



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: 11/04/2016

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 11/04/2016	Any day expiry	14.65430	14.65430		14.93510	14.93510		22.00	0.00	2,948,430.00	200	0.00	
\$ / R	On 14/04/2016	Any day expiry	14.71730	14.71730		14.93810	14.93810		20.68	0.00	0.00	0	0.00	
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	204.57050	0.20457	114.08790	0.11409	204.570	22.43	0.68	0.00	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.21	Call	13.53840	0.01354	57.95320	0.05795	13.538	26.25	0.09	0.00	0	2,000.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	3.89970	0.00390	19.01230	0.01901	3.900	29.32	0.03	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry	14.72020	14.72020		14.94110	14.94110		20.50	0.00	1,146,716.40	78	2,187.00	
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,380.95740	1.38096	1,161.86280	1.16186	1,380.957	34.42	0.99	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry	14.72890	14.72890		14.95000	14.95000		18.90	0.00	0.00	0	0.00	
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	5.17020	0.00517	5.35440	0.00535	5.170	20.66	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	11.92500	0.01192	48.23170	0.04823	11.925	21.47	0.06	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	0.09570	0.00010	0.59260	0.00059	0.096	32.66	0.00	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry	14.73470	14.73470		14.95590	14.95590		19.39	0.00	0.00	0	875.00	
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	39.67930	0.03968	116.28560	0.11629	39.679	20.23	0.16	0.00	0	2,000.00
\$ / R	On 22/04/2016	Any day expiry	14.74060	14.74060		14.96180	14.96180		19.25	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	14.74940	14.74940		14.97050	14.97050		19.14	0.00	0.00	0	0.00	
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	2.06570	0.00207	4.30430	0.00430	2.066	27.42	0.01	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 26/04/2016	Any day expiry			14.75230	14.75230		14.97350	14.97350	19.27	0.00	0.00	0	267.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.02620	0.00003		0.04080	0.00004	0.026	30.22	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	5.88570	0.00589		6.35940	0.00636	5.886	22.24	0.02	0.00	0	150.00	
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	27.49790	0.02750		66.18230	0.06618	27.498	21.82	0.09	0.00	0	250.00	
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	6.40980	0.00641		13.33530	0.01334	6.410	24.39	0.02	0.00	0	150.00	
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	3.02310	0.00302		5.58790	0.00559	3.023	26.40	0.01	0.00	0	10,000.00	
\$ / R			On 28/04/2016	Any day expiry	14.75820	14.75820		14.97930	14.97930		19.33	0.00	0.00	0	107.00	
\$ / R			On 29/04/2016	Any day expiry	14.76110	14.76110		14.98230	14.98230		19.42	0.00	0.00	0	1,100.00	
\$ / R			On 03/05/2016	Any day expiry	14.77280	14.77280		14.99400	14.99400		19.06	0.00	0.00	0	0.00	
\$ / R	14.87	Put	On 03/05/2016	Any day expiry	332.31000	0.33231		244.78420	0.24478	332.310	19.36	0.55	0.00	0	18,400.00	
\$ / R	15.03	Call	On 03/05/2016	Any day expiry	177.95610	0.17796		289.63870	0.28964	177.956	19.77	0.37	0.00	0	18,400.00	
\$ / R			On 04/05/2016	Any day expiry	14.77570	14.77570		14.99690	14.99690		19.14	0.00	0.00	0	733.00	
\$ / R			On 06/05/2016	Any day expiry	15.00280	15.00280		15.00280	15.00280		19.28	0.00	0.00	0	0.00	
\$ / R			On 10/05/2016	Any day expiry	14.79330	14.79330		15.01450	15.01450		19.21	0.00	0.00	0	825.00	
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	114.44570	0.11445		82.67990	0.08268	114.446	18.65	0.24	0.00	0	8,403.00	
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	107.88020	0.10788		177.97500	0.17797	107.880	21.00	0.22	0.00	0	8,403.00	
\$ / R			On 13/05/2016	Any day expiry	14.80210	14.80210		15.02330	15.02330		19.40	0.00	0.00	0	550.00	
\$ / R			On 16/05/2016	Any day expiry	14.81080	14.81080		15.03230	15.03230		19.25	0.00	0.00	0	1,880.00	
\$ / R			On 17/05/2016	Any day expiry	14.81370	14.81370		15.03520	15.03520		19.31	0.00	0.00	0	100.00	
\$ / R			On 18/05/2016	Any day expiry	14.81660	14.81660		15.03820	15.03820		19.37	0.00	0.00	0	0.00	
\$ / R	14.80	Put	On 18/05/2016	Any day expiry	356.10330	0.35610		277.00610	0.27701	356.103	19.37	0.48	0.00	0	15,000.00	
\$ / R			On 19/05/2016	Any day expiry	14.81950	14.81950		15.04120	15.04120		19.42	0.00	0.00	0	0.00	
\$ / R			On 20/05/2016	Any day expiry	14.82240	14.82240		15.04420	15.04420		19.47	0.00	0.00	0	4,700.00	
\$ / R			On 23/05/2016	Any day expiry	14.83110	14.83110		15.05310	15.05310		19.43	0.00	0.00	0	0.00	
\$ / R			On 25/05/2016	Any day expiry	14.83690	14.83690		15.05900	15.05900		19.53	0.00	0.00	0	285.00	
\$ / R			On 27/05/2016	Any day expiry	14.84270	14.84270		15.06500	15.06500		19.60	0.00	0.00	0	1,000.00	
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	1.37360	0.00137		1.30850	0.00131	1.374	24.29	0.00	0.00	0	250.00	
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	32.23850	0.03224		25.27760	0.02528	32.238	18.68	0.07	0.00	0	150.00	
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	93.71780	0.09372		139.64070	0.13964	93.718	22.39	0.16	0.00	0	250.00	
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	46.83240	0.04683		73.52460	0.07352	46.832	23.51	0.09	0.00	0	150.00	
\$ / R			On 31/05/2016	Any day expiry	14.85440	14.85440		15.07680	15.07680		19.46	0.00	3,072,724.80	206	1,165.00	
\$ / R			On 06/06/2016	Any day expiry	14.87180	14.87180		15.09470	15.09470		19.46	0.00	0.00	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	4.79020	0.00479		4.42920	0.00443	4.790	22.33	0.01	0.00	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	255.00050	0.25500		343.22860	0.34323	255.000	20.73	0.33	0.00	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	14.87760	14.87760		15.10060	15.10060		19.53	0.00	0.00	0	0.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	325.90850	0.32591		258.31880	0.25832	325.908	19.25	0.39	0.00	0	8,219.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	191.00140	0.19100		260.16870	0.26017	191.001	21.47	0.26	0.00	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	14.88050	14.88050		15.10360	15.10360		19.56	0.00	0.00	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	14.89220	14.89220		15.11550	15.11550		19.63	0.00	1,448,608,970.60	97,273	623,084.00	
