



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: 13/04/2016

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	14.57260	14.57260		14.69170	14.69170		20.75	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	294.11970	0.29412	205.12220	0.20512	294.120	25.93	0.92	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.21	Call	0.39420	0.00039	6.08810	0.00609	0.394	31.78	0.01	0	2,000.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	0.08320	0.00008	1.48460	0.00148	0.083	38.15	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry			14.57260	14.57260	14.69170	14.69170		19.66	0.00	0	2,187.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,527.42490	1.52742	1,408.43940	1.40844	1,527.425	38.41	1.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			14.57830	14.57830	14.70040	14.70040		17.02	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	7.40630	0.00741	6.23940	0.00624	7.406	21.95	0.05	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	3.48370	0.00348	8.52770	0.00853	3.484	23.88	0.02	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	0.03850	0.00004	0.06860	0.00007	0.039	38.59	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			14.58410	14.58410	14.70620	14.70620		17.45	0.00	0	875.00
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	10.50240	0.01050	25.83310	0.02583	10.502	19.56	0.06	0	2,000.00
\$ / R	On 22/04/2016	Any day expiry			14.58990	14.58990	14.71200	14.71200		19.25	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry			14.59850	14.59850	14.72080	14.72080		17.85	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.50900	0.00051	1.38420	0.00138	0.509	27.35	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			14.60140	14.60140	14.72370	14.72370		18.07	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	0.00000	0.00000	0.02490	0.00002	0.000	20.10	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	4.40580	0.00441	4.88390	0.00488	4.406	20.59	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	10.19390	0.01019	20.29340	0.02029	10.194	21.36	0.04	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	2.26600	0.00227	4.77980	0.00478	2.266	24.67	0.01	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	1.00090	0.00100	2.25180	0.00225	1.001	26.79	0.00	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.60710	14.60710	14.72960	14.72960		18.25	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			14.61000	14.61000	14.73250	14.73250		18.40	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			14.62150	14.62150	14.74430	14.74430		18.11	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	401.34320	0.40134	337.80890	0.33781	401.343	18.76	0.64	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	109.32550	0.10933	157.43430	0.15743	109.325	19.14	0.28	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.62430	14.62430	14.74720	14.74720		18.23	0.00	0.00	0	733.00
\$ / R	On 06/05/2016	Any day expiry			14.63010	14.63010	14.75300	14.75300		18.51	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			14.64150	14.64150	14.76480	14.76480		18.40	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	139.57640	0.13958	115.74270	0.11574	139.576	18.14	0.30	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	65.23240	0.06523	93.94990	0.09395	65.232	20.46	0.16	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			14.65010	14.65010	14.77350	14.77350		18.61	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			14.65870	14.65870	14.78230	14.78230		18.43	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			14.66170	14.66170	14.78530	14.78530		18.49	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			14.66460	14.66460	14.78820	14.78820		18.54	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	415.62310	0.41562	359.77740	0.35978	415.623	18.89	0.55	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			14.66750	14.66750	14.79110	14.79110		18.59	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			14.67040	14.67040	14.79400	14.79400		18.64	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			14.67910	14.67910	14.80280	14.80280		18.49	0.00	0.00	0	0.00
\$ / R	On 25/05/2016	Any day expiry			14.68500	14.68500	14.80860	14.80860		18.66	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			14.69080	14.69080	14.81450	14.81450		18.73	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.58530	0.00159	1.46440	0.00146	1.585	24.21	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	37.25140	0.03725	30.27010	0.03027	37.251	18.19	0.09	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	60.99810	0.06100	80.43920	0.08044	60.998	21.82	0.12	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	27.18520	0.02719	37.78100	0.03778	27.185	22.74	0.06	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			14.70250	14.70250	14.82620	14.82620		18.58	0.00	7,346,000.00	500	1,475.00
\$ / R	On 06/06/2016	Any day expiry			14.72000	14.72000	14.84370	14.84370		18.57	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.69840	0.00470	4.25370	0.00425	4.698	21.68	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	188.95330	0.18895	231.74120	0.23174	188.953	20.13	0.28	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			14.72580	14.72580	14.84960	14.84960		18.71	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	365.62280	0.36562	322.87340	0.32287	365.623	18.58	0.44	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	138.09560	0.13810	170.68640	0.17069	138.096	20.88	0.21	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			14.72870	14.72870	14.85250	14.85250		18.73	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			14.74040	14.74040	14.86420	14.86420		18.66	0.00	529,121,398.40	35,896	622,746.