



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: 12/04/2016

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 14/04/2016	Any day expiry	14.69170	14.69170		14.71730	14.71730		20.26	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	205.12220	0.20512	204.57050	0.20457	205.122	22.70	0.75	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.21	Call	6.08810	0.00609	13.53840	0.01354	6.088	28.03	0.05	0	2,000.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	1.48460	0.00148	3.89970	0.00390	1.485	32.05	0.01	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			14.69170	14.69170	14.72020	14.72020		19.97	0.00	0	2,187.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,408.43940	1.40844	1,380.95740	1.38096	1,408.439	32.95	1.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			14.70040	14.70040	14.72890	14.72890		17.97	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	6.23940	0.00624	5.17020	0.00517	6.239	22.38	0.04	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	8.52770	0.00853	11.92500	0.01192	8.528	22.35	0.05	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	0.06860	0.00007	0.09570	0.00010	0.069	34.85	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			14.70620	14.70620	14.73470	14.73470		18.55	0.00	0	875.00
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	25.83310	0.02583	39.67930	0.03968	25.833	19.48	0.12	0	2,000.00
\$ / R	On 22/04/2016	Any day expiry			14.71200	14.71200	14.74060	14.74060		19.25	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry			14.72080	14.72080	14.74940	14.74940		18.59	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	1.38420	0.00138	2.06570	0.00207	1.384	27.54	0.01	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			14.72370	14.72370	14.75230	14.75230		18.77	0.00	0	267.00

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	11.80	Put	0.02490	0.00002	0.02620	0.00003	0.025	30.93	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	4.88390	0.00488	5.88570	0.00589	4.884	21.94	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	20.29340	0.02029	27.49790	0.02750	20.293	21.49	0.07	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	4.77980	0.00478	6.40980	0.00641	4.780	24.55	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	2.25180	0.00225	3.02310	0.00302	2.252	26.71	0.01	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.72960	14.72960	14.75820	14.75820		18.99	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			14.73250	14.73250	14.76110	14.76110		19.11	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			14.74430	14.74430	14.77280	14.77280		18.80	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	337.80890	0.33781	332.31000	0.33231	337.809	19.08	0.56	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	157.43430	0.15743	177.95610	0.17796	157.434	19.46	0.35	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.74720	14.74720	14.77570	14.77570		18.90	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry			14.75300	14.75300	15.00280	15.00280		19.07	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			14.76480	14.76480	14.79330	14.79330		18.94	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	115.74270	0.11574	114.44570	0.11445	115.743	18.54	0.25	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	93.94990	0.09395	107.88020	0.10788	93.950	20.71	0.20	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.77350	14.77350	14.80210	14.80210		19.12	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			14.78230	14.78230	14.81080	14.81080		18.91	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.78530	14.78530	14.81370	14.81370		18.96	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			14.78820	14.78820	14.81660	14.81660		19.09	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	359.77740	0.35978	356.10330	0.35610	359.777	19.09	0.49	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.79110	14.79110	14.81950	14.81950		19.12	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.79400	14.79400	14.82240	14.82240		19.16	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.80280	14.80280	14.83110	14.83110		19.00	0.00	0.00	0	0.00
\$ / R	On 25/05/2016	Any day expiry			14.80860	14.80860	14.83690	14.83690		19.07	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.81450	14.81450	14.84270	14.84270		19.13	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.46440	0.00146	1.37360	0.00137	1.464	24.54	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	30.27010	0.03027	32.23850	0.03224	30.270	18.33	0.07	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	80.43920	0.08044	93.71780	0.09372	80.439	21.89	0.14	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	37.78100	0.03778	46.83240	0.04683	37.781	22.88	0.07	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.82620	14.82620	14.85440	14.85440		19.05	0.00	0.00	0	1,165.00
\$ / R	On 06/06/2016	Any day expiry			14.84370	14.84370	14.87180	14.87180		19.00	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.25370	0.00425	4.79020	0.00479	4.254	22.01	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	231.74120	0.23174	255.00050	0.25500	231.741	20.24	0.32	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.84960	14.84960	14.87760	14.87760		19.06	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	322.87340	0.32287	325.90850	0.32591	322.873	18.80	0.40	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	170.68640	0.17069	191.00140	0.19100	170.686	20.94	0.24	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.85250	14.85250	14.88050	14.88050		19.08	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.86420	14.86420	14.89220	14.89220		19.05	0.00	203,178,749.80	13,669	624,980.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.29900	0.00530	6.26650	0.00627	5.299	21.78	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	18.05030	0.01805	20.42170	0.02042	18.050	19.55	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	20.85500	0.02086	23.46540	0.02347	20.855	19.28	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	28.68250	0.02868	31.87900	0.03188	28.683	18.68	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,414.73560	1.41474	1,445.58690	1.44559	1,414.736	18.24	0.91	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	50.53560	0.05054	53.38690	0.05339	50.536	18.24	0.09	0.00	0	545.00

