540	0.01411	10.976	18.40	0.03	0.00	0	6,600.00		
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	12.78280	0.01278		16.52010	0.01652	12.783	18.02	0.03	0.00	0	750.00		
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	18.01340	0.01801		26.13070	0.02613	18.013	17.20	0.05	0.00	0	700.00		
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,189.36190	1.18936		1,102.92550	1.10293	1,189.362	17.31	0.91	0.00	0	53,633.00		
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	41.76190	0.04176		56.22550	0.05623	41.762	17.31	0.09	0.00	0	545.00		
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	45.10610	0.04511		60.33190	0.06033	45.106	17.32	0.10	0.00	0	36,230.00		
\$ / R	14.00	Put	On 13/06/2016	Foreign Exchange Future	130.89970	0.13090		162.48890	0.16249	130.900	17.56	0.23	0.00	0	50,071.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	159.58830		0.15959		195.25540	0.19526	159.588	17.66	0.27	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	192.26480		0.19226		232.10110	0.23210	192.265	17.76	0.31	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	210.14100		0.21014		252.07980	0.25208	210.141	17.81	0.32	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.43	Call	500.77290		0.50077		449.37780	0.44938	500.773	17.99	0.60	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	292.13180		0.29213		342.46960	0.34247	292.132	18.01	0.41	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	315.27060		0.31527		367.67580	0.36768	315.271	18.06	0.43	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.66	Call	384.17380		0.38417		344.55390	0.34455	384.174	18.23	0.51	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	366.98140		0.36698		328.98020	0.32898	366.981	18.31	0.49	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	334.51090		0.33451		299.63410	0.29963	334.511	18.47	0.46	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	479.18150		0.47918		545.96120	0.54596	479.182	18.51	0.55	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	510.52200		0.51052		579.14770	0.57915	510.522	18.61	0.57	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	280.17500		0.28017		250.71260	0.25071	280.175	18.78	0.40	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	582.67970		0.58268		655.12900	0.65513	582.680	18.84	0.61	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	589.44950		0.58945		662.23050	0.66223	589.449	18.86	0.61	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	257.56410		0.25756		230.42230	0.23042	257.564	18.92	0.38	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	609.96410		0.60996		683.72230	0.68372	609.964	18.92	0.62	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	228.07050		0.22807		204.01350	0.20401	228.070	19.13	0.34	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	100.28660		0.10029		90.12640	0.09013	100.287	20.43	0.18	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	82.56760		0.08257		74.40130	0.07440	82.568	20.72	0.15	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	72.50780		0.07251		65.46910	0.06547	72.508	20.92	0.13	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,424.90780		1.42491	1,518.76910	1.51877	1,424.908	20.92	0.87	0.00	0	44,505.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	63.66620		0.06367		57.32180	0.05732	63.666	21.12	0.12	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	53.19280		0.05319		48.20560	0.04821	53.193	21.31	0.10	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,663.42290		1.66342	1,759.61550	1.75962	1,663.423	21.36	0.90	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	48.26290		0.04826		43.90940	0.04391	48.263	21.42	0.09	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	45.64920		0.04565		41.62790	0.04163	45.649	21.48	0.09	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,888.90820		1.88891	1,986.92900	1.98693	1,888.908	21.72	0.93	0.00	0	300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	35.00710		0.03501		32.31140	0.03231	35.007	21.76	0.07	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,031.98680		2.03199	2,130.84230	2.13084	2,031.987	21.94	0.94	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	28.76860		0.02877		26.81960	0.02682	28.769	21.97	0.06	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	19.97060		0.01997		19.01020	0.01901	19.971	22.36	0.04	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	19.41770		0.01942		18.51570	0.01852	19.418	22.39	0.04	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	18.10240		0.01810		17.33710	0.01734	18.102	22.47	0.04	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,370.50240		2.37050	2,470.63710	2.47064	2,370.502	22.47	0.96	0.00	0	201.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	16.64190		0.01664		16.02470	0.01602	16.642	22.56	0.04	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	15.95670		0.01596		15.40710	0.01541	15.957	22.60	0.03	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	5.26830		0.00527		5.08080	0.00508	5.268	24.42	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	4.93050		0.00493		4.69540	0.00470	4.931	24.61	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	4.57660		0.00458		4.29430	0.00429	4.577	24.82	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	4.49300		0.00449		4.20010	0.00420	4.493	24.87	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.41210		0.00341		3.00040	0.00300	3.412	25.69	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	3.08320		0.00308		2.64400	0.00264	3.083	26.01	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.24390		0.00224		1.63780	0.00164	2.244	27.07	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.65050		14.65050		14.54960	14.54960		18.25	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 14/06/2016	Any day expiry	14.54	Put	338.04750	0.33805	391.74660	0.39175	338.048	18.14	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	67.44930	0.06745	60.74840	0.06075	67.449	21.12	0.12	0.00	0	10,000.00