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.78450	0.00578	5.29900	0.00530	5.785	21.43	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	20.79900	0.02080	18.05030	0.01805	20.799	19.29	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	24.15540	0.02416	20.85500	0.02086	24.155	19.03	0.05	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	33.56810	0.03357	28.68250	0.02868	33.568	18.46	0.07	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,300.71300	1.30071	1,414.73560	1.41474	1,300.713	18.13	0.89	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	60.31300	0.06031	50.53560	0.05054	60.313	18.13	0.11	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	64.08090	0.06408	53.84490	0.05384	64.081	18.12	0.12	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	151.09450	0.15109	131.57800	0.13158	151.095	18.01	0.23	0.00	0	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	211.84390	0.21184	184.50260	0.18450	211.844	18.18	0.29	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	229.24040	0.22924	200.24710	0.20025	229.240	18.23	0.31	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	307.92480	0.30792	271.95600	0.27196	307.925	18.40	0.38	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	329.89490	0.32989	292.10590	0.29211	329.895	18.44	0.40	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	431.08880	0.43109	505.66030	0.50566	431.089	18.72	0.50	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	482.33570	0.48234	431.76350	0.43176	482.336	18.76	0.51	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	512.06200	0.51206	458.12730	0.45813	512.062	18.87	0.52	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	371.78550	0.37179	438.16220	0.43816	371.786	19.03	0.45	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	580.42270	0.58042	521.70760	0.52171	580.423	19.10	0.56	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	586.83430	0.58683	527.68740	0.52769	586.834	19.12	0.56	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	346.65730	0.34666	410.02840	0.41003	346.657	19.18	0.43	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	606.25730	0.60626	545.82840	0.54583	606.257	19.18	0.57	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	160.23470	0.16023	196.09900	0.19610	160.235	20.73	0.23	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	137.06870	0.13707	168.73370	0.16873	137.069	21.05	0.20	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	123.53050	0.12353	152.62970	0.15263	123.530	21.25	0.18	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,383.13050	1.38313	1,288.42970	1.28843	1,383.130	21.25	0.82	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	111.35240	0.11135	138.06680	0.13807	111.352	21.46	0.17	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	97.34140	0.09734	121.21490	0.12121	97.341	21.73	0.15	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,613.95720	1.61396	1,513.43310	1.51343	1,613.957	21.79	0.85	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	90.47260	0.09047	113.02700	0.11303	90.473	21.87	0.14	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	86.75190	0.08675	108.60490	0.10860	86.752	21.95	0.14	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,832.97990	1.83298	1,728.02670	1.72803	1,832.980	22.26	0.88	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	71.12070	0.07112	89.44360	0.08944	71.121	22.32	0.11	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,972.38450	1.97238	1,864.93970	1.86494	1,972.385	22.55	0.90	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	61.49840	0.06150	77.54450	0.07754	61.498	22.59	0.10	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	47.08780	0.04709	59.59160	0.05959	47.088	23.10	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	46.13940	0.04614	58.40340	0.05840	46.139	23.13	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	43.85620	0.04386	55.54100	0.05554	43.856	23.23	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,303.45620	2.30346	2,191.34100	2.19134	2,303.456	23.23	0.93	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	41.27400	0.04127	52.29840	0.05230	41.274	23.35	0.07	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	40.04490	0.04004	50.75340	0.05075	40.045	23.41	0.07	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	14.78810	0.01479	19.57740	0.01958	14.788	24.70	0.03	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	13.45820	0.01346	17.85470	0.01785	13.458	24.73	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	12.07730	0.01208	16.05950	0.01606	12.077	24.76	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	11.75360	0.01175	15.63790	0.01564	11.754	24.77	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	7.67840	0.00768	10.29700	0.01030	7.678	24.88	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	6.49710	0.00650	8.73560	0.00874	6.497	24.93	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	3.69260	0.00369	4.99910	0.00500	3.693	25.07	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.74330	14.74330	14.86710	14.86710		18.70	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	115.99430	0.11599	143.58740	0.14359	115.994	21.46	0.17	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			14.77210	14.77210	14.89630	14.89630		18.87	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	744.86220	0.74486	681.54350	0.68154	744.862	19.68	0.60	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	90.55950	0.09056	112.33340	0.11233	90.560	22.59	0.13	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			14.78370	14.78370	14.90790	14.90790		18.