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	6.26650	0.00627		5.62350	0.00562	6.266	22.28	0.01	0.00	0	330.00	
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	20.42170	0.02042		18.15780	0.01816	20.422	20.06	0.04	0.00	0	6,600.00	
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	23.46540	0.02347		20.82000	0.02082	23.465	19.79	0.05	0.00	0	750.00	
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	31.87900	0.03188		28.13110	0.02813	31.879	19.20	0.06	0.00	0	700.00	
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,445.58690	1.44559		1,659.31980	1.65932	1,445.587	18.63	0.90	0.00	0	53,633.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	53.38690		0.05339		43.81980	0.04382	53.387	18.63	0.10	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	56.79890		0.05680		45.78040	0.04578	56.799	18.63	0.10	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	135.91650		0.13592		106.91140	0.10691	135.916	18.70	0.20	0.00	0	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	188.22460		0.18822		148.57560	0.14858	188.225	18.78	0.26	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	204.05740		0.20406		160.63020	0.16063	204.057	18.84	0.27	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	275.94680		0.27595		218.02360	0.21802	275.947	19.08	0.34	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	296.08660		0.29609		234.81560	0.23482	296.087	19.14	0.35	36,725,024.70	7,000	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	537.16510		0.53717		679.53270	0.67953	537.165	19.48	0.55	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	435.20290		0.43520		352.82750	0.35283	435.203	19.51	0.45	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	461.39100		0.46139		375.39240	0.37539	461.391	19.57	0.47	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	467.85300		0.46785		598.71150	0.59871	467.853	19.69	0.50	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	523.18830		0.52319		427.93530	0.42794	523.188	19.75	0.51	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	529.09650		0.52910		432.90660	0.43291	529.097	19.77	0.51	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	439.21790		0.43922		563.51780	0.56352	439.218	19.84	0.48	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	547.01790		0.54702		448.01780	0.44802	547.018	19.84	0.52	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	218.23150		0.21823		0.00000	0.00000	218.232	21.38	0.28	57,916,931.80	14,000	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	189.21920		0.18922		254.37790	0.25438	189.219	21.69	0.25	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	172.03950		0.17204		232.50940	0.23251	172.040	21.89	0.23	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,279.83950		1.27984		1,117.00940	1.11701	1,279.839	21.89	0.77	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	156.42860		0.15643		212.49260	0.21249	156.429	22.10	0.21	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	138.25870		0.13826		189.01570	0.18902	138.259	22.37	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,502.18290		1.50218		1,328.47920	1.32848	1,502.183	22.43	0.82	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	129.38670		0.12939		177.47240	0.17747	129.387	22.51	0.18	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	124.58180		0.12458		171.20060	0.17120	124.582	22.59	0.17	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,714.61110		1.71461		1,532.79140	1.53279	1,714.611	22.90	0.85	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	103.74450		0.10374		144.35980	0.14436	103.745	22.95	0.15	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,850.14730		1.85015		1,663.99400	1.66399	1,850.147	23.17	0.87	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	90.57630		0.09058		127.13180	0.12713	90.576	23.21	0.13	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	70.50540		0.07051		100.13440	0.10013	70.505	23.68	0.10	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	69.16800		0.06917		98.31890	0.09832	69.168	23.72	0.10	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	65.93690		0.06594		93.92830	0.09393	65.937	23.81	0.10	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,173.73690		2.17374		1,978.42830	1.97843	2,173.737	23.81	0.90	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	62.26870		0.06227		88.92480	0.08892	62.269	23.92	0.09	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	60.51520		0.06052		86.52910	0.08653	60.515	23.97	0.09	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	25.19480		0.02519		38.55970	0.03856	25.195	25.46	0.04	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	23.05690		0.02306		36.30950	0.03631	23.057	25.47	0.04	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	20.81870		0.02082		33.96240	0.03396	20.819	25.48	0.03	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	20.29120		0.02029		33.40950	0.03341	20.291	25.48	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	13.54790		0.01355		26.02430	0.02602	13.548	25.52	0.02	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	11.55110		0.01155		23.67950	0.02368	11.551	25.54	0.02	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	6.70880		0.00671		17.45340	0.01745	6.709	25.59	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.89500		14.89500		15.11850	15.11850		19.67	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	162.15480		0.16215		219.35280	0.21935	162.155	22.11	0.22	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			14.92400		14.92400		15.14830	15.14830		19.84	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	On 24/06/2016	Any day expiry	15.17	Put	682.06330	0.68206	570.95920	