\$ / R	On 21/06/2016	Any day expiry			14.67090	14.67090	14.56960	14.56960		18.28	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	365.82630	0.36583	418.71740	0.41872	365.826	18.19	0.44	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			14.67960	14.67960	14.57820	14.57820		18.46	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	753.19010	0.75319	827.89210	0.82789	753.190	19.38	0.65	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	51.37680	0.05138	47.05900	0.04706	51.377	22.09	0.09	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.69130	14.69130	14.58970	14.58970		18.39	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.46030	0.00346	3.91240	0.00391	3.460	21.96	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	62.87710	0.06288	79.20910	0.07921	62.877	17.44	0.12	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	392.84010	0.39284	446.03910	0.44604	392.840	18.26	0.45	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	60.14850	0.06015	55.21910	0.05522	60.149	21.99	0.10	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	38.29630	0.03830	35.68950	0.03569	38.296	22.70	0.07	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.69420	14.69420	14.59260	14.59260		18.41	0.00	0.00	0	100.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	443.99480	0.44399	402.78320	0.40278	443.995	18.45	0.51	0.00	0	224.00
\$ / R	On 30/06/2016	Any day expiry			14.69720	14.69720	14.59550	14.59550		18.42	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry			14.71180	14.71180	14.60980	14.60980		18.36	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	416.61050	0.41661	471.09490	0.47109	416.611	18.25	0.45	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			14.73230	14.73230	14.62990	14.62990		18.43	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.62	Put	440.46330	0.44046	496.41810	0.49642	440.463	18.28	0.45	0.00	0	12,000.00
\$ / R	On 26/07/2016	Any day expiry			14.77330	14.77330	14.67010	14.67010		18.41	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,952.99190	1.95299	2,047.58290	2.04758	1,952.992	21.83	0.84	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	40.61810	0.04062	39.74740	0.03975	40.618	24.88	0.05	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.77620	14.77620	14.67300	14.67300		18.52	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.47750	0.00648	7.69690	0.00770	6.478	20.21	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	98.37890	0.09838	119.50690	0.11951	98.379	17.43	0.14	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	85.02850	0.08503	79.58310	0.07958	85.029	22.73	0.11	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	66.56580	0.06657	62.51780	0.06252	66.566	23.26	0.09	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.82100	14.82100	14.71720	14.71720		18.59	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	34.64730	0.03465	41.25500	0.04125	34.647	18.20	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	361.49510	0.36150	335.80800	0.33581	361.495	19.83	0.35	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.83300	14.83300	14.72900	14.72900		18.65	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.83900	14.83900	14.73490	14.73490		18.69	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,309.08420	1.30908	1,391.56020	1.39156	1,309.084	20.41	0.70	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	106.65920	0.10666	99.29530	0.09930	106.659	22.93	0.12	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.86590	14.86590	14.76140	14.76140		18.74	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.02670	0.00903	9.49140	0.00949	9.027	18.83	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	133.47490	0.13347	154.64890	0.15465	133.475	17.57	0.16	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	102.44520	0.10245	95.30100	0.09530	102.445	23.34	0.11	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	90.89470	0.09089	86.11630	0.08612	90.895	23.80	0.10	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.87490	14.87490	14.77030	14.77030		18.68	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.89880	14.89880	14.79380	14.79380		18.77	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.90480	14.90480	14.79970	14.79970		18.79	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	210.58760	0.21059	237.62290	0.23762	210.588	17.67	0.22	0.00	0	48,990.00

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 08/09/2016	Any day expiry	17.30	Call	158.08790	0.15809	146.80250	0.14680	158.088	22.61	0.16	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.90780	14.90780	14.80270	14.80270		18.81	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			14.91970	14.91970	14.81450	14.81450		18.78	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	713.42310	0.71342	772.73520	0.77274	713.423	18.86	0.48	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	88.55830	0.08856	84.88560	0.08489	88.558	25.34	0.09	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.92570	14.92570	14.82040	14.82040		18.87	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.93770	14.93770	14.83220	14.83220		18.85	0.00	15,983,339.00	1,070	168,044.