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.56460	0.00556	5.00370	0.00500	5.565	21.94	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	81.06650	0.08107	71.53800	0.07154	81.066	18.17	0.13	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	101.87020	0.10187	125.63630	0.12564	101.870	22.50	0.14	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	70.80920	0.07081	88.16760	0.08817	70.809	23.28	0.10	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			14.78650	14.78650	14.91080	14.91080		18.96	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	544.03050	0.54403	625.33620	0.62534	544.031	18.88	0.54	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			14.86520	14.86520	14.99040	14.99040		19.13	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,913.96630	1.91397	1,821.52760	1.82153	1,913.966	22.34	0.81	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	67.10690	0.06711	78.14230	0.07814	67.107	25.42	0.08	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.86820	14.86820	14.99340	14.99340		19.15	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.40590	0.00741	7.15840	0.00716	7.406	19.82	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	117.39290	0.11739	106.38970	0.10639	117.393	18.19	0.15	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	126.44140	0.12644	150.88280	0.15088	126.441	23.22	0.14	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	102.04030	0.10204	122.43840	0.12244	102.040	23.74	0.12	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			14.91260	14.91260	15.03820	15.03820		19.23	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	41.30020	0.04130	35.68670	0.03569	41.300	18.49	0.06	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	442.92240	0.44292	501.41120	0.50141	442.922	20.28	0.39	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.92440	14.92440	15.05010	15.05010		19.20	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			14.93030	14.93030	15.05610	15.05610		19.30	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,291.06940	1.29107	1,215.82290	1.21582	1,291.069	20.82	0.66	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	148.23300	0.14823	172.96960	0.17297	148.233	23.36	0.15	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			14.95690	14.95690	15.08290	15.08290		19.33	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.00360	0.01000	9.56350	0.00956	10.004	18.65	0.02	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	150.89370	0.15089	136.03930	0.13604	150.894	18.22	0.16	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	140.88920	0.14089	163.48530	0.16349	140.889	23.74	0.14	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	124.09960	0.12410	144.38440	0.14438	124.100	24.08	0.12	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.96580	14.96580	15.09190	15.09190		19.26	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			14.98950	14.98950	15.11580	15.11580		19.33	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.99540	14.99540	15.12180	15.12180		19.34	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	227.78340	0.22778	206.98400	0.20698	227.783	18.26	0.22	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	205.37510	0.20538	234.44060	0.23444	205.375	23.00	0.18	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			14.99840	14.99840	15.12480	15.12480		19.36	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.01020	15.01020	15.13670	15.13670		19.33	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	715.16490	0.71516	664.83420	0.66483	715.165	19.26	0.46	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	119.04400	0.11904	132.52370	0.13252	119.044	25.63	0.11	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.01610	15.01610	15.14270	15.14270		19.34	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.02800	15.02800	15.15460	15.15460		19.39	0.00	9,362,444.00	623	167,348.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	120.42040	0.12042	107.35870	0.10736	120.420	17.89	0.13	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	218.29010	0.21829	197.73050	0.19773	218.290	18.21	0.20	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	491.77380	0.49177	452.03280	0.45203	491.774	18.67	0.36	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	588.00530	0.58801	543.46680	0.54347	588.005	18.93	0.41	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	777.37350	0.77737	852.29760	0.85230	777.374	19.32	0.53	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	394.80450	0.39480	439.66670	0.43967	394.804	21.38	0.31	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	349.54940	0.34955	390.18910	0.39019	349.549	21.80	0.28	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	323.03790	0.32304	362.39750	0.36240	323.038	22.02	0.26	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	269.83450	0.26983	304.11060	0.30411	269.835	22.50	0.22	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	208.37140	0.20837	236.32870	0.23633	208.371	23.19	0.18	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	188.35480	0.18835	214.13580	0.21414	188.355	23.47	0.16	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	100.97930	0.10098	112.81150	0.11281	100.979	27.44	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.05460	15.05460	15.18150	15.18150		19.40	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.93710	0.01194	11.38720	0.01139	11.937	17.56	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	180.25390	0.18025	159.72720	0.15973	180.254	18.12	0.17	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	164.51220	0.16451	182.11880	0.18212	164.512	24.35	0.14	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	156.16190	0.15616	172.77270	0.17277	156.162	24.71	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.13800	15.13800	15.26610	15.26610		19.52	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	16.42270	0.01642	15.40240	0.01540	16.423	17.41	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	202.41060	0.20241	180.76640	0.18077	202.411	18.07	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	184.11040	0.18411	204.66490	0.20466	184.110	25.08	0.