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	13.53	Put	53.84490	0.05384		56.79890	0.05680	53.845	18.25	0.10	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	131.57800	0.13158		135.91650	0.13592	131.578	18.27	0.20	0.00	0	2,394.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	184.50260	0.18450		188.22460	0.18822	184.503	18.38	0.26	0.00	0	5,150.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	200.24710	0.20025		204.05740	0.20406	200.247	18.43	0.28	0.00	0	51,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	271.95600	0.27196		275.94680	0.27595	271.956	18.64	0.34	0.00	0	500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	292.10590	0.29211		296.08660	0.29609	292.106	18.69	0.36	0.00	0	66,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	505.66030	0.50566		537.16510	0.53717	505.660	18.98	0.54	0.00	0	25,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	431.76350	0.43176		435.20290	0.43520	431.763	19.00	0.46	0.00	0	26,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	458.12730	0.45813		461.39100	0.46139	458.127	19.05	0.48	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	438.16220	0.43816		467.85300	0.46785	438.162	19.21	0.49	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	521.70760	0.52171		523.18830	0.52319	521.708	19.27	0.52	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	527.68740	0.52769		529.09650	0.52910	527.687	19.29	0.52	0.00	0	35,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	410.02840	0.41003		439.21790	0.43922	410.028	19.35	0.47	0.00	0	54,233.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	545.82840	0.54583		547.01790	0.54702	545.828	19.35	0.53	0.00	0	7,840.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	196.09900	0.19610		218.23150	0.21823	196.099	20.84	0.26	0.00	0	7,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	168.73370	0.16873		189.21920	0.18922	168.734	21.14	0.23	0.00	0	900.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	152.62970	0.15263		172.03950	0.17204	152.630	21.35	0.21	0.00	0	2,650.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,288.42970	1.28843		1,279.83950	1.27984	1,288.430	21.35	0.79	0.00	0	44,505.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	138.06680	0.13807		156.42860	0.15643	138.067	21.55	0.20	0.00	0	3,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	121.21490	0.12121		138.25870	0.13826	121.215	21.81	0.18	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,513.43310	1.51343		1,502.18290	1.50218	1,513.433	21.87	0.83	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	113.02700	0.11303		129.38670	0.12939	113.027	21.95	0.17	0.00	0	1,200.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	108.60490	0.10860		124.58180	0.12458	108.605	22.03	0.16	0.00	0	5,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,728.02670	1.72803		1,714.61110	1.71461	1,728.027	22.33	0.86	0.00	0	300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	89.44360	0.08944		103.74450	0.10374	89.444	22.38	0.13	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,864.93970	1.86494		1,850.14730	1.85015	1,864.940	22.60	0.88	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	77.54450	0.07754		90.57630	0.09058	77.544	22.64	0.12	0.00	0	38,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	59.59160	0.05959		70.50540	0.07051	59.592	23.11	0.09	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	58.40340	0.05840		69.16800	0.06917	58.403	23.15	0.09	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	55.54100	0.05554		65.93690	0.06594	55.541	23.24	0.09	0.00	0	1,300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,191.34100	2.19134		2,173.73690	2.17374	2,191.341	23.24	0.91	0.00	0	201.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	52.29840	0.05230		62.26870	0.06227	52.298	23.35	0.08	0.00	0	550.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	50.75340	0.05075		60.51520	0.06052	50.753	23.40	0.08	0.00	0	10,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	19.57740	0.01958		25.19480	0.02519	19.577	24.75	0.03	0.00	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	17.85470	0.01785		23.05690	0.02306	17.855	24.77	0.03	0.00	0	17,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	16.05950	0.01606		20.81870	0.02082	16.060	24.79	0.03	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	15.63790	0.01564		20.29120	0.02029	15.638	24.80	0.03	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	10.29700	0.01030		13.54790	0.01355	10.297	24.88	0.02	0.00	0	1,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	8.73560	0.00874		11.55110	0.01155	8.736	24.91	0.02	0.00	0	25,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	4.99910	0.00500		6.70880	0.00671	4.999	25.02	0.01	0.00	0	2,700.00	
\$ / R	On 14/06/2016	Any day expiry			14.86710	14.86710		14.89500	14.89500		19.10	0.00	0.00	0	0.00	
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	143.58740	0.14359		162.15480	0.16215	143.587	21.56	0.20	0.00	0	10,000.00	
\$ / R	On 24/06/2016	Any day expiry			14.89630	14.89630		14.92400	14.92400		19.38	0.00	0.00	0	0.00	
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	681.54350	0.68154		682.06330	0.68206	681.544	19.90	0.56	0.00	0	7,900.00	