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	109.87580	0.10988	124.67930	0.12468	109.876	17.49	0.13	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	201.39590	0.20140	226.27220	0.22627	201.396	17.63	0.20	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	483.53870	0.48354	530.09200	0.53009	483.539	18.26	0.38	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	869.34420	0.86934	812.89520	0.81290	869.344	18.39	0.60	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	582.20950	0.58221	633.72290	0.63372	582.209	18.52	0.42	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	686.35220	0.68635	640.55890	0.64056	686.352	18.93	0.51	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	328.48010	0.32848	306.13290	0.30613	328.480	21.04	0.28	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	286.89550	0.28690	266.37210	0.26637	286.895	21.44	0.25	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	262.73230	0.26273	243.90500	0.24390	262.732	21.65	0.23	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	256.66230	0.25666	238.26380	0.23826	256.662	21.70	0.23	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	215.68220	0.21568	200.21360	0.20021	215.682	22.12	0.20	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	162.43550	0.16244	150.85340	0.15085	162.435	22.81	0.15	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	145.40160	0.14540	135.07990	0.13508	145.402	23.09	0.14	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	71.45790	0.07146	64.82850	0.06483	71.458	26.90	0.07	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			14.96460	14.96460	14.85870	14.85870		18.89	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.20600	0.01121	11.41300	0.01141	11.206	17.68	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	164.56780	0.16457	185.29690	0.18530	164.568	17.56	0.17	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	128.43610	0.12844	122.21310	0.12221	128.436	24.08	0.12	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	121.37980	0.12138	115.66480	0.11566	121.380	24.45	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.04830	15.04830	14.94120	14.94120		19.02	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	12.45380	0.01245	12.70560	0.01271	12.454	16.86	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	187.22390	0.18722	208.41520	0.20842	187.224	17.53	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	150.22380	0.15022	141.62850	0.14163	150.224	24.92	0.12	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	146.75700	0.14676	138.40310	0.13840	146.757	25.09	0.12	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.14650	15.14650	15.03940	15.03940		19.14	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.97710	0.01398	16.72310	0.01672	13.977	16.16	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	209.23660	0.20924	234.26700	0.23427	209.237	17.45	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	172.16410	0.17216	164.72010	0.16472	172.164	25.72	0.13	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.19410	15.19410	15.08710	15.08710		19.22	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.20900	15.20900	15.10190	15.10190		19.20	0.00	7,604,500.00	500	52,413.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.89140	0.01489	14.93130	0.01493	14.891	15.80	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	162.38410	0.16238	181.68740	0.18169	162.384	17.25	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	192.20270	0.19220	214.58560	0.21459	192.203	17.45	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	229.14090	0.22914	250.70260	0.25070	229.141	17.63	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	280.28150	0.28028	305.00990	0.30501	280.282	17.73	0.21	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	567.91300	0.56791	610.13120	0.61013	567.913	18.35	0.35	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	629.02490	0.62902	673.76640	0.67377	629.025	18.51	0.37	0.00	0	5,700.00

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	14.70	Put	663.31650	0.66332		709.39460	0.70939	663.316	18.59	0.38	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	713.95350	0.71395		761.92620	0.76193	713.954	18.72	0.40	0.00	0	40,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	771.85200	0.77185		821.88060	0.82188	771.852	18.85	0.42	0.00	0	100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	809.87130	0.80987		861.19290	0.86119	809.871	18.94	0.43	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	820.90370	0.82090		872.58610	0.87259	820.904	18.96	0.43	0.00	0	27,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	935.14220	0.93514		991.02840	0.99103	935.142	19.20	0.47	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	941.09420	0.94109		997.16290	0.99716	941.094	19.22	0.47	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	866.36730	0.86637		818.76010	0.81876	866.367	19.47	0.50	0.00	0	86,321.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,120.94880	1.12095	1,182.17810	1.18218	1,120.949	19.60	0.52	0.00	0	69,895.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	829.94880	0.82995	784.07810	0.78408	829.949	19.60	0.48	0.00	0	750.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,166.39130	1.16639	1,228.81310	1.22881	1,166.391	19.69	0.53	0.00	0	1,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,321.57350	1.32157	1,388.35010	1.38835	1,321.574	20.01	0.56	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,463.32330	1.46332	1,533.08170	1.53308	1,463.323	20.31	0.59	0.00	0	32,800.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,610.24280	1.61024	1,682.78800	1.68279	1,610.243	20.60	0.62	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,815.92720	1.81593	1,891.40130	1.89140	1,815.927	20.99	0.65	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,862.40620	1.86241	1,938.61660	1.93862	1,862.406	21.07	0.66	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,988.15040	1.98815	2,066.25610	2.06626	1,988.150	21.29	0.68	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	479.20810	0.47921	451.77860	0.45178	479.208	21.47	0.31	0.00	0	4,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	464.04930	0.46405	437.47110	0.43747	464.049	21.58	0.30	0.00	0	20,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	454.85900	0.45486	428.80510	0.42881	454.859	21.65	0.30	0.00	0	5,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	342.56130	0.34256	323.03850	0.32304	342.561	22.63	0.23	0.00	0	3,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	306.46820	0.30647	292.49520	0.29250	306.468	23.08	0.21	0.00	0	1,500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	301.21520	0.30122	287.55950	0.28756	301.215	23.20	0.21	0.00	0	1,400.