0.57096	682.063	20.37	0.55	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	127.24280	0.12724	170.91490	0.17091	127.243	23.25	0.16	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.93560	14.93560	15.16020	15.16020		19.90	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.18050	0.00518	4.71860	0.00472	5.180	22.28	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	74.47240	0.07447	62.33310	0.06233	74.472	18.79	0.11	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	141.28230	0.14128	187.22510	0.18723	141.282	23.18	0.17	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	100.53640	0.10054	135.06020	0.13506	100.536	23.92	0.13	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.93850	14.93850	15.16320	15.16320		19.94	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	656.63290	0.65663	803.88100	0.80388	656.633	19.64	0.58	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			15.01770	15.01770	15.24460	15.24460		20.06	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,813.57700	1.81358	1,643.45370	1.64345	1,813.577	22.99	0.77	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	87.92280	0.08792	108.44670	0.10845	87.923	25.78	0.10	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.02070	15.02070	15.24760	15.24760		20.07	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.84210	0.00784	7.28740	0.00729	7.842	20.53	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	110.81160	0.11081	93.08400	0.09308	110.812	18.85	0.14	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	166.58620	0.16659	210.15540	0.21016	166.586	23.85	0.17	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	136.09850	0.13610	172.36560	0.17237	136.099	24.36	0.14	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.06530	15.06530	15.29330	15.29330		20.12	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	38.10290	0.03810	29.09250	0.02909	38.103	18.88	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	531.76870	0.53177	638.16080	0.63816	531.769	20.91	0.43	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.07720	15.07720	15.30550	15.30550		20.08	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.08310	15.08310	15.31160	15.31160		20.18	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,217.51200	1.21751	1,082.20070	1.08220	1,217.512	21.41	0.63	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	190.49120	0.19049	235.16780	0.23517	190.491	23.98	0.18	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.10990	15.10990	15.33900	15.33900		20.18	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.46440	0.01046	9.89990	0.00990	10.464	19.30	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	143.03760	0.14304	117.85090	0.11785	143.038	18.82	0.15	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	180.53450	0.18053	221.46850	0.22147	180.535	24.35	0.16	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	160.09570	0.16010	196.72170	0.19672	160.096	24.68	0.15	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.11880	15.11880	15.34810	15.34810		20.11	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.14260	15.14260	15.37250	15.37250		20.17	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.14860	15.14860	15.37850	15.37850		20.18	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	216.58400	0.21658	183.53440	0.18353	216.584	18.88	0.20	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	255.77210	0.25577	309.22100	0.30922	255.772	23.60	0.21	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.15150	15.15150	15.38160	15.38160		20.19	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.16340	15.16340	15.39380	15.39380		20.16	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	675.69800	0.67570	587.98840	0.58799	675.698	19.88	0.43	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	147.19580	0.14720	171.26400	0.17126	147.196	26.01	0.12	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.16940	15.16940	15.39990	15.39990		20.17	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.18130	15.18130	15.41200	15.41200		20.20	0.00	103,627,553.80	6,826	167,323.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	112.07930	0.11208	91.06600	0.09107	112.079	18.29	0.12	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	207.92160	0.20792	174.87350	0.17487	207.922	18.80	0.19	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	463.28850	0.46329	402.21310	0.40221	463.288	19.23	0.34	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	554.81850	0.55482	479.71530	0.47972	554.818	19.51	0.38	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	890.06810	0.89007	1,031.40110	1.03140	890.068	19.93	0.56	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	469.50060	0.46950	553.22980	0.55323	469.501	21.93	0.34	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	418.20320	0.41820	493.75950	0.49376	418.203	22.34	0.31	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	389.40470	0.38940	460.21090	0.46021	389.405	22.59	0.29	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	329.08240	0.32908	392.80700	0.39281	329.082	23.08	0.25	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	257.83490	0.25783	309.39690	0.30940	257.835	23.77	0.21	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	234.34840	0.23435	281.70850	0.28171	234.348	24.05	0.19	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	124.34780	0.12435	143.98870	0.14399	124.348	27.81	0.10	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.20800	15.20800	15.43940	15.43940		20.21	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.52060	0.01252	14.23870	0.01424	12.521	18.19	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	168.99150	0.16899	142.22500	0.14223	168.992	18.56	0.16	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	200.62920	0.20063	240.37990	0.24038	200.629	24.75	0.16	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	190.60010	0.19060	224.41500	0.22442	190.600	25.11	0.15	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.29270	