



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: 09/05/2016

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 09/05/2016	Any day expiry	15.15950	15.15950	14.94010	14.94010			25.45	0.00	37,898,750.00	2,500	0.00	
\$ / R	On 10/05/2016	Any day expiry	15.15830	15.15830	14.94010	14.94010			25.32	0.00	0.00	0	0.00	
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	0.14120	0.00014	5.48360	0.00548	0.141	38.80	0.00	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	14.44	Put	0.31360	0.00031	11.66160	0.01166	0.314	34.73	0.00	0.00	0	1,000.00
\$ / R	On 10/05/2016	Any day expiry	14.48	Put	0.44400	0.00044	14.07830	0.01408	0.444	34.20	0.01	0.00	0	2,000.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	10.16930	0.01017	10.77890	0.01078	10.169	32.08	0.09	0.00	0	8,403.00
\$ / R	On 11/05/2016	Any day expiry	15.15830		15.15830	14.94010	14.94010		23.57	0.00	0.00	0	0.00	
\$ / R	On 11/05/2016	Any day expiry	14.66	Call	509.12480	0.50912	325.61610	0.32562	509.125	30.85	0.93	0.00	0	2,500.00
\$ / R	On 13/05/2016	Any day expiry	15.16130		15.16130	14.94600	14.94600		22.63	0.00	0.00	0	560.00	
\$ / R	On 16/05/2016	Any day expiry	15.17040		15.17040	14.95500	14.95500		20.60	0.00	0.00	0	1,780.00	
\$ / R	On 16/05/2016	Any day expiry	14.82	Call	405.60140	0.40560	0.00000	0.00000	405.601	21.52	0.79	58,347,934.50	5,000	2,500.00
\$ / R	On 17/05/2016	Any day expiry	15.17340		15.17340	14.95790	14.95790		20.69	0.00	0.00	0	0.00	
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	14.14810	0.01415	36.59530	0.03660	14.148	21.76	0.07	0.00	0	1,000.00
\$ / R	On 18/05/2016	Any day expiry	15.17640		15.17640	14.96100	14.96100		20.84	0.00	0.00	0	0.00	
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	60.91790	0.06092	138.72120	0.13872	60.918	20.63	0.21	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry	15.17910		15.17910	14.96410	14.96410		20.89	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 20/05/2016	Any day expiry		15.18180	15.18180	14.96710	14.96710		20.93	0.00	0.00	0	4,700.00
\$ / R		On 23/05/2016	Any day expiry		15.18990	15.18990	14.97640	14.97640		20.20	0.00	0.00	0	0.00
\$ / R		On 24/05/2016	Any day expiry		15.19250	15.19250	14.97940	14.97940		20.28	0.00	0.00	0	0.00
\$ / R	14.48	On 24/05/2016	Any day expiry	Put	30.58110	0.03058	76.54090	0.07654	30.581	19.27	0.11	0.00	0	1,000.00
\$ / R		On 25/05/2016	Any day expiry		15.19520	15.19520	14.98250	14.98250		20.35	0.00	0.00	0	285.00
\$ / R		On 27/05/2016	Any day expiry		15.20060	15.20060	14.98860	14.98860		20.44	0.00	0.00	0	1,000.00
\$ / R	11.80	On 27/05/2016	Any day expiry	Put	0.07100	0.00007	0.02670	0.00003	0.071	33.09	0.00	0.00	0	250.00
\$ / R	13.50	On 27/05/2016	Any day expiry	Put	5.06860	0.00507	6.65050	0.00665	5.069	25.32	0.02	0.00	0	150.00
\$ / R	14.25	On 27/05/2016	Any day expiry	Put	25.87320	0.02587	47.29630	0.04730	25.873	20.97	0.08	0.00	0	1,000.00
\$ / R	16.13	On 27/05/2016	Any day expiry	Call	43.48040	0.04348	33.21910	0.03322	43.480	22.28	0.12	0.00	0	250.00
\$ / R	16.70	On 27/05/2016	Any day expiry	Call	10.06880	0.01007	10.38270	0.01038	10.069	22.85	0.03	0.00	0	150.00
\$ / R		On 30/05/2016	Any day expiry		15.20870	15.20870	14.99790	14.99790		19.88	0.00	0.00	0	930.00
\$ / R		On 31/05/2016	Any day expiry		15.21130	15.21130	15.00090	15.00090		19.94	0.00	0.00	0	2,168.00
\$ / R	14.50	On 31/05/2016	Any day expiry	Put	56.92350	0.05692	109.96470	0.10996	56.924	19.24	0.15	0.00	0	1,000.00