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	16.64	Call	112.33340	0.11233	127.24280	0.12724	112.333	22.74	0.15	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.90790	14.90790	14.93560	14.93560		19.37	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.00370	0.00500	5.18050	0.00518	5.004	22.17	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	71.53800	0.07154	74.47240	0.07447	71.538	18.45	0.11	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	125.63630	0.12564	141.28230	0.14128	125.636	22.69	0.16	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	88.16760	0.08817	100.53640	0.10054	88.168	23.43	0.12	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.91080	14.91080	14.93850	14.93850		19.41	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	625.33620	0.62534	656.63290	0.65663	625.336	19.20	0.58	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			14.99040	14.99040	15.01770	15.01770		19.61	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,821.52760	1.82153	1,813.57700	1.81358	1,821.528	22.54	0.78	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	78.14230	0.07814	87.92280	0.08792	78.142	25.35	0.09	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.99340	14.99340	15.02070	15.02070		19.62	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.15840	0.00716	7.84210	0.00784	7.158	20.24	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	106.38970	0.10639	110.81160	0.11081	106.390	18.48	0.13	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	150.88280	0.15088	166.58620	0.16659	150.883	23.40	0.16	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	122.43840	0.12244	136.09850	0.13610	122.438	23.92	0.13	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.03820	15.03820	15.06530	15.06530		19.64	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	35.68670	0.03569	38.10290	0.03810	35.687	18.55	0.05	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	501.41120	0.50141	531.76870	0.53177	501.411	20.43	0.42	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.05010	15.05010	15.07720	15.07720		19.60	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.05610	15.05610	15.08310	15.08310		19.61	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,215.82290	1.21582	1,217.51200	1.21751	1,215.823	20.94	0.64	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	172.96960	0.17297	190.49120	0.19049	172.970	23.50	0.17	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.08290	15.08290	15.10990	15.10990		19.68	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.56350	0.00956	10.46440	0.01046	9.564	19.00	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	136.03930	0.13604	143.03760	0.14304	136.039	18.37	0.15	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	163.48530	0.16349	180.53450	0.18053	163.485	23.86	0.15	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	144.38440	0.14438	160.09570	0.16010	144.384	24.20	0.14	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.09190	15.09190	15.11880	15.11880		19.61	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.11580	15.11580	15.14260	15.14260		19.59	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.12180	15.12180	15.14860	15.14860		19.60	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	206.98400	0.20698	216.58400	0.21658	206.984	18.39	0.20	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	234.44060	0.23444	255.77210	0.25577	234.441	23.11	0.20	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.12480	15.12480	15.15150	15.15150		19.60	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.13670	15.13670	15.16340	15.16340		19.64	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	664.83420	0.66483	675.69800	0.67570	664.834	19.37	0.44	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	132.52370	0.13252	147.19580	0.14720	132.524	25.52	0.12	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.14270	15.14270	15.16940	15.16940		19.65	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.15460	15.15460	15.18130	15.18130		19.61	0.00	16,366,968.00	1,080	167,823.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	107.35870	0.10736	112.07930	0.11208	107.359	17.95	0.12	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	197.73050	0.19773	207.92160	0.20792	197.730	18.30	0.19	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	452.03280	0.45203	463.28850	0.46329	452.033	18.74	0.34	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	543.46680	0.54347	554.81850	0.55482	543.467	19.01	0.38	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	852.29760	0.85230	890.06810	0.89007	852.298	19.41	0.56	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 19/09/2016	Foreign Exchange Future	16.27	Call	439.66670	0.43967	469.50060	0.46950	439.667	21.43	0.33	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	390.18910	0.39019	418.20320	0.41820	390.189	21.84	0.30	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	362.39750	0.36240	389.40470	0.38940	362.398	22.10	0.28	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	304.11060	0.30411	329.08240	0.32908	304.111	22.58	0.24	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	236.32870	0.23633	257.83490	0.25783	236.329	23.27	0.20	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	214.13580	0.21414	234.34840	0.23435	214.136	23.55	0.18	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	112.81150	0.11281	124.34780	0.12435	112.811	27.38	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry	15.18150		15.18150	15.18150	15.20800	15.20800		19.68	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.38720	0.01139	12.52060	0.01252	11.387	17.88	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	159.72720	0.15973	168.99150	0.16899	159.727	18.08	0.15	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	182.11880	0.18212	200.62920	0.20063	182.119	24.24	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	172.77270	0.17277	190.60010	0.19060	172.773	24.60	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.26610	15.26610	15.29270	15.29270		19.72	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	15.40240	