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	270.53720	0.27054	258.73160	0.25873	270.537	23.98	0.18	0.00	0	1,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	242.06850	0.24207	231.97480	0.23197	242.068	24.86	0.16	0.00	0	17,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	236.92530	0.23693	227.14210	0.22714	236.925	25.04	0.16	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	235.81140	0.23581	226.09320	0.22609	235.811	25.08	0.16	0.00	0	2,310.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	227.76650	0.22777	218.53270	0.21853	227.767	25.38	0.15	0.00	0	83,003.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	222.69890	0.22270	213.76820	0.21377	222.699	25.58	0.15	0.00	0	10,303.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	189.34810	0.18935	174.41700	0.17442	189.348	25.97	0.13	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	184.87820	0.18488	170.23340	0.17023	184.878	25.97	0.13	0.00	0	150.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	179.64180	0.17964	165.33460	0.16533	179.642	25.97	0.12	0.00	0	250.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	167.94790	0.16795	154.40370	0.15440	167.948	25.97	0.12	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	157.71940	0.15772	144.85340	0.14485	157.719	25.97	0.11	0.00	0	600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	151.71330	0.15171	139.25040	0.13925	151.713	25.97	0.11	0.00	0	6,600.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	141.70750	0.14171	129.92480	0.12992	141.708	25.97	0.10	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	137.60900	0.13761	126.10800	0.12611	137.609	25.97	0.10	0.00	0	368.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	105.36540	0.10537	96.15360	0.09615	105.365	25.97	0.08	0.00	0	32,200.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	100.22830	0.10023	91.39430	0.09139	100.228	25.97	0.08	0.00	0	500.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	88.83900	0.08884	80.85740	0.08086	88.839	25.97	0.07	0.00	0	5,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	86.18750	0.08619	78.40750	0.07841	86.188	25.97	0.07	0.00	0	69,895.00		
\$ / R	On 13/03/2017	Foreign Exchange Future			15.46370	15.46370	15.35550	15.35550		19.42	0.00	6,618,463.60	428	5,571.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	984.96950	0.98497	1,038.81050	1.03881	984.969	19.12	0.43	0.00	0	90.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,061.57900	1.06158	1,117.29470	1.11729	1,061.579	19.29	0.45	0.00	0	7,160.00		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,272.04860		1.27205	1,332.24540	1.33225	1,272.049	19.73	0.50	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,297.80020		1.29780	1,358.57260	1.35857	1,297.800	19.78	0.50	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,015.02160		2.01502	2,089.10040	2.08910	2,015.022	21.08	0.62	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	434.27580		0.43428	414.27880	0.41428	434.276	23.15	0.24	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	433.03320		0.43303	413.31030	0.41331	433.033	23.16	0.24	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	379.82880		0.37983	365.11090	0.36511	379.829	24.07	0.21	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	351.36140		0.35136	338.07050	0.33807	351.361	24.72	0.20	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	185.75130		0.18575	172.20400	0.17220	185.751	25.95	0.11	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.73380		15.73380	15.62520	15.62520		19.91	0.00	0.00	0	1,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			15.95780		15.95780	15.85330	15.85330		20.31	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.64760		14.64760	14.54670	14.54670		18.21	0.00	366,190.00	25	965.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.93770		14.93770	14.83220	14.83220		18.85	0.00	0.00	0	168.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.20900		15.20900	15.10190	15.10190		19.20	0.00	121,672.00	8	32.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.46370		15.46370	15.35550	15.35550		19.42	0.00	0.00	0	3.00	
£ / R	On 28/04/2016	Any day expiry			21.04430		21.04430	20.77670	20.77670		15.50	0.00	0.00	0	157.00	
£ / R	On 31/05/2016	Any day expiry			21.04110		21.04110	20.78100	20.78100		13.66	0.00	0.00	0	123.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.23210		21.23210	20.96890	20.96890		14.20	0.00	132,318,447.20	6,232	57,591.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	12.58920		0.01259	11.14300	0.01114	12.589	18.32	0.02	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	5.60410		0.00560	6.05580	0.00606	5.604	25.02	0.01	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			21.61340		21.61340	21.34210	21.34210		15.72	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	624.74540		0.62475	771.14070	0.77114	624.745	15.64	0.40	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	49.83890		0.04984	61.97710	0.06198	49.839	17.56	0.05	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			21.66250		21.66250	21.39040	21.39040		15.87	0.00	17,330,000.00	800	17,475.00	
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,532.46480		1.53246	1,365.19620	1.36520	1,532.465	15.60	0.73	0.00	0	850.00	
£ / R	On 19/12/2016	Foreign Exchange Future			22.07260		22.07260	21.79610	21.79610		17.46	0.00	0.00	0	5.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	53.12750		0.05313	55.81910	0.05582	53.128	18.48	0.04	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	121.81930		0.12182	153.25570	0.15326	121.819	17.06	0.08	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	901.17230		0.90117	1,057.64330	1.05764	901.172	17.20	0.39	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,827.28080		1.82728	2,041.65590	2.04166	1,827.281	17.99	0.58	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	533.35420		0.53335	500.51530	0.50052	533.354	18.97	0.28	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	224.50250		0.22450	217.85780	0.21786	224.503	20.51	0.13	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			22.46240		22.46240	22.18230	22.18230		18.44	0.00	0.00	0	0.00	