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	180.06980	0.18007	200.19600	0.20020	180.070	25.24	0.14	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.23780	15.23780	15.36750	15.36750		19.62	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	25.21980	0.02522	23.76790	0.02377	25.220	17.70	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	227.69190	0.22769	207.19130	0.20719	227.692	18.09	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	207.66790	0.20767	229.24140	0.22924	207.668	25.94	0.14	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.28610	15.28610	15.41670	15.41670		19.63	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.30120	15.30120	15.43200	15.43200		19.68	0.00	61,204,800.00	4,000	50,524.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	23.38370	0.02338	20.47350	0.02047	23.384	16.93	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	178.34270	0.17834	159.19060	0.15919	178.343	17.85	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	208.38090	0.20838	187.49150	0.18749	208.381	18.03	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	246.94070	0.24694	224.03010	0.22403	246.941	18.24	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	299.11490	0.29911	277.38860	0.27739	299.115	18.35	0.21	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	575.93800	0.57594	538.27110	0.53827	575.938	18.76	0.34	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	635.66280	0.63566	595.55760	0.59556	635.663	18.91	0.36	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	669.13790	0.66914	627.72580	0.62773	669.138	18.99	0.37	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	718.54760	0.71855	675.25640	0.67526	718.548	19.10	0.39	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	775.00070	0.77500	729.65840	0.72966	775.001	19.23	0.40	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	812.06160	0.81206	765.41290	0.76541	812.062	19.31	0.42	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	822.81140	0.82281	775.79040	0.77579	822.811	19.33	0.42	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	934.10600	0.93411	883.40080	0.88340	934.106	19.56	0.45	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	939.85050	0.93985	888.96240	0.88896	939.851	19.57	0.45	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	954.01950	0.95402	1,029.78550	1.02979	954.019	19.81	0.52	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,114.94580	1.11495	1,057.69430	1.05769	1,114.946	19.93	0.50	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,159.35100	1.15935	1,100.76080	1.10076	1,159.351	20.02	0.51	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,310.37370	1.31037	1,247.47100	1.24747	1,310.374	20.32	0.54	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,449.19660	1.44920	1,381.82910	1.38183	1,449.197	20.61	0.57	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,593.16840	1.59317	1,522.11560	1.52212	1,593.168	20.90	0.60	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,795.00160	1.79500	1,719.23940	1.71924	1,795.002	21.29	0.63	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	1,840.93320		1.84093	1,764.17280	1.76417	1,840.933	21.37	0.64	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,964.61240		1.96461	1,885.71830	1.88572	1,964.612	21.59	0.65	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	546.00340		0.54600	595.82180	0.59582	546.003	21.78	0.33	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	529.78670		0.52979	578.44260	0.57844	529.787	21.89	0.32	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	519.94450		0.51994	567.88680	0.56789	519.944	21.95	0.32	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	398.56820		0.39857	437.25370	0.43725	398.568	22.94	0.25	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	350.77050		0.35077	385.26650	0.38527	350.771	23.44	0.22	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	316.61230		0.31661	344.62360	0.34462	316.612	24.21	0.20	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	284.68480		0.28468	309.85450	0.30985	284.685	25.08	0.18	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	278.89030		0.27889	303.53930	0.30354	278.890	25.26	0.18	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	277.63570		0.27764	302.16820	0.30217	277.636	25.30	0.18	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	268.55340		0.26855	292.26430	0.29226	268.553	25.59	0.17	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	262.82140		0.26282	286.00760	0.28601	262.821	25.79	0.17	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	231.17500		0.23117	260.93580	0.26094	231.175	26.39	0.15	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	226.09180		0.22609	255.40190	0.25540	226.092	26.39	0.14	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	220.12670		0.22013	248.88070	0.24888	220.127	26.39	0.14	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	206.76350		0.20676	234.25060	0.23425	206.763	26.39	0.13	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	195.02460		0.19502	221.37310	0.22137	195.025	26.39	0.13	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	188.10810		0.18811	213.77410	0.21377	188.108	26.39	0.12	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	176.54500		0.17654	201.04900	0.20105	176.545	26.39	0.12	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	171.79290		0.17179	195.81160	0.19581	171.793	26.39	0.12	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	134.04770		0.13405	154.02980	0.15403	134.048	26.39	0.09	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	127.96670		0.12797	147.26480	0.14726	127.967	26.39	0.09	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	114.40670		0.11441	132.14070	0.13214	114.407	26.39	0.08	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	111.23330		0.11123	128.59300	0.12859	111.233	26.39	0.08	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.55910		15.55910	15.69520	15.69520		19.88	0.00	0.00	0	4,147.