0.01540	19.76190	0.01976	15.402	17.67	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	180.76640	0.18077	192.00010	0.19200	180.766	18.02	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	204.66490	0.20466	221.86150	0.22186	204.665	25.08	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	200.19600	0.20020	217.08860	0.21709	200.196	25.25	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.36750	15.36750	15.39430	15.39430		19.84	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	23.76790	0.02377	25.86140	0.02586	23.768	17.94	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	207.19130	0.20719	214.19800	0.21420	207.191	18.11	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	229.24140	0.22924	243.88440	0.24388	229.241	25.97	0.15	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.41670	15.41670	15.44360	15.44360		19.91	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.43200	15.43200	15.45900	15.45900		19.96	0.00	7,716,000.00	500	48,524.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	20.47350	0.02047	23.90960	0.02391	20.473	16.96	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	159.19060	0.15919	164.47220	0.16447	159.191	17.78	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	187.49150	0.18749	192.85540	0.19286	187.492	17.97	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	224.03010	0.22403	229.40440	0.22940	224.030	18.20	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	277.38860	0.27739	284.63160	0.28463	277.389	18.45	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	538.27110	0.53827	544.96590	0.54497	538.271	18.83	0.32	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	595.55760	0.59556	602.39810	0.60240	595.558	18.98	0.34	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	627.72580	0.62773	634.62440	0.63462	627.726	19.07	0.35	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	675.25640	0.67526	682.22240	0.68222	675.256	19.19	0.37	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	729.65840	0.72966	736.67740	0.73668	729.658	19.32	0.38	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	765.41290	0.76541	772.44920	0.77245	765.413	19.40	0.40	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	775.79040	0.77579	782.82590	0.78283	775.790	19.42	0.40	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	883.40080	0.88340	890.41260	0.89041	883.401	19.66	0.43	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	888.96240	0.88896	895.97130	0.89597	888.962	19.67	0.43	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,029.78550	1.02979	1,063.68330	1.06368	1,029.786	19.90	0.54	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,057.69430	1.05769	1,064.37290	1.06437	1,057.694	20.02	0.48	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,100.76080	1.10076	1,107.18640	1.10719	1,100.761	20.11	0.49	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,247.47100	1.24747	1,253.00420	1.25300	1,247.471	20.41	0.52	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,381.82910	1.38183	1,386.22770	1.38623	1,381.829	20.68	0.55	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,522.11560	1.52212	1,525.71880	1.52572	1,522.116	20.97	0.58	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,719.23940	1.71924	1,721.72120	1.72172	1,719.239	21.35	0.61	0.00	0	1,365.00

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	16.53	Put	1,764.17280		1.76417	1,766.39860	1.76640	1,764.173	21.44	0.62	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,885.71830		1.88572	1,887.40150	1.88740	1,885.718	21.66	0.64	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	595.82180		0.59582	623.86970	0.62387	595.822	21.85	0.35	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	578.44260		0.57844	606.10880	0.60611	578.443	21.96	0.34	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	567.88680		0.56789	595.30670	0.59531	567.887	22.02	0.34	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	437.25370		0.43725	461.21920	0.46122	437.254	23.00	0.27	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	385.26650		0.38527	407.57150	0.40757	385.267	23.50	0.24	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	344.62360		0.34462	364.24490	0.36424	344.624	24.18	0.21	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	309.85450		0.30985	328.13920	0.32814	309.855	25.05	0.19	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	303.53930		0.30354	321.56680	0.32157	303.539	25.23	0.19	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	302.16820		0.30217	320.14060	0.32014	302.168	25.27	0.19	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	292.26430		0.29226	309.82760	0.30983	292.264	25.57	0.18	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	286.00760		0.28601	303.30720	0.30331	286.008	25.76	0.18	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	260.93580		0.26094	277.13700	0.27714	260.936	26.65	0.16	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	255.40190		0.25540	274.50410	0.27450	255.402	26.65	0.16	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	248.88070		0.24888	267.69490	0.26769	248.881	26.65	0.15	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	234.25060		0.23425	252.40090	0.25240	234.251	26.65	0.15	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	221.37310		0.22137	238.91790	0.23892	221.373	26.65	0.14	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	213.77410		0.21377	230.95150	0.23095	213.774	26.65	0.14	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	201.04900		0.20105	217.59400	0.21759	201.049	26.65	0.13	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	195.81160		0.19581	212.08960	0.21209	195.812	26.65	0.13	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	154.02980		0.15403	168.02170	0.16802	154.030	26.65	0.10	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	147.26480		0.14726	160.85720	0.16086	147.265	26.65	0.10	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	132.14070		0.13214	144.80560	0.14481	132.141	26.65	0.09	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	128.59300		0.12859	141.03290	0.14103	128.593	26.65	0.09	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.69520		15.69520	15.72220	15.72220		20.19	0.00	7,847,600.00	500	4,147.