\$ / R		On 01/06/2016	Any day expiry		15.21400	15.21400	15.00400	15.00400		20.00	0.00	0.00	0	0.00
\$ / R	14.53	On 01/06/2016	Any day expiry	Put	66.35600	0.06636	123.18630	0.12319	66.356	19.34	0.17	0.00	0	18,400.00
\$ / R	14.68	On 01/06/2016	Any day expiry	Call	633.14680	0.63315	495.98110	0.49598	633.147	19.49	0.77	0.00	0	18,400.00
\$ / R		On 06/06/2016	Any day expiry		15.22750	15.22750	15.01940	15.01940		19.90	0.00	0.00	0	0.00
\$ / R	12.20	On 06/06/2016	Any day expiry	Put	0.58330	0.00058	0.54940	0.00055	0.583	27.68	0.00	0.00	0	1,000.00
\$ / R	15.45	On 06/06/2016	Any day expiry	Call	244.96240	0.24496	191.89380	0.19189	244.962	20.35	0.41	0.00	0	1,000.00
\$ / R		On 07/06/2016	Any day expiry		15.23010	15.23010	15.02240	15.02240		19.95	0.00	0.00	0	0.00
\$ / R	14.52	On 07/06/2016	Any day expiry	Put	82.84520	0.08285	141.64140	0.14164	82.845	19.14	0.18	0.00	0	1,000.00
\$ / R		On 08/06/2016	Any day expiry		15.23280	15.23280	15.02550	15.02550		19.99	0.00	4,558,350.00	300	300.00
\$ / R	14.60	On 08/06/2016	Any day expiry	Put	104.74580	0.10475	171.51060	0.17151	104.746	19.27	0.21	0.00	0	8,219.00
\$ / R	14.75	On 08/06/2016	Any day expiry	Put	145.99440	0.14599	227.87000	0.22787	145.994	19.44	0.27	0.00	0	1,000.00
\$ / R	15.78	On 08/06/2016	Any day expiry	Call	163.69250	0.16369	130.94330	0.13094	163.693	21.18	0.29	0.00	0	8,219.00
\$ / R		On 09/06/2016	Any day expiry		15.23550	15.23550	15.02860	15.02860		20.02	0.00	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		15.24630	15.24630	15.04090	15.04090		19.88	0.00	1,923,015,819.00	126,130	561,616.00
\$ / R	12.16	On 13/06/2016	Foreign Exchange Future	Put	1.53190	0.00153	1.30420	0.00130	1.532	27.73	0.00	0.00	0	330.00
\$ / R	12.91	On 13/06/2016	Foreign Exchange Future	Put	4.21310	0.00421	4.48680	0.00449	4.213	23.74	0.01	0.00	0	6,600.00
\$ / R	13.00	On 13/06/2016	Foreign Exchange Future	Put	4.76180	0.00476	5.22790	0.00523	4.762	23.25	0.01	0.00	0	750.00
\$ / R	13.20	On 13/06/2016	Foreign Exchange Future	Put	6.28650	0.00629	7.37460	0.00737	6.286	22.16	0.02	0.00	0	700.00
\$ / R	13.50	On 13/06/2016	Foreign Exchange Future	Call	1,755.99760	1.75600	1,553.40390	1.55340	1,755.998	20.52	0.97	0.00	0	53,633.00
\$ / R	13.50	On 13/06/2016	Foreign Exchange Future	Put	9.69760	0.00970	12.50390	0.01250	9.698	20.52	0.03	0.00	0	545.00
\$ / R	13.53	On 13/06/2016	Foreign Exchange Future	Put	10.13970	0.01014	13.19280	0.01319	10.140	20.35	0.03	0.00	0	36,230.00
\$ / R	14.00	On 13/06/2016	Foreign Exchange Future	Put	28.93840	0.02894	50.14420	0.05014	28.938	19.11	0.07	0.00	0	79,677.00
\$ / R	14.10	On 13/06/2016	Foreign Exchange Future	Put	37.65100	0.03765	64.24050	0.06424	37.651	19.09	0.09	0.00	0	50.00
\$ / R	14.20	On 13/06/2016	Foreign Exchange Future	Put	48.39840	0.04840	81.20050	0.08120	48.398	19.08	0.11	0.00	0	5,150.00
\$ / R	14.25	On 13/06/2016	Foreign Exchange Future	Put	54.63120	0.05463	90.85240	0.09085	54.631	19.07	0.12	0.00	0	51,000.00
\$ / R	14.40	On 13/06/2016	Foreign Exchange Future	Put	77.23980	0.07724	0.00000	0.00000	77.240	19.04	0.16	102,437,396.49	42,212	33,000.00
\$ / R	14.45	On 13/06/2016	Foreign Exchange Future	Put	86.21170	0.08621	139.99070	0.13999	86.212	19.03	0.17	0.00	0	500.00
\$ / R	14.46	On 13/06/2016	Foreign Exchange Future	Call	874.39800	0.87440	723.78300	0.72378	874.398	19.03	0.82	0.00	0	500.00