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	985.60890		0.98561	938.48940	0.93849	985.609	19.48	0.42	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,060.23410		1.06023	1,010.91280	1.01091	1,060.234	19.64	0.44	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,266.54340		1.26654	1,211.94810	1.21195	1,266.543	20.06	0.48	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,291.80470		1.29180	1,236.49430	1.23649	1,291.805	20.11	0.49	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,995.57770		1.99558	1,922.50710	1.92251	1,995.578	21.38	0.60	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	493.34590		0.49335	535.75890	0.53576	493.346	23.47	0.26	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	492.00660		0.49201	534.32000	0.53432	492.007	23.48	0.26	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	431.98370		0.43198	464.75290	0.46475	431.984	24.34	0.23	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	400.84630		0.40085	430.87360	0.43087	400.846	24.98	0.21	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	223.74000		0.22374	252.42110	0.25242	223.740	26.38	0.13	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			15.82340		15.82340	15.95870	15.95870		20.38	0.00	0.00	0	1,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.04790		16.04790	16.17830	16.17830		20.81	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.74040		14.74040	14.86420	14.86420		18.66	0.00	1,533,001.60	104	999.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.02800		15.02800	15.15460	15.15460		19.39	0.00	75,140.00	5	173.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.30120		15.30120	15.43200	15.43200		19.68	0.00	0.00	0	34.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.55910		15.55910	15.69520	15.69520		19.88	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		20.71770	20.71770		20.89340	20.89340		13.98	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry		20.76710	20.76710		20.94770	20.94770		13.94	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry		20.77270	20.77270		20.95320	20.95320		14.18	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future		20.95860	20.95860		21.14100	21.14100		14.42	0.00	19,009,450.20	907	57,849.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	22.21110	0.02221	27.63860	0.02764	22.211	19.49	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	9.39980	0.00940	10.10540	0.01011	9.400	25.17	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry		21.33140	21.33140		21.51830	21.51830		16.91	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	843.80750	0.84381	759.70760	0.75971	843.808	16.82	0.46	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	98.40450	0.09840	111.25540	0.11126	98.405	20.64	0.08	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		21.37970	21.37970		21.56700	21.56700		16.99	0.00	179,268,784.50	8,385	17,375.00
£ / R	On 19/12/2016	Foreign Exchange Future		21.78710	21.78710		21.98040	21.98040		18.64	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	58.95050	0.05895	58.24870	0.05825	58.951	17.67	0.04	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	168.93360	0.16893	149.42300	0.14942	168.934	17.31	0.11	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,132.67940	1.13268	1,046.86870	1.04687	1,132.679	18.43	0.42	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,135.41410	2.13541	2,012.50300	2.01250	2,135.414	19.53	0.60	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	583.30530	0.58331	631.21210	0.63121	583.305	20.63	0.28	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	291.37020	0.29137	311.67870	0.31168	291.370	22.65	0.15	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future		22.17610	22.17610		22.37810	22.37810		19.60	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry		22.37260	22.37260		22.57800	22.57800		19.94	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future		22.58010	22.58010		22.78140	22.78140		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future		0.13510	0.13510		0.13715	0.13715		22.61	0.00	21,615.52	160	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future		0.13819	0.13819		0.14030	0.14030		21.54	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future		0.14122	0.14122		0.14340	0.14340		21.06	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry		16.45070	16.45070		16.71190	16.71190		20.66	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry		16.48720	16.48720		16.75260	16.75260		18.54	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry		16.49420	16.49420		16.75990	16.75990		18.74	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry		16.49780	16.49780		16.76350	16.76350		18.87	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry		16.59660	16.59660		16.86470	16.86470		18.95	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry		16.60410	16.60410		16.87240	16.87240		19.02	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry		16.61930	16.61930		16.88770	16.88770		18.31	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future		16.66850	16.66850		16.93740	16.93740		18.93	0.00	29,903,289.00	1,794	80,910.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	16.57960	0.01658	15.61710	0.01562	16.580	21.16	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	145.98880	0.14599	112.76350	0.11276	145.989	18.33	0.20	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	923.87830	0.92388	1,143.09150	1.14309	923.878	18.44	0.73	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	494.34450	0.49434	393.95540	0.39396	494.344	18.91	0.47	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	718.10920	0.71811	579.97040	0.57997	718.109	19.53	0.58	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,310.88790	1.31089	1,117.04570	1.11705	1,310.888	20.92	0.76	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	25.36310	0.02536	39.52290	0.03952	25.363	23.77	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future		17.04940	17.04940		17.32500	17.32500		20.19	0.00	0.00	0	6,232.00