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	938.48940		0.93849	940.70260	0.94070	938.489	19.60	0.40	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,010.91280		1.01091	1,013.08170	1.01308	1,010.913	19.76	0.42	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,211.94810		1.21195	1,213.91730	1.21392	1,211.948	20.19	0.46	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,236.49430		1.23649	1,238.37160	1.23837	1,236.494	20.24	0.47	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,922.50710		1.92251	1,921.64670	1.92165	1,922.507	21.48	0.58	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	535.75890		0.53576	557.42200	0.55742	535.759	23.56	0.27	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	534.32000		0.53432	555.95480	0.55595	534.320	23.57	0.27	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	464.75290		0.46475	485.20500	0.48520	464.753	24.32	0.24	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	430.87360		0.43087	450.82720	0.45083	430.874	24.96	0.22	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	252.42110		0.25242	267.61730	0.26762	252.421	26.67	0.14	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.95870		15.95870	15.98350	15.98350		20.63	0.00	0.00	0	1,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.17830		16.17830	16.20550	16.20550		20.95	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.86420		14.86420	14.89220	14.89220		19.05	0.00	594,568.00	40	967.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.15460		15.15460	15.18130	15.18130		19.61	0.00	227,319.00	15	178.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.43200		15.43200	15.45900	15.45900		19.96	0.00	0.00	0	34.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.69520		15.69520	15.72220	15.72220		20.19	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		20.89340	20.89340		20.99670	20.99670		14.02	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry		20.94770	20.94770		21.05120	21.05120		14.04	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry		20.95320	20.95320		21.05670	21.05670		14.13	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future		21.14100	21.14100		21.24420	21.24420		14.48	0.00	0.00	0	57,499.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	27.63860	0.02764	35.52160	0.03552	27.639	19.12	0.04	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	10.10540	0.01011	12.37240	0.01237	10.105	24.38	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		21.51830	21.51830		21.62070	21.62070		16.89	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	759.70760	0.75971	736.41730	0.73642	759.708	16.72	0.42	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	111.25540	0.11126	127.83960	0.12784	111.255	20.42	0.09	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		21.56700	21.56700		21.66970	21.66970		17.01	0.00	204,972,768.00	9,504	9,085.00
£ / R	On 19/12/2016	Foreign Exchange Future		21.98040	21.98040		22.08510	22.08510		18.64	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	58.24870	0.05825	67.05510	0.06706	58.249	18.09	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	149.42300	0.14942	153.76050	0.15376	149.423	17.28	0.10	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,046.86870	1.04687	1,030.59760	1.03060	1,046.869	18.30	0.40	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,012.50300	2.01250	1,977.79910	1.97780	2,012.503	19.37	0.58	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	631.21210	0.63121	684.54670	0.68455	631.212	20.47	0.29	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	311.67870	0.31168	340.33300	0.34033	311.679	22.39	0.16	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		22.37810	22.37810		22.48270	22.48270		19.60	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry		22.57800	22.57800		22.67920	22.67920		19.93	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		22.78140	22.78140		22.88550	22.88550		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13715	0.13715		0.13822	0.13822		22.10	0.00	0.00	0	4,959.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.14030	0.14030		0.14140	0.14140		21.12	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14340	0.14340		0.14452	0.14452		20.74	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry		16.71190	16.71190		16.84140	16.84140		20.52	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		16.75260	16.75260		16.88270	16.88270		19.14	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		16.75990	16.75990		16.89020	16.89020		19.25	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		16.76350	16.76350		16.89390	16.89390		19.37	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		16.86470	16.86470		16.99440	16.99440		19.43	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		16.87240	16.87240		17.00200	17.00200		19.50	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry		16.88770	16.88770		17.01740	17.01740		18.84	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.93740	16.93740		17.06710	17.06710		19.57	0.00	11,348,058.00	670	80,576.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.61710	0.01562	15.79410	0.01579	15.617	22.45	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	112.76350	0.11276	104.77990	0.10478	112.764	19.00	0.16	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,143.09150	1.14309	1,260.44790	1.26045	1,143.091	18.98	0.79	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	393.95540	0.39396	362.90190	0.36290	393.955	19.34	0.39	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	579.97040	0.57997	535.86150	0.53586	579.970	19.65	0.50	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,117.04570	1.11705	1,044.05470	1.04405	1,117.046	20.90	0.70	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	39.52290	0.03952	54.51340	0.05451	39.523	23.73	0.06	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.32500	17.32500		17.45530	17.45530		20.28	0.00	6,063,750.00	350	6,232.00