£ / R	On 25/04/2017	Any day expiry			22.66710		22.66710	22.38400	22.38400		18.78	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			22.88010		22.88010	22.59740	22.59740		0.00	0.00	0.00	0	0.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13224		0.13224	0.13066	0.13066		22.17	0.00	0.00	0	4,800.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13532		0.13532	0.13368	0.13368		21.14	0.00	0.00	0	1,148.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13831		0.13831	0.13665	0.13665		20.66	0.00	40,111.06	290	5,972.00	
€ / R	On 26/04/2016	Any day expiry			16.35510		16.35510	16.21080	16.21080		18.57	0.00	0.00	0	25.00	
€ / R	On 28/04/2016	Any day expiry			16.35510		16.35510	16.21440	16.21440		20.85	0.00	0.00	0	1.00	
€ / R	On 29/04/2016	Any day expiry			16.35190		16.35190	16.21720	16.21720		21.44	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 25/05/2016	Any day expiry			16.44590		16.44590		16.31250	16.31250		18.10	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			16.45700		16.45700		16.32190	16.32190		18.13	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			16.47260		16.47260		16.33670	16.33670		18.10	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			16.52170		16.52170		16.38500	16.38500		18.61	0.00	90,770,219.80	5,494	76,035.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	9.99150		0.00999		12.05340	0.01205	9.991	20.71	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	137.60090		0.13760		172.20280	0.17220	137.601	18.22	0.21	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	772.73840		0.77274		683.24590	0.68325	772.738	18.35	0.71	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	511.75760		0.51176		596.07870	0.59608	511.758	18.81	0.52	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	751.14030		0.75114		851.49690	0.85150	751.140	19.36	0.64	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,379.48170		1.37948	1,501.65770	1.50166	1,379.482	20.55	0.83	0.00	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	10.18890		0.01019		10.06150	0.01006	10.189	23.84	0.02	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.90380		16.90380		16.76090	16.76090		19.35	0.00	12,677,850.00	750	8,347.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	787.42480		0.78742		731.28690	0.73129	787.425	19.46	0.51	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.27120		17.27120		17.12580	17.12580		19.43	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	636.39210		0.63639		698.85000	0.69885	636.392	18.70	0.34	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	876.56690		0.87657		953.74960	0.95375	876.567	19.13	0.41	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	305.12070		0.30512		300.09180	0.30009	305.121	23.36	0.19	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	247.25420		0.24725		246.65840	0.24666	247.254	25.53	0.15	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.62540		17.62540		17.47730	17.47730		19.58	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.09053		102.09053		101.88198	101.88198			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.31294		99.31294		99.09606	99.09606			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.18158		98.18158		97.95470	97.95470			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15642		100.15642		100.14416	100.14416			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18920		100.18920		100.17164	100.17164			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.93410		99.93410		99.92114	99.92114			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54147		100.54147		100.50660	100.50660			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.98177		99.98177		99.94008	99.94008			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.81935		99.81935		99.76817	99.76817			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.43828		100.43828		100.32020	100.32020			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.92434		99.92434		99.79840	99.79840			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.37442		99.37442		99.24126	99.24126			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			475.36400		475.36400		476.05000	476.05000			0.00	0.00	0	13.00
AL37	On 04/08/2016	Index Future			484.29200		484.29200		484.99900	484.99900			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future			493.59900		493.59900		494.31800	494.31800			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			548.33000		548.33000		549.82800	549.82800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			558.62800		558.62800		560.16400	560.16400			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			569.36300		569.36300		570.92800	570.92800			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
ALBI	On 05/05/2016	Index Future	497.71700		497.71700		499.13800	499.13800			0.00	0.00	0	501.00
ALBI	On 04/08/2016	Index Future	507.06500		507.06500		508.52100	508.52100			0.00	0.00	0	147.00
ALBI	On 03/11/2016	Index Future	516.80900		516.80900		518.29300	518.29300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	527.23200		527.23200		528.77000	528.77000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.29160		11.29160		11.21840	11.21840		14.88	0.00	18,473,057.60	1,636	7,864.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.46690		11.46690		11.39070	11.39070		15.37	0.00	0.00	0	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.63290		11.63290		11.55580	11.55580		15.51	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.79080		11.79080		11.71290	11.71290		15.52	0.00	1,980,854.40	168	4,354.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.56630		11.56630		11.49880	11.49880		15.15	0.00	1,156,630.00	100	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.79570		11.79570		11.72480	11.72480		15.70	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.06500		15.06500		14.91360	14.91360		17.49	0.00	64,478,200.00	4,280	3,909.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.43450		15.43450		15.27770	15.27770		18.95	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.24590		2.24590		2.23220	2.23220		17.99	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.27670		2.27670		2.26360	2.26360		18.89	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.22110		2.22110		2.20060	2.20060		19.34	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.27310		2.27310		2.25170	2.25170		20.25	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	131.15248		131.15248		131.41061	131.41061			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	131.98133		131.98133		132.24437	132.24437			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	10.58577		76.84031		10.54152	77.12339			0.00	0.00	0	8,710.00