€ / R	On 19/12/2016	Foreign Exchange Future		17.41880	17.41880		17.70120	17.70120		20.22	0.00	8,709,400.00	500	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	648.69510	0.64870	563.84040	0.56384	648.695	19.42	0.32	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	878.20210	0.87820	764.08970	0.76409	878.202	19.77	0.39	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	383.00920		0.38301	433.33970	0.43334	383.009	23.99	0.21	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	314.32160		0.31432	339.44630	0.33945	314.322	26.16	0.17	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			17.77410		17.77410	18.06500	18.06500		20.33	0.00	0.00	0	2,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			101.82169		101.82169	102.29530	102.29530			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			99.00742		99.00742	99.48267	99.48267			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			97.84410		97.84410	98.32343	98.32343			0.00	0.00	0	0.00	
1Y STND	On 19/12/2016	Interest Rate Swap			100.14806		100.14806	100.14555	100.14555			0.00	0.00	0	0.00	
1Y STND	On 16/03/2017	Interest Rate Swap			100.17754		100.17754	100.18290	100.18290			0.00	0.00	0	0.00	
1Y STND	On 15/06/2017	Interest Rate Swap			99.90500		99.90500	99.92332	99.92332			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			100.50639		100.50639	100.55152	100.55152			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.95292		99.95292	100.01673	100.01673			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			99.79098		99.79098	99.87569	99.87569			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			100.41095		100.41095	100.64615	100.64615			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			99.90118		99.90118	100.14696	100.14696			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			99.35365		99.35365	99.60922	99.60922			0.00	0.00	0	0.00	
AL37	On 05/05/2016	Index Future			477.48700		477.48700	475.44500	475.44500			0.00	0.00	0	12.00	
AL37	On 04/08/2016	Index Future			486.48400		486.48400	484.40500	484.40500			0.00	0.00	0	0.00	
AL7T	On 05/05/2016	Index Future			551.55500		551.55500	546.96900	546.96900			0.00	0.00	0	0.00	
AL7T	On 04/08/2016	Index Future			561.94700		561.94700	557.27700	557.27700			0.00	0.00	0	9.00	
ALBI	On 05/05/2016	Index Future			500.71800		500.71800	495.84000	495.84000			0.00	0.00	0	499.00	
ALBI	On 04/08/2016	Index Future			510.15200		510.15200	505.18400	505.18400			0.00	0.00	0	133.00	
ALBI	On 03/11/2016	Index Future			519.97300		519.97300	514.91500	514.91500			0.00	0.00	0	0.00	
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.24230		11.24230	11.31880	11.31880		15.29	0.00	562,115.00	50	6,776.00	
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.41360		11.41360	11.49190	11.49190		15.60	0.00	11,413.60	1	1,347.00	
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.57860		11.57860	11.65950	11.65950		15.72	0.00	0.00	0	330.00	
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.73640		11.73640	11.82090	11.82090		15.84	0.00	0.00	0	4,216.00	
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.53800		11.53800	11.56510	11.56510		15.37	0.00	0.00	0	0.00	
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.76410		11.76410	11.79210	11.79210		15.69	0.00	0.00	0	0.00	
CHF / R	On 13/06/2016	Foreign Exchange Future			15.30860		15.30860	15.56730	15.56730		19.45	0.00	0.00	0	6,429.00	
CHF / R	On 19/09/2016	Foreign Exchange Future			15.68220		15.68220	15.94850	15.94850		20.80	0.00	0.00	0	0.00	
CNH / R	On 13/06/2016	Foreign Exchange Future			2.26610		2.26610	2.28720	2.28720		18.74	0.00	0.00	0	0.00	
CNH / R	On 19/09/2016	Foreign Exchange Future			2.29710		2.29710	2.31930	2.31930		19.38	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		2.24490	2.24490		2.28280	2.28280		20.70	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.29790	2.29790		2.33700	2.33700		21.08	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		130.18080	130.18080		130.13620	130.13620			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		10.50559	77.35443		10.66475	76.33905			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.58888	78.82787		10.75329	77.79375			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.67107	76.53644		10.84076	75.48371			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		10.69069	81.22077		10.84987	80.07652			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		499.35600	499.35600		494.82300	494.82300			0.00	0.00	0	477.00
GOVI	On 04/08/2016	GOVI		508.76500	508.76500		504.14800	504.14800			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		518.55900	518.55900		513.85900	513.85900			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.90160	1.90160		1.91760	1.91760		18.52	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.93890	1.93890		1.95510	1.95510		19.01	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.97340	1.97340		1.99030	1.99030		19.09	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.00570	2.00570		2.02340	2.02340		19.38	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.95971	124.95971		124.67150	124.67150			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		126.08264	126.08264		125.78999	125.78999			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		105.76367	105.76367		105.73140	105.73140			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		107.78693	107.78693		107.75501	107.75501			0.00	26,838,945.57	249	2,313.00