€ / R	On 19/12/2016	Foreign Exchange Future		17.70120	17.70120		17.83380	17.83380		20.31	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	563.84040	0.56384	553.93180	0.55393	563.840	19.42	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	764.08970	0.76409	746.07630	0.74608	764.090	19.58	0.36	0.00	0	2,961.00

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	20.80	Call	433.33970		0.43334	484.29010	0.48429	433.340	23.65	0.23	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	339.44630		0.33945	374.07010	0.37407	339.446	25.45	0.18	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			18.06500		18.06500	18.19890	18.19890		20.40	0.00	0.00	0	2,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			102.29530		102.29530	102.39556	102.39556			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			99.48267		99.48267	99.58728	99.58728			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			98.32343		98.32343	98.43131	98.43131			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.14555		100.14555	100.14201	100.14201			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.18290		100.18290	100.17947	100.17947			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.92332		99.92332	99.92061	99.92061			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.55152		100.55152	100.54860	100.54860			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			100.01673		100.01673	100.00475	100.00475			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.87569		99.87569	99.85935	99.85935			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			100.64615		100.64615	100.71461	100.71461			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			100.14696		100.14696	100.22891	100.22891			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			99.60922		99.60922	99.70054	99.70054			0.00	0.00	0	0.00	
AL37	On 05/05/2016	Index Future			475.44500		475.44500	475.19200	475.19200			0.00	0.00	0	12.00	
AL37	On 04/08/2016	Index Future			484.40500		484.40500	484.15000	484.15000			0.00	0.00	0	0.00	
AL7T	On 05/05/2016	Index Future			546.96900		546.96900	546.59600	546.59600			0.00	0.00	0	0.00	
AL7T	On 04/08/2016	Index Future			557.27700		557.27700	556.90000	556.90000			0.00	50,154,930.00	9	9.00	
ALBI	On 05/05/2016	Index Future			495.84000		495.84000	495.42100	495.42100			0.00	0.00	0	499.00	
ALBI	On 04/08/2016	Index Future			505.18400		505.18400	504.76100	504.76100			0.00	20,207,360.00	4	133.00	
ALBI	On 03/11/2016	Index Future			514.91500		514.91500	514.48100	514.48100			0.00	0.00	0	0.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.31880		11.31880	11.29770	11.29770		15.44	0.00	3,961,580.00	350	6,776.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.49190		11.49190	11.46970	11.46970		15.63	0.00	3,734,867.50	325	1,347.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.65950		11.65950	11.63760	11.63760		15.83	0.00	0.00	0	330.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.82090		11.82090	11.79890	11.79890		15.99	0.00	0.00	0	4,216.00	
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.56510		11.56510	11.53760	11.53760		15.54	0.00	0.00	0	0.00	
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.79210		11.79210	11.76270	11.76270		15.75	0.00	0.00	0	0.00	
CHF / R	On 13/06/2016	Foreign Exchange Future			15.56730		15.56730	15.69920	15.69920		18.39	0.00	0.00	0	6,429.00	
CHF / R	On 19/09/2016	Foreign Exchange Future			15.94850		15.94850	16.08210	16.08210		19.51	0.00	0.00	0	0.00	
CNH / R	On 13/06/2016	Foreign Exchange Future			2.28720		2.28720	2.29500	2.29500		19.23	0.00	0.00	0	0.00	
CNH / R	On 19/09/2016	Foreign Exchange Future			2.31930		2.31930	2.32680	2.32680		19.54	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		2.28280	2.28280		2.30100	2.30100		21.20	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.33700	2.33700		2.35600	2.35600		21.35	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		130.13620	130.13620		130.12173	130.12173			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		10.66475	76.33905		10.67581	76.26926			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.75329	77.79375		10.76464	77.72315			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.84076	75.48371		10.85257	75.41128			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		10.84987	80.07652		10.86657	79.95811			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		494.82300	494.82300		494.43300	494.43300			0.00	0.00	0	477.00
GOVI	On 04/08/2016	GOVI		504.14800	504.14800		503.75400	503.75400			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		513.85900	513.85900		513.45500	513.45500			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.91760	1.91760		1.92140	1.92140		18.91	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.95510	1.95510		1.95880	1.95880		19.17	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.99030	1.99030		1.99380	1.99380		19.56	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.02340	2.02340		2.02710	2.02710		19.59	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.67150	124.67150		124.75887	124.75887			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.78999	125.78999		125.87969	125.87969			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		105.73140	105.73140		105.56850	105.56850			0.00	0.00	0	1,032.00