15.29270	15.52590	15.52590		20.28	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	19.76190	0.01976	20.48350	0.02048	19.762	18.46	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	192.00010	0.19200	164.56150	0.16456	192.000	18.54	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	221.86150	0.22186	253.98780	0.25399	221.862	25.51	0.16	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	217.08860	0.21709	248.32800	0.24833	217.089	25.67	0.16	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.39430	15.39430	15.62910	15.62910		20.29	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	25.86140	0.02586	25.86590	0.02587	25.861	18.26	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	214.19800	0.21420	186.70610	0.18671	214.198	18.45	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	243.88440	0.24388	275.28060	0.27528	243.884	26.28	0.16	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.44360	15.44360	15.67920	15.67920		20.32	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.45900	15.45900	15.69480	15.69480		20.30	0.00	61,836,000.00	4,000	49,024.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	23.90960	0.02391	24.66430	0.02466	23.910	17.47	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	164.47220	0.16447	143.92630	0.14393	164.472	18.06	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	192.85540	0.19286	168.91440	0.16891	192.855	18.25	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	229.40440	0.22940	201.20520	0.20121	229.404	18.47	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	284.63160	0.28463	250.25690	0.25026	284.632	18.77	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	544.96590	0.54497	490.40550	0.49041	544.966	19.12	0.31	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	602.39810	0.60240	538.35340	0.53835	602.398	19.29	0.34	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	634.62440	0.63462	567.17830	0.56718	634.624	19.37	0.35	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	682.22240	0.68222	610.91340	0.61091	682.222	19.50	0.36	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	736.67740	0.73668	661.09000	0.66109	736.677	19.63	0.38	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	772.44920	0.77245	694.13130	0.69413	772.449	19.72	0.39	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	782.82590	0.78283	703.73130	0.70373	782.826	19.74	0.40	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	890.41260	0.89041	803.50800	0.80351	890.413	19.99	0.43	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	895.97130	0.89597	808.67410	0.80867	895.971	20.00	0.43	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,063.68330	1.06368	1,204.81800	1.20482	1,063.683	20.24	0.54	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,064.37290	1.06437	965.71630	0.96572	1,064.373	20.37	0.47	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,107.18640	1.10719	1,005.64690	1.00565	1,107.186	20.46	0.48	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,253.00420	1.25300	1,142.40560	1.14241	1,253.004	20.75	0.52	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,386.22770	1.38623	1,267.94550	1.26795	1,386.228	21.02	0.54	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,525.71880	1.52572	1,399.36230	1.39936	1,525.719	21.31	0.57	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,721.72120		1.72172	1,586.36090	1.58636	1,721.721	21.69	0.60	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,766.39860		1.76640	1,629.11040	1.62911	1,766.399	21.78	0.61	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,887.40150		1.88740	1,745.11130	1.74511	1,887.401	22.01	0.63	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	623.86970		0.62387	713.70180	0.71370	623.870	22.19	0.36	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	606.10880		0.60611	693.92440	0.69392	606.109	22.30	0.35	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	595.30670		0.59531	681.86750	0.68187	595.307	22.37	0.34	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	461.21920		0.46122	530.14690	0.53015	461.219	23.35	0.28	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	407.57150		0.40757	468.96970	0.46897	407.572	23.85	0.25	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	364.24490		0.36424	413.77220	0.41377	364.245	24.50	0.22	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	328.13920		0.32814	370.42380	0.37042	328.139	25.37	0.20	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	321.56680		0.32157	362.74610	0.36275	321.567	25.55	0.19	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	320.14060		0.32014	361.07850	0.36108	320.141	25.59	0.19	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	309.82760		0.30983	349.01270	0.34901	309.828	25.88	0.19	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	303.30720		0.30331	341.38140	0.34138	303.307	26.08	0.18	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	277.13700		0.27714	310.69110	0.31069	277.137	26.97	0.17	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	274.50410		0.27450	307.61560	0.30762	274.504	27.07	0.16	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	267.69490		0.26769	304.00980	0.30401	267.695	27.07	0.16	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	252.40090		0.25240	295.92360	0.29592	252.401	27.07	0.15	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	238.91790		0.23892	283.79300	0.28379	238.918	27.07	0.15	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	230.95150		0.23095	274.69940	0.27470	230.952	27.07	0.14	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	217.59400		0.21759	259.42230	0.25942	217.594	27.07	0.14	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	212.08960		0.21209	253.11580	0.25312	212.090	27.07	0.13	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	168.02170		0.16802	202.36590	0.20237	168.022	27.07	0.11	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	160.85720		0.16086	194.06680	0.19407	160.857	27.07	0.11	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	144.80560		0.14481	175.41760	0.17542	144.806	27.07	0.10	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	141.03290		0.14103	171.02250	0.17102	141.033	27.07	0.09	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.72220		15.72220	15.96260	15.96260		20.40	0.00	2,987,218.00	190	4,147.