ES33	On 04/08/2016	Bond Future	10.67244		78.29958		10.62658	78.58882			0.00	0.00	0	350.00
ES33	On 03/11/2016	Bond Future	10.75780		75.99557		10.71045	76.29012			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.83820		77.52943		10.78870	77.83331			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

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
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	10.76579		80.67739		10.72155	80.99671			0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future	10.85300		82.20955		10.80716	82.53577			0.00	0.00	0	4,900.00
ES42	On 03/11/2016	Bond Future	10.93809		79.50990		10.89073	79.84219			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	496.52000		496.52000		497.86700	497.86700			0.00	1,097,309,200.00	221	226.00
GOVI	On 04/08/2016	GOVI	505.84500		505.84500		507.22600	507.22600			0.00	1,102,742,100.00	218	245.00
GOVI	On 03/11/2016	GOVI	515.56600		515.56600		516.97300	516.97300			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	525.96300		525.96300		527.42300	527.42300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.88910		1.88910		1.87620	1.87620		17.97	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.92680		1.92680		1.91340	1.91340		18.25	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.96120		1.96120		1.94740	1.94740		18.72	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.99300		1.99300		1.97920	1.97920		19.01	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	126.05074		126.05074		126.03851	126.03851			0.00	57,983,340.40	460	4,528.00
I2025	On 04/08/2016	Bond Future	127.18753		127.18753		127.17618	127.17618			0.00	58,506,263.80	460	1,521.00
I2025	On 03/11/2016	Bond Future	129.61566		129.61566		129.60408	129.60408			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	106.49194		106.49194		106.48140	106.48140			0.00	2,236,330.74	21	714.00
I2033	On 04/08/2016	Bond Future	108.52331		108.52331		108.51339	108.51339			0.00	100,926,678.30	930	3,310.00
I2033	On 03/11/2016	Bond Future	109.56548		109.56548		109.55555	109.55555			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	134.13568		134.13568		134.12223	134.12223			0.00	254,052,977.92	1,894	11,188.00
I2038	On 04/08/2016	Bond Future	135.26809		135.26809		135.25581	135.25581			0.00	801,192,897.07	5,923	9,053.00
I2038	On 03/11/2016	Bond Future	137.85063		137.85063		137.83782	137.83782			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	134.12688		134.12688		134.11348	134.11348			0.00	0.00	0	12,460.00
I2046	On 04/08/2016	Bond Future	136.68547		136.68547		136.67263	136.67263			0.00	0.00	0	3,817.00
I2046	On 03/11/2016	Bond Future	137.77896		137.77896		137.76604	137.76604			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	145.27604		145.27604		146.31414	146.31414			0.00	332,391,579.52	2,288	12,522.00
I2050	On 04/08/2016	Bond Future	146.46994		146.46994		147.52878	147.52878			0.00	311,688,032.32	2,128	8,789.00
I2050	On 03/11/2016	Bond Future	149.26620		149.26620		150.34512	150.34512			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

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
IGOV	On 05/05/2016	Index Future	243.69800		243.69800		243.91900	243.91900			0.00	0.00	0	897.00
IGOV	On 04/08/2016	Index Future	248.29600		248.29600		248.52400	248.52400			0.00	0.00	0	170.00
IGOV	On 03/11/2016	Index Future	253.08700		253.08700		253.32000	253.32000			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	258.21000		258.21000		258.46000	258.46000			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	659.34700		659.34700		659.94600	659.94600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	671.45800		671.45800		672.07500	672.07500			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	684.04200		684.04200		684.67000	684.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.57000		92.43000		7.80000	7.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.81000		92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.93000		92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14350		0.14350		0.14230	0.14230			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14320		0.14320		0.14260	0.14260			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14370		0.14370		0.14280	0.14280			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06990		0.06990		0.06930	0.06930			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06280		0.06280		0.06230	0.06230			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05870		0.05870		0.05830	0.05830			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.02900		10.02900		9.96060	9.96060		16.96	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.18190		10.18190		10.11040	10.11040		17.41	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.32950		10.32950		10.25800	10.25800		17.38	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.35840		1.35840		1.35340	1.35340			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.37300		1.37300		1.36770	1.36770			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.38680		1.38680		1.38130	1.38130			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.39640		1.39640		1.39090	1.39090			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future	1.12790		1.12790		1.12640	1.12640			0.00	0.00	0	10,571.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future	1.13160		1.13160		1.13000	1.13000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future	1.13560		1.13560		1.13400	1.13400			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future	9.08766		113.51516		9.04308	113.83464		10.05	0.00	1,232,093,546.64	10,854	53,067.00