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 04/08/2016	Bond Future		107.75501	107.75501		107.58950	107.58950			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		132.10082	132.10082		132.08716	132.08716			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		133.20308	133.20308		133.18987	133.18987			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		130.91350	130.91350		132.18427	132.18427			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		133.41909	133.41909		134.71493	134.71493			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		142.64829	142.64829		141.95164	141.95164			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		143.80093	143.80093		143.09184	143.09184			0.00	719,004,650.00	5,000	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		240.94900	240.94900		240.90700	240.90700			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		245.51000	245.51000		245.46800	245.46800			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future		250.25800	250.25800		250.21500	250.21500			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		652.46600	652.46600		652.27600	652.27600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		664.47800	664.47800		664.28700	664.28700			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		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			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		7.59000	92.41000		7.59000	92.41000			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		8.17000	91.83000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.26000	91.74000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.35000	91.65000		8.35000	91.65000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14540	0.14540		0.14540	0.14540			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14650	0.14650		0.14670	0.14670			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14620	0.14620		0.14550	0.14550			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06950	0.06950		0.06940	0.06940			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06350	0.06350		0.06380	0.06380			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05990	0.05990		0.06000	0.06000			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.20410	10.20410		10.19610	10.19610		17.08	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 19/09/2016	Foreign Exchange Future			10.35820		10.35820		10.34970	10.34970		17.20	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.50850		10.50850		10.50010	10.50010		17.47	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.36970		1.36970		1.37450	1.37450			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.38330		1.38330		1.38800	1.38800			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.39730		1.39730		1.40160	1.40160			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.40660		1.40660		1.41100	1.41100			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13950		1.13950		1.14600	1.14600			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14320		1.14320		1.14980	1.14980			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14700		1.14700		1.15360	1.15360			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.12732		113.23201		9.13810	113.15521		11.38	0.00	2,264,640.20	20	54,760.00
R186	On 05/05/2016	Bond Future	8.75	Call	356.58000		0.35658		360.39000	0.36039	356.580	11.22	0.20	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,091.54000		3.09154		3,172.15000	3.17215	3,091.540	11.22	0.80	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,527.62000		2.52762		2,606.40000	2.60640	2,527.620	11.25	0.73	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,766.75000		1.76675		1,746.94000	1.74694	1,766.750	11.38	0.61	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	85.11000		0.08511		98.66000	0.09866	85.110	11.74	0.06	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	73.94000		0.07394		86.18000	0.08618	73.940	11.75	0.05	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	52.76000		0.05276		62.31000	0.06231	52.760	11.80	0.04	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.18463		110.08552		9.19574	110.00799		11.58	0.00	15,852,314.88	144	665.00
R186	On 04/08/2016	Bond Future	10.00	Put	925.26000		0.92526		951.39000	0.95139	925.260	12.02	0.21	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			297.14306		297.14306		296.35789	296.35789			0.00	0.00	0	1,931.00
R197	On 04/08/2016	Bond Future			296.33368		296.33368		295.53475	295.53475			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			244.62286		244.62286		244.93122	244.93122		9.10	0.00	0.00	0	40,414.00
R202	On 04/08/2016	Bond Future			245.85406		245.85406		246.16942	246.16942		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			8.91758		95.62578		8.93345	95.54906		8.91	0.00	0.00	0	8,194.00
R2023	On 04/08/2016	Bond Future			8.97604		97.44802		8.99258	97.37044		8.52	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.03603		95.37381		9.05353	95.29420		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			7.99541		101.55765		8.00681	101.54330		1.93	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future			8.06774		103.49294		8.08128	103.47894		1.57	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.15091		101.29336		8.16930	101.27848		1.30	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 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	9.54323		90.50194		9.55403	90.42712			0.00	0.00	0	17,754.00
R2030	On 04/08/2016	Bond Future	9.60580		88.21827		9.61689	88.14259			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	9.68268		89.38180		9.68841	89.33975		15.71	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future	9.74410		91.08504		9.74994	91.04274		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future	9.80220		88.66208		9.80831	88.61840		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	9.76684		94.09022		9.77758	94.00404			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future	9.82519		95.88316		9.83619	95.79597			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	9.82801		90.64744		9.83880	90.56158		17.03	0.00	0.00	0	40,208.00