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	940.70260		0.94070	859.60630	0.85961	940.703	19.79	0.40	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,013.08170		1.01308	927.49730	0.92750	1,013.082	19.96	0.41	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,213.91730		1.21392	1,116.74010	1.11674	1,213.917	20.40	0.46	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,238.37160		1.23837	1,140.07550	1.14008	1,238.372	20.45	0.46	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,921.64670		1.92165	1,790.67430	1.79067	1,921.647	21.70	0.58	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	557.42200		0.55742	628.44330	0.62844	557.422	23.80	0.28	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	555.95480		0.55595	626.79360	0.62679	555.955	23.82	0.28	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	485.20500		0.48520	542.95530	0.54296	485.205	24.58	0.25	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	450.82720		0.45083	499.78940	0.49979	450.827	25.23	0.23	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	267.61730		0.26762	316.40280	0.31640	267.617	26.97	0.14	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.98350		15.98350	16.22090	16.22090		20.97	0.00	20,778,550.00	1,300	1,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.20550		16.20550	16.43770	16.43770		21.48	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.89220		14.89220	15.11550	15.11550		19.63	0.00	729,717.80	49	983.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.18130		15.18130	15.41200	15.41200		20.20	0.00	151,813.00	10	168.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.45900		15.45900	15.69480	15.69480		20.30	0.00	0.00	0	34.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.72220		15.72220	15.96260	15.96260		20.40	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 15/04/2016	Any day expiry			20.99670		20.99670		21.06980	21.06980		14.84	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.05120		21.05120		21.12400	21.12400		14.72	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			21.05670		21.05670		21.12940	21.12940		14.64	0.00	422,600.00	20	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.24420		21.24420		21.31780	21.31780		15.01	0.00	5,417,271.00	255	57,499.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	35.52160		0.03552		77.38970	0.07739	35.522	19.33	0.05	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	12.37240		0.01237		28.92460	0.02892	12.372	24.39	0.02	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.62070		21.62070		21.69940	21.69940		17.26	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	736.41730		0.73642		907.47230	0.90747	736.417	17.02	0.41	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	127.83960		0.12784		240.12590	0.24013	127.840	20.65	0.10	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.66970		21.66970		21.74910	21.74910		17.37	0.00	0.00	0	1,813.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.08510		22.08510		22.16840	22.16840		19.06	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	67.05510		0.06706		104.80040	0.10480	67.055	18.85	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	153.76050		0.15376		225.91630	0.22592	153.760	17.70	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,030.59760		1.03060		1,138.65440	1.13865	1,030.598	18.62	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,977.79910		1.97780		2,067.72350	2.06772	1,977.799	19.68	0.57	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	684.54670		0.68455		826.97100	0.82697	684.547	20.77	0.31	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	340.33300		0.34033		436.29120	0.43629	340.333	22.60	0.17	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.48270		22.48270		22.56970	22.56970		20.02	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.67920		22.67920		22.76530	22.76530		20.32	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.88550		22.88550		22.96650	22.96650		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13822		0.13822		0.13948	0.13948		21.86	0.00	2,487.98	18	4,959.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14140		0.14140		0.14270	0.14270		20.90	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14452		0.14452		0.14587	0.14587		20.54	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry			16.84140		16.84140		17.03560	17.03560		20.92	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			16.88270		16.88270		17.07710	17.07710		19.78	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			16.89020		16.89020		17.08440	17.08440		19.86	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			16.89390		16.89390		17.08810	17.08810		19.96	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			16.99440		16.99440		17.18970	17.18970		20.03	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.00200		17.00200		17.19760	17.19760		20.11	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.01740		17.01740		17.21300	17.21300		19.31	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.06710		17.06710		17.26370	17.26370		20.19	0.00	11,520,292.50	675	80,946.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.79410		0.01579		15.76020	0.01576	15.794	23.10	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	104.77990		0.10478		92.23960	0.09224	104.780	19.54	0.14	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,260.44790		1.26045		1,438.63980	1.43864	1,260.448	19.52	0.81	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	362.90190		0.36290		315.96960	0.31597	362.902	19.85	0.36	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	535.86150		0.53586		470.11630	0.47012	535.862	20.15	0.46	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,044.05470		1.04405		930.97910	0.93098	1,044.055	21.35	0.66	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	54.51340		0.05451		74.75970	0.07476	54.513	24.26	0.07	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.45530		17.45530		17.65930	17.65930		20.91	0.00	0.00	0	6,010.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.83380		17.83380		18.04380	18.04380		20.89	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	553.93180		0.55393		511.00390	0.51100	553.932	19.93	0.28	0.00	0	2,912.00