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 05/05/2016	Bond Future	8.75	Call	87.14000	0.08714		184.85000	0.18485	87.140	9.97	0.10	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	8.75	Put	2,538.95000	2.53895		2,317.18000	2.31718	2,538.950	9.97	0.90	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	1,905.59000	1.90559		1,736.12000	1.73612	1,905.590	10.00	0.82	0.00	0	5,350.00	
R186	On 05/05/2016	Bond Future	9.25	Call	1,471.34000	1.47134		1,795.29000	1.79529	1,471.340	10.19	0.73	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	1.70000	0.00170		3.68000	0.00368	1.700	10.56	0.00	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	1.21000	0.00121		2.78000	0.00278	1.210	10.57	0.00	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	0.53000	0.00053		1.41000	0.00141	0.530	10.62	0.00	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.14441	110.36683		9.09788	110.69352		10.87	0.00	693,545,159.72	6,284	50,885.00	
R186	On 04/08/2016	Bond Future	9.25	Put	2,157.84000	2.15784		2,053.26000	2.05326	2,157.840	10.87	0.44	0.00	0	1,000.00	
R186	On 04/08/2016	Bond Future	9.60	Put	1,264.62000	1.26462		1,201.55000	1.20155	1,264.620	11.07	0.30	0.00	0	5,635.00	
R186	On 04/08/2016	Bond Future	10.00	Put	636.07000	0.63607		604.94000	0.60494	636.070	11.30	0.18	0.00	0	6,500.00	
R186	On 03/11/2016	Bond Future			9.19602	112.46521		9.14767	112.79790			0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/05/2016	Bond Future			298.68740	298.68740		298.94297	298.94297			0.00	0.00	0	1,246.00	
R197	On 04/08/2016	Bond Future			297.88840	297.88840		298.15137	298.15137			0.00	0.00	0	995.00	
R197	On 03/11/2016	Bond Future			303.57551	303.57551		303.84327	303.84327			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			248.33213	248.33213		248.30750	248.30750		9.10	0.00	471,086,050.61	1,897	34,459.00	
R202	On 04/08/2016	Bond Future			249.61854	249.61854		249.59536	249.59536		8.51	0.00	65,899,294.56	264	3,224.00	
R202	On 03/11/2016	Bond Future			254.38387	254.38387		254.36036	254.36036			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 05/05/2016	Bond Future			8.91802	95.62365		8.88347	95.79094		7.85	0.00	26,105,256.45	273	5,718.00	
R2023	On 04/08/2016	Bond Future			8.97783	97.43962		8.94134	97.61105		8.06	0.00	26,601,016.26	273	3,988.00	
R2023	On 03/11/2016	Bond Future			9.03888	95.36084		9.00058	95.53532		8.13	0.00	0.00	0	0.00	
R2023	On 02/02/2017	Bond Future			9.08844	97.28517		9.04713	97.46738			0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 05/05/2016	Bond Future			7.98211	101.57440		7.94707	101.61854		1.57	0.00	69,273,740.80	682	49,496.00	
R203	On 04/08/2016	Bond Future			8.05762	103.50340		8.01317	103.54938		1.29	0.00	69,347,278.00	670	4,071.00	
R203	On 03/11/2016	Bond Future			8.14361	101.29926		8.08592	101.34594		1.09	0.00	0.00	0	0.00	
R203	On 02/02/2017	Bond Future			8.15898	103.34358		8.06855	103.39566			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			9.46791	91.02627		9.42339	91.33826			0.00	187,878,221.28	2,064	8,918.00	
R2030	On 04/08/2016	Bond Future			9.52874	88.74669		9.48256	89.06549			0.00	183,173,168.16	2,064	18,080.00	
R2030	On 03/11/2016	Bond Future			9.58100	90.43418		9.53334	90.75883			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	

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
R2032	On 05/05/2016	Bond Future			9.60767		89.93506		9.56315	90.26583		14.01	0.00	104,054,864.42	1,157	9,421.00
R2032	On 04/08/2016	Bond Future			9.66745		91.64296		9.62135	91.98101		14.59	0.00	202,256,012.72	2,207	6,093.00
R2032	On 03/11/2016	Bond Future			9.72367		89.22640		9.67612	89.57067		14.98	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.77151		91.02738		9.72188	91.38252			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			9.68729		94.73249		9.64273	95.09528			0.00	57,786,818.90	610	4,528.00
R2035	On 04/08/2016	Bond Future			9.74389		96.53160		9.69783	96.90211			0.00	58,884,276.00	610	813.00
R2035	On 03/11/2016	Bond Future			9.80005		93.86484		9.75258	94.24228			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			9.75281		91.24952		9.70831	91.60888		15.43	0.00	1,749,618,296.48	19,174	20,708.00
R2037	On 05/05/2016	Bond Future	9.67	Call	633.71000		0.63371		915.01000	0.91501	633.710	15.39	0.39	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.81354		88.72361		9.76752	89.09079		16.85	0.00	1,660,905,979.20	18,720	27,852.00
R2037	On 03/11/2016	Bond Future			9.86624		90.41065		9.81888	90.78465		16.59	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.91178		87.97848		9.86248	88.36399			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			8.35201		102.25566		8.31747	102.33500		3.07	0.00	834,917,463.90	8,165	11,106.00
R204	On 04/08/2016	Bond Future			8.43758		100.15637		8.39848	100.23823		3.07	0.00	808,963,000.49	8,077	18,070.00
R204	On 03/11/2016	Bond Future			8.51790		102.06062		8.47389	102.14386		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.56750		100.07787		8.51451	100.16718			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			9.81784		94.97289		9.77334	95.35568		16.08	0.00	0.00	0	1,600.00
R2040	On 04/08/2016	Bond Future			9.87894		92.26718		9.83294	92.65819		17.57	0.00	0.00	0	74.00
R2040	On 03/11/2016	Bond Future			9.93208		94.02158		9.88475	94.41985			0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			9.84766		92.00702		9.80315	92.39134		16.74	0.00	3,772,287.82	41	5,352.00
R2044	On 04/08/2016	Bond Future			9.90739		89.37024		9.86140	89.76282		18.31	0.00	0.00	0	15,153.00
R2044	On 03/11/2016	Bond Future			9.95934		91.06955		9.91204	91.46946		18.02	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.00457		88.52558		9.95541	88.93753			0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			9.84696		91.06146		9.80239	91.45348		17.30	0.00	470,787,748.20	5,170	23,704.00