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		132.14205	132.14205		132.10082	132.10082			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		133.24385	133.24385		133.20308	133.20308			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		131.66685	131.66685		130.91350	130.91350			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		134.18571	134.18571		133.41909	133.41909			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		142.69325	142.69325		142.64829	142.64829			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		143.84565	143.84565		143.80093	143.80093			0.00	240,941,463.75	1,675	5,775.00
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		241.09900	241.09900		240.94900	240.94900			0.00	4,821,980.00	2	979.00
IGOV	On 04/08/2016	Index Future		245.66200	245.66200		245.51000	245.51000			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future		250.41000	250.41000		250.25800	250.25800			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		652.91800	652.91800		652.46600	652.46600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		664.93500	664.93500		664.47800	664.47800			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		0.14460	0.14460		0.14540	0.14540			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14420	0.14420		0.14650	0.14650			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14340	0.14340		0.14620	0.14620			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.06850	0.06850		0.06950	0.06950			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06280	0.06280		0.06350	0.06350			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05920	0.05920		0.05990	0.05990			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.15050	10.15050		10.20410	10.20410		16.86	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			10.30210		10.30210		10.35820	10.35820		17.16	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.44950		10.44950		10.50850	10.50850		17.36	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.36060		1.36060		1.36970	1.36970			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.37430		1.37430		1.38330	1.38330			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.38780		1.38780		1.39730	1.39730			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.39700		1.39700		1.40660	1.40660			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13080		1.13080		1.13950	1.13950			0.00	1,667,930.00	1,475	10,596.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13450		1.13450		1.14320	1.14320			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.13840		1.13840		1.14700	1.14700			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.99404		114.18755		9.12732	113.23201		10.20	0.00	927,773,843.75	8,125	59,339.00
R186	On 05/05/2016	Bond Future	8.75	Call	457.50000		0.45750		356.58000	0.35658	457.500	10.04	0.27	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,236.92000		2.23692		3,091.54000	3.09154	2,236.920	10.04	0.73	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,730.37000		1.73037		2,527.62000	2.52762	1,730.370	10.07	0.64	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,270.63000		2.27063		1,766.75000	1.76675	2,270.630	10.20	0.74	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	19.33000		0.01933		85.11000	0.08511	19.330	10.56	0.02	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	16.03000		0.01603		73.94000	0.07394	16.030	10.57	0.02	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	10.23000		0.01023		52.76000	0.05276	10.230	10.62	0.01	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.04614		111.05835		9.18463	110.08552		11.04	0.00	0.00	0	665.00
R186	On 04/08/2016	Bond Future	10.00	Put	644.20000		0.64420		925.26000	0.92526	644.200	11.49	0.17	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			297.23175		297.23175		297.14306	297.14306			0.00	0.00	0	1,931.00
R197	On 04/08/2016	Bond Future			296.42143		296.42143		296.33368	296.33368			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			244.69908		244.69908		244.62286	244.62286		9.10	0.00	210,441,208.80	860	39,554.00
R202	On 04/08/2016	Bond Future			245.92963		245.92963		245.85406	245.85406		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			8.79919		96.20059		8.91758	95.62578		8.00	0.00	55,411,539.84	576	7,633.00
R2023	On 04/08/2016	Bond Future			8.85189		98.03293		8.97604	97.44802		8.22	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.90585		95.96860		9.03603	95.37381		8.30	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			7.89831		101.68001		7.99541	101.55765		1.61	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future			7.94811		103.61673		8.06774	103.49294		1.32	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.99679		101.41813		8.15091	101.29336		1.13	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	9.38481		91.60987		9.54323	90.50194			0.00	0.00	0	17,754.00
R2030	On 04/08/2016	Bond Future	9.44205		89.34649		9.60580	88.21827			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	9.52441		90.55514		9.68268	89.38180		14.16	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future	9.58079		92.28000		9.74410	91.08504		14.75	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future	9.63383		89.87851		9.80220	88.66208		15.17	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	9.60870		95.37382		9.76684	94.09022			0.00	5,245,560.10	55	5,151.00
R2035	On 04/08/2016	Bond Future	9.66219		97.19037		9.82519	95.88316			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	9.66972		91.92239		9.82801	90.64744		15.52	0.00	0.00	0	40,208.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,385.02000	1.38502	999.37000	0.99937	1,385.020	15.37	0.51	0.00	0	500.00