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	16.90	Put	746.07630		0.74608		690.26730	0.69027	746.076	20.06	0.34	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	484.29010		0.48429		526.28050	0.52628	484.290	24.01	0.25	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	374.07010		0.37407		392.13690	0.39214	374.070	25.64	0.20	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.19890		18.19890		18.41380	18.41380		20.91	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.39556		102.39556		102.68410	102.68410			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.58728		99.58728		99.89898	99.89898			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.43131		98.43131		98.75823	98.75823			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14201		100.14201		100.15077	100.15077			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17947		100.17947		100.19469	100.19469			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.92061		99.92061		99.94095	99.94095			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54860		100.54860		100.58269	100.58269			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.00475		100.00475		100.04579	100.04579			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.85935		99.85935		99.91261	99.91261			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.71461		100.71461		100.87968	100.87968			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.22891		100.22891		100.39536	100.39536			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.70054		99.70054		99.87459	99.87459			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			475.19200		475.19200		473.80900	473.80900			0.00	14,255,760.00	3	12.00
AL37	On 04/08/2016	Index Future			484.15000		484.15000		482.74700	482.74700			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			546.59600		546.59600		544.43200	544.43200			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			556.90000		556.90000		554.70200	554.70200			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			495.42100		495.42100		493.15000	493.15000			0.00	0.00	0	499.00
ALBI	On 04/08/2016	Index Future			504.76100		504.76100		502.45300	502.45300			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			514.48100		514.48100		512.13400	512.13400			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.29770		11.29770		11.41010	11.41010		15.98	0.00	2,044,883.70	181	6,776.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.46970		11.46970		11.58630	11.58630		16.22	0.00	573,485.00	50	1,547.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.63760		11.63760		11.75640	11.75640		16.24	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.79890		11.79890		11.92080	11.92080		16.23	0.00	0.00	0	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.53760		11.53760		11.65370	11.65370		16.13	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.76270		11.76270		11.88400	11.88400		16.23	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.69920		15.69920		15.90870	15.90870		19.04	0.00	251,187.20	16	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.08210		16.08210		16.29930	16.29930		20.11	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.29500		2.29500		2.32430	2.32430		19.63	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.32680		2.32680		2.35620	2.35620		20.20	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
DKK / R	On 13/06/2016	Foreign Exchange Future		2.30100	2.30100		2.32840	2.32840		21.50	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.35600	2.35600		2.38420	2.38420		21.79	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		130.12173	130.12173		129.83828	129.83828			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		10.67581	76.26926		10.75247	75.78824			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.76464	77.72315		10.84383	77.23342			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.85257	75.41128		10.93429	74.91299			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		10.86657	79.95811		10.93828	79.45312			0.00	0.00	0	7,270.00
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		494.43300	494.43300		492.33000	492.33000			0.00	4,944,330.00	1	477.00
GOVI	On 04/08/2016	GOVI		503.75400	503.75400		501.61700	501.61700			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		513.45500	513.45500		511.28200	511.28200			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.92140	1.92140		1.94920	1.94920		19.29	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.95880	1.95880		1.98750	1.98750		19.69	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.99380	1.99380		2.02260	2.02260		19.92	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.02710	2.02710		2.05600	2.05600		20.12	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.75887	124.75887		124.54661	124.54661			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.87969	125.87969		125.66444	125.66444			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/05/2016	Bond Future		105.56850	105.56850		105.55807	105.55807			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future		107.58950	107.58950		107.57983	107.57983			0.00	0.00	0	2,064.00
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		132.08716	132.08716		132.07396	132.07396			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		133.18987	133.18987		133.17758	133.17758			0.00	0.00	0	1,180.00