R2037	On 05/05/2016	Bond Future	9.67	Call	999.37000		998.57000	0.99857	999.370	17.00	0.38	0.00	0	500.00
R2037	On 04/08/2016	Bond Future	9.89036		88.11603		9.90142	88.02910		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future	9.94482		89.79562		9.95628	89.70650		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	8.36099		102.23504		8.37740	102.19738		3.67	0.00	0.00	0	33,783.00
R204	On 04/08/2016	Bond Future	8.44448		100.14194		8.46253	100.10418		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.52318		102.05064		8.54385	102.01158		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	9.89813		94.28880		9.90892	94.19751		17.53	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future	9.96102		91.57625		9.97208	91.48381		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	9.92268		91.36566		9.93850	91.23143		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future	9.98402		88.72269		10.00027	88.58642		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	10.03770		90.41382		10.05448	90.27449		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	9.91099		90.50363		9.92673	90.36746		18.67	0.00	43,260,735.14	478	63,750.00
R2048	On 04/08/2016	Bond Future	9.96656		92.22824		9.98271	92.09001		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	10.02168		89.54734		10.03838	89.40587		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
R207	On 05/05/2016	Bond Future	8.54900		98.26302		8.56012	98.22936		5.16	0.00	402,485,329.92	4,096	67,366.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 05/05/2016	Bond Future	7.56	Call	2.90000	0.00290	3.19000	0.00319	2.900	4.97	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.62632	96.49105	8.63817	96.45736		4.93	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.72766	96.69582	8.74143	96.66163		4.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,775.67000	1.77567	1,759.35000	1.75935	1,775.670	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			8.66969	93.20348	8.68061	93.16267		6.81	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.73490	94.97954	8.74636	94.93855		6.40	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.79605	93.38691	8.80843	93.34460		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			9.70555	70.47164	9.71624	70.40057		18.08	0.00	0.00	0	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.55000	0.00055	0.66000	0.00066	0.550	17.59	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	89.61000	0.08961	93.60000	0.09360	89.610	17.72	0.07	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.75938	71.81452	9.77030	71.74261		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,810.03000	1.81003	1,794.18000	1.79418	1,810.030	17.59	0.39	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,351.98000	2.35198	2,331.32000	2.33132	2,351.980	17.69	0.46	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,047.19000	3.04719	3,095.86000	3.09586	3,047.190	17.74	0.50	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,475.84000	1.47584	1,508.78000	1.50878	1,475.840	18.23	0.30	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,186.78000	6.18678	6,140.22000	6.14022	6,186.780	18.49	0.78	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.80999	70.03249	9.82129	69.95877		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			182.46051	182.46051	182.44197	182.44197			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.95261	185.95261	185.93461	185.93461			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			138.15234	138.15234	138.14360	138.14360			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.03682	139.03682	139.02861	139.02861			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			144.01939	144.01939	144.00528	144.00528			0.00	0.00	0	3,488.00

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 04/08/2016	Bond Future	144.84442		144.84442		144.83070	144.83070			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	9.57095		81.21061		9.58670	81.10550		15.55	0.00	5,522,321.48	68	47,801.00
R213	On 04/08/2016	Bond Future	9.62570		82.75820		9.64187	82.65162		15.22	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.68039		80.78445		9.69715	80.67532		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	9.83023		70.50306		9.84594	70.39563		18.81	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future	9.88293		71.84659		9.89903	71.73753		18.48	0.00	0.00	0	100.00
R214	On 04/08/2016	Bond Future	8.55	Call	343.83000	0.34383	338.26000	0.33826	343.830	18.00	0.10	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,360.65000	1.36065	1,338.52000	1.33852	1,360.650	18.14	0.31	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,511.09000	4.51109	4,451.06000	4.45106	4,511.090	18.74	0.66	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,023.66000	9.02366	8,933.11000	8.93311	9,023.660	19.36	0.89	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.93519		69.91853		9.95180	69.80704		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	26,340.49000	26,340.49000		26,481.76000	26,481.76000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	26,861.95000	26,861.95000		27,002.88000	27,002.88000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.02350	11.02350		11.08290	11.08290			16.58	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.22750	11.22750		11.28310	11.28310			16.79	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.14990	5.14990		5.17300	5.17300			15.34	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.12150	5.12150		5.14370	5.14370			15.42	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.46550	1.46550		1.45610	1.45610				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.39220	1.39220		1.39480	1.39480				0.00	0.00	0	0.00
Total for Derivatives :												1,724,764,509.92	36,822	3 644 838.00
Grand Total:												1,724,764,509.92	36,822	3 644 838.00