R2037	On 04/08/2016	Bond Future	9.72721		89.41440		9.89036	88.11603		16.97	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future	9.77699		91.11754		9.94482	89.79562		16.70	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	8.27075		102.44246		8.36099	102.23504		3.13	0.00	39,030,577.26	381	33,621.00
R204	On 04/08/2016	Bond Future	8.34401		100.35241		8.44448	100.14194		3.13	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future	8.41059		102.26375		8.52318	102.05064		2.79	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	9.73983		95.64567		9.89813	94.28880		16.10	0.00	27,545,952.96	288	1,812.00
R2040	On 04/08/2016	Bond Future	9.79787		92.95814		9.96102	91.57625		17.63	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	9.76445		92.72781		9.92268	91.36566		16.72	0.00	28,189,254.24	304	20,527.00
R2044	On 04/08/2016	Bond Future	9.82103		90.10989		9.98402	88.72269		18.31	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future	9.87014		91.82632		10.03770	90.41382		18.03	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	9.75301		91.89140		9.91099	90.50363		17.25	0.00	0.00	0	63,750.00
R2048	On 04/08/2016	Bond Future	9.80398		93.64169		9.96656	92.22824		18.01	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future	9.85450		90.98645		10.02168	89.54734		18.59	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	8.44937		98.56518		8.54900	98.26302		4.49	0.00	202,748,575.26	2,057	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	1.55000		0.00155		2.90000	0.00290	1.550	4.31	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.51855		96.79810		8.62632	96.49105		4.62	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.60064		97.01188		8.72766	96.69582		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,842.87000		1.84287		1,775.67000	1.77567	1,842.870	4.12	0.59	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			8.57100		93.57322		8.66969	93.20348		6.07	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.63007		95.35551		8.73490	94.97954		6.11	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.68463		93.76880		8.79605	93.38691		6.00	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			9.54766		71.53458		9.70555	70.47164		16.15	0.00	1,716,829.92	24	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.34000		0.00034		0.55000	0.00055	0.340	15.67	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	112.86000		0.11286		89.61000	0.08961	112.860	15.79	0.09	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.59703		72.89714		9.75938	71.81452		16.95	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,100.25000		2.10025		1,810.03000	1.81003	2,100.250	16.67	0.44	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,721.32000		2.72132		2,351.98000	2.35198	2,721.320	16.76	0.52	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,375.04000		2.37504		3,047.19000	3.04719	2,375.040	16.81	0.44	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,035.20000		1.03520		1,475.84000	1.47584	1,035.200	17.19	0.24	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,940.98000		6.94098		6,186.78000	6.18678	6,940.980	17.45	0.84	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.64319		71.13476		9.80999	70.03249		17.50	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			182.51670		182.51670		182.46051	182.46051			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			186.00830		186.00830		185.95261	185.95261			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			138.18432		138.18432		138.15234	138.15234			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.06823		139.06823		139.03682	139.03682			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			144.06211		144.06211		144.01939	144.01939			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	144.88670		144.88670		144.84442	144.84442			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	9.41795		82.24202		9.57095	81.21061		13.89	0.00	102,802,525.00	1,250	47,801.00
R213	On 04/08/2016	Bond Future	9.46797		83.80849		9.62570	82.75820		14.52	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future	9.51788		81.85368		9.68039	80.78445		14.95	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	9.67238		71.59804		9.83023	70.50306		16.84	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future	9.72069		72.96172		9.88293	71.84659		17.64	0.00	0.00	0	100.00
R214	On 04/08/2016	Bond Future	8.55	Call	399.05000	0.39905	343.83000	0.34383	399.050	17.17	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,596.07000	1.59607	1,360.65000	1.36065	1,596.070	17.31	0.35	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,154.47000	5.15447	4,511.09000	4.51109	5,154.470	17.90	0.72	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,975.41000	9.97541	9,023.66000	9.02366	9,975.410	18.52	0.92	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future	9.76854		71.05400		9.93519	69.91853		18.26	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	26,019.26000		26,019.26000		26,340.49000	26,340.49000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	26,531.21000		26,531.21000		26,861.95000	26,861.95000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	10.88760		10.88760		11.02350	11.02350		16.25	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.08690		11.08690		11.22750	11.22750		16.57	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.09640		5.09640		5.14990	5.14990		15.09	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.06980		5.06980		5.12150	5.12150		15.38	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.51310		1.51310		1.46550	1.46550			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.44690		1.44690		1.39220	1.39220			0.00	0.00	0	0.00
Total for Derivatives :												2,721,305,038.27	70,246	3 660 036.00
Grand Total:												2,721,305,038.27	70,246	3 660 036.00