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		132.18427	132.18427		131.59830	131.59830			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		134.71493	134.71493		134.11874	134.11874			0.00	0.00	0	3,590.00
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		141.95164	141.95164		141.25965	141.25965			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		143.09184	143.09184		142.38752	142.38752			0.00	0.00	0	4,100.00
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		240.90700	240.90700		240.55400	240.55400			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		245.46800	245.46800		245.11200	245.11200			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future		250.21500	250.21500		249.85400	249.85400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		652.27600	652.27600		651.57700	651.57700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		664.28700	664.28700		663.58100	663.58100			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.29000	92.71000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.39000	92.61000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.44000	92.56000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.53000	92.47000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.59000	92.41000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.81000	92.19000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.93000	92.07000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.06000	91.94000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.17000	91.83000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.26000	91.74000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.35000	91.65000		8.41000	91.59000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14540	0.14540		0.14720	0.14720			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14670	0.14670		0.14660	0.14660			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14550	0.14550		0.14760	0.14760			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06940	0.06940		0.07030	0.07030			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06380	0.06380		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.06000	0.06000		0.06120	0.06120			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			10.19610		10.19610		10.28610	10.28610		17.63	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.34970		10.34970		10.44300	10.44300		17.82	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.50010		10.50010		10.59630	10.59630		17.86	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37450		1.37450		1.37700	1.37700			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38800		1.38800		1.39060	1.39060			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40160		1.40160		1.40430	1.40430			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41100		1.41100		1.41360	1.41360			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14600		1.14600		1.14210	1.14210			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14980		1.14980		1.14580	1.14580			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.15360		1.15360		1.14970	1.14970			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.13810		113.15521		9.19943	112.71973		11.38	0.00	226,310.42	2	54,740.00
R186	On 05/05/2016	Bond Future	8.75	Call	360.39000		0.36039		331.10000	0.33110	360.390	11.22	0.20	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,172.15000		3.17215		3,578.34000	3.57834	3,172.150	11.22	0.80	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,606.40000		2.60640		2,994.54000	2.99454	2,606.400	11.25	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,746.94000		1.74694		1,575.52000	1.57552	1,746.940	11.38	0.60	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	98.66000		0.09866		164.32000	0.16432	98.660	11.74	0.07	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	86.18000		0.08618		145.88000	0.14588	86.180	11.75	0.06	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	62.31000		0.06231		109.69000	0.10969	62.310	11.80	0.04	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.19574		110.00799		9.25943	109.56497		11.58	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	951.39000		0.95139		1,081.02000	1.08102	951.390	12.02	0.22	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			296.35789		296.35789		296.32917	296.32917			0.00	296,357.89	1	1,931.00
R197	On 04/08/2016	Bond Future			295.53475		295.53475		295.50802	295.50802			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			244.93122		244.93122		244.90667	244.90667		9.10	0.00	149,408,044.20	610	40,414.00
R202	On 04/08/2016	Bond Future			246.16942		246.16942		246.14662	246.14662		8.51	0.00	0.00	0	299.00
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			8.93345		95.54906		9.00506	95.20385		8.91	0.00	110,836,909.60	1,160	8,194.00
R2023	On 04/08/2016	Bond Future			8.99258		97.37044		9.06765	97.01931		8.52	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.05353		95.29420		9.13220	94.93739		8.57	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			8.00681		101.54330		8.08150	101.44934		1.93	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future			8.08128		103.47894		8.17326	103.38393		1.57	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		8.16930	101.27848		8.28782	101.18272		1.30	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		9.55403	90.42712		9.61025	90.03906			0.00	94,044,204.80	1,040	17,754.00
R2030	On 04/08/2016	Bond Future		9.61689	88.14259		9.67496	87.74781			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		9.68841	89.33975		9.74963	88.89226		15.71	0.00	41,096,285.00	460	9,481.00
R2032	On 04/08/2016	Bond Future		9.74994	91.04274		9.81307	90.58742		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future		9.80831	88.61840		9.87335	88.15534		15.50	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		9.77758	94.00404		9.85389	93.39526			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future		9.83619	95.79597		9.91484	95.17624			0.00	0.00	0	155.00