R2048	On 04/08/2016	Bond Future			9.90130		92.79079		9.85530	93.19117		18.06	0.00	499,678,404.15	5,385	37,432.00
R2048	On 03/11/2016	Bond Future			9.95500		90.11633		9.90767	90.52421		18.64	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.00293		91.93503		9.95374	92.35506			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

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			8.54603		98.27201		8.50652	98.39171		4.41	0.00	3,485,708,194.70	35,470	23,210.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.00000		0.00000		0.02000	0.00002	0.000	4.23	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.62532		96.49389		8.58213	96.61680		4.53	0.00	3,390,795,294.60	35,140	40,951.00
R207	On 02/02/2017	Bond Future			8.73837		96.66922		8.68528	96.80113		4.03	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,599.14000		1.59914		1,680.67000	1.68067	1,599.140	4.06	0.56	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			8.68413		93.14953		8.64457	93.29742		5.97	0.00	2,941,569,007.87	31,579	23,879.00
R208	On 04/08/2016	Bond Future			8.75197		94.91849		8.70959	95.07014		6.01	0.00	315,319,223.78	3,322	6,452.00
R208	On 03/11/2016	Bond Future			8.81554		93.32031		8.77039	93.47469		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.86193		95.20362		8.81235	95.36521			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			9.63174		70.96547		9.58716	71.26634		16.00	0.00	104,815,999.19	1,477	21,078.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.00000		0.00000		0.00000	0.00000	0.000	15.53	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	5.95000		0.00595		22.75000	0.02275	5.950	15.64	0.01	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.68413		72.31313		9.63816	72.62044		16.75	0.00	85,474,119.66	1,182	12,080.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,698.39000		1.69839		1,860.02000	1.86002	1,698.390	16.58	0.40	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,267.97000		2.26797		2,456.60000	2.45660	2,267.970	16.68	0.48	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,483.13000		2.48313		2,377.20000	2.37720	2,483.130	16.73	0.48	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,061.42000		1.06142		1,015.06000	1.01506	1,061.420	17.20	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,359.84000		6.35984		6,639.99000	6.63999	6,359.840	17.47	0.83	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.73310		70.53731		9.68585	70.85032		17.28	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.77455		71.96100		9.72549	72.28345			0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			183.85398		183.85398		184.21536	184.21536			0.00	60,855,667.38	331	1,110.00
R210	On 04/08/2016	Bond Future			187.36090		187.36090		187.73069	187.73069			0.00	62,016,457.90	331	331.00
R210	On 03/11/2016	Bond Future			188.63968		188.63968		189.01664	189.01664			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R211	On 05/05/2016	Bond Future		138.27535	138.27535		138.26679	138.26679			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future		139.15328	139.15328		139.14571	139.14571			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future		141.80988	141.80988		141.80216	141.80216			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future		144.60049	144.60049		144.58677	144.58677			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future		145.42733	145.42733		145.41450	145.41450			0.00	0.00	0	1,090.00
R212	On 03/11/2016	Bond Future		148.20376	148.20376		148.19068	148.19068			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future		9.50193	81.67356		9.45735	81.97461		13.70	0.00	95,966,433.00	1,175	30,653.00
R213	On 04/08/2016	Bond Future		9.55530	83.22457		9.50918	83.53220		14.29	0.00	52,098,580.82	626	18,698.00
R213	On 03/11/2016	Bond Future		9.60835	81.25595		9.56080	81.56932		14.70	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.65440	82.89577		9.60478	83.21898			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		9.76162	70.97549		9.71702	71.28548		16.78	0.00	99,862,514.43	1,407	26,577.00
R214	On 04/08/2016	Bond Future		9.81303	72.32340		9.76706	72.63997		17.58	0.00	88,306,871.40	1,221	6,397.00
R214	On 04/08/2016	Bond Future	8.55	Call	258.03000	0.25803	304.20000	0.30420	258.030	17.09	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,251.39000	1.25139	1,387.43000	1.38743	1,251.390	17.36	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,585.93000	4.58593	4,844.71000	4.84471	4,585.930	18.06	0.70	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,324.44000	9.32444	9,631.99000	9.63199	9,324.440	18.47	0.92	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.86380	70.40118		9.81657	70.72358		18.13	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.90871	71.82194		9.85967	72.15401			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		25,812.93000	25,812.93000		25,601.72000	25,601.72000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,326.32000	26,326.32000		26,109.66000	26,109.66000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.82730	10.82730		10.74080	10.74080		15.93	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.02410	11.02410		10.93540	10.93540		16.43	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.08180	5.08180		5.05960	5.05960		14.84	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.06200	5.06200		5.03740	5.03740		15.26	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.50580	1.50580		1.49290	1.49290			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.43230	1.43230		1.42080	1.42080			0.00	0.00	0	0.00

Total for Derivatives : **25,574,756,443.62** **303,153** **3 745 072.00**

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total:											25,574,756,443.62	303,153	3 745 072.00
---------------------	--	--	--	--	--	--	--	--	--	--	-------------------	---------	--------------