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		9.83880	90.56158		9.90507	90.03717		17.03	0.00	28,979,705.60	320	40,208.00
R2037	On 05/05/2016	Bond Future	9.67	Call	998.57000	0.99857	901.43000	0.90143	998.570	17.00	0.37	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.90142	88.02910		9.96972	87.49530		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future		9.95628	89.70650		10.02650	89.16351		16.89	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		8.37740	102.19738		8.44533	102.04168		3.67	0.00	0.00	0	33,783.00
R204	On 04/08/2016	Bond Future		8.46253	100.10418		8.53815	99.94622		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.54385	102.01158		8.62859	101.85165		3.12	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		9.90892	94.19751		9.98529	93.55565		17.53	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		9.97208	91.48381		10.05079	90.83040		18.03	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		9.93850	91.23143		10.00980	90.63078		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.00027	88.58642		10.07371	87.97507		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.05448	90.27449		10.12997	89.65237		18.06	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		9.92673	90.36746		9.99794	89.75606		18.67	0.00	54,220,476.00	600	63,272.00
R2048	On 04/08/2016	Bond Future		9.98271	92.09001		10.05599	91.46765		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.03838	89.40587		10.11373	88.77257		18.57	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			8.56012		98.22936		8.63258	98.01042		5.16	0.00	0.00	0	67,366.00
R207	On 05/05/2016	Bond Future	7.56	Call	3.19000		0.00319		3.12000	0.00312	3.190	4.97	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.63817		96.45736		8.71653	96.23495		4.93	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.74143		96.66163		8.83281	96.43513		4.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,759.35000		1.75935		1,644.94000	1.64494	1,759.350	4.44	0.55	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			8.68061		93.16267		8.74745	92.91341		6.81	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.74636		94.93855		8.81733	94.68520		6.40	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.80843		93.34460		8.88384	93.08735		6.33	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			9.71624		70.40057		9.79244	69.89712		18.08	0.00	0.00	0	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.66000		0.00066		0.79000	0.00079	0.660	17.59	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	93.60000		0.09360		85.64000	0.08564	93.600	17.72	0.07	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.77030		71.74261		9.84866	71.22997		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,794.18000		1.79418		1,638.94000	1.63894	1,794.180	17.59	0.38	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,331.32000		2.33132		2,140.42000	2.14042	2,331.320	17.69	0.46	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,095.86000		3.09586		3,399.14000	3.39914	3,095.860	17.74	0.51	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,508.78000		1.50878		1,705.62000	1.70562	1,508.780	18.23	0.30	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,140.22000		6.14022		5,776.24000	5.77624	6,140.220	18.49	0.78	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.82129		69.95877		9.90178	69.43713		17.96	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			182.44197		182.44197		182.04700	182.04700			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.93461		185.93461		185.53370	185.53370			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			138.14360		138.14360		138.00411	138.00411			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.02861		139.02861		138.88760	138.88760			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

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
R212	On 05/05/2016	Bond Future	144.00528		144.00528		143.99163	143.99163			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future	144.83070		144.83070		144.81800	144.81800			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	9.58670		81.10550		9.64783	80.69939		15.55	0.00	0.00	0	47,733.00
R213	On 04/08/2016	Bond Future	9.64187		82.65162		9.70488	82.23824		15.22	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.69715		80.67532		9.76201	80.25498		15.34	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	9.84594		70.39563		9.91709	69.91255		18.81	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future	9.89903		71.73753		9.97216	71.24577		18.48	0.00	7,173,753.00	100	100.00
R214	On 04/08/2016	Bond Future	8.55	Call	338.26000	0.33826	306.28000	0.30628	338.260	18.00	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,338.52000	1.33852	1,226.89000	1.22689	1,338.520	18.14	0.30	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,451.06000	4.45106	4,170.00000	4.17000	4,451.060	18.74	0.66	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,933.11000	8.93311	8,520.59000	8.52059	8,933.110	19.36	0.89	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.95180		69.80704		10.02691	69.30659		18.72	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	26,481.76000	26,481.76000		26,787.11000	26,787.11000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	27,002.88000	27,002.88000		27,316.63000	27,316.63000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.08290	11.08290		11.20840	11.20840			17.11	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.28310	11.28310		11.41200	11.41200			17.39	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.17300	5.17300		5.21980	5.21980			15.64	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.14370	5.14370		5.18770	5.18770			15.84	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.45610	1.45610		1.47660	1.47660				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.39480	1.39480		1.40200	1.40200				0.00	0.00	0	0.00

Total for Derivatives : 2,266,243,994.79 136,644 3 635 305.00

Grand Total: 2,266,243,994.79 136,644 3 635 305.00