\$ / R	14.50	On 13/06/2016	Foreign Exchange Future	Put	95.97030	0.09597	154.85470	0.15485	95.970	19.02	0.19	0.00	0	66,600.00
\$ / R	14.70	On 13/06/2016	Foreign Exchange Future	Call	693.88130	0.69388	565.64000	0.56564	693.881	19.25	0.74	0.00	0	50.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	639.02460	0.63902	518.38580	0.51839	639.025	19.34	0.71	21,505,564.68	1,990	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	179.43010	0.17943	266.10510	0.26611	179.430	19.37	0.30	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	196.94080	0.19694	288.41200	0.28841	196.941	19.42	0.32	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	543.50500	0.54350	437.24730	0.43725	543.505	19.52	0.65	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	239.27560	0.23928	341.28100	0.34128	239.276	19.55	0.37	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	243.38630	0.24339	346.34270	0.34634	243.386	19.56	0.37	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	502.28170	0.50228	402.68630	0.40269	502.282	19.59	0.62	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	255.98170	0.25598	361.78630	0.36179	255.982	19.59	0.38	192,580,064.82	33,000	33,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	447.12370	0.44712	357.83630	0.35784	447.124	19.71	0.57	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	241.59310	0.24159	0.00000	0.00000	241.593	20.65	0.37	239,514,214.31	42,212	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	199.02760	0.19903	160.93470	0.16093	199.028	20.98	0.32	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	163.33090	0.16333	132.52530	0.13253	163.331	21.31	0.27	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	142.90630	0.14291	116.21510	0.11622	142.906	21.53	0.25	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	896.60630	0.89661	1,075.31510	1.07532	896.606	21.53	0.76	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	124.53610	0.12454	101.83150	0.10183	124.536	21.73	0.22	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	103.91850	0.10392	85.67980	0.08568	103.919	21.98	0.19	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,113.33750	1.11334	1,301.42320	1.30142	1,113.338	22.04	0.82	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	94.18830	0.09419	78.04650	0.07805	94.188	22.12	0.17	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	89.02200	0.08902	73.98800	0.07399	89.022	22.20	0.17	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,324.63070	1.32463	1,518.83540	1.51884	1,324.631	22.51	0.86	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	67.95680	0.06796	57.38480	0.05738	67.957	22.57	0.13	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,460.92430	1.46092	1,657.48370	1.65748	1,460.924	22.80	0.89	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	55.60380	0.05560	47.00600	0.04701	55.604	22.84	0.11	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	38.41480	0.03841	32.20420	0.03220	38.415	23.38	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	37.35100	0.03735	31.27530	0.03128	37.351	23.42	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	34.82120	0.03482	29.06630	0.02907	34.821	23.53	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,788.52120	1.78852	1,988.16630	1.98817	1,788.521	23.53	0.93	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	32.01320	0.03201	26.61610	0.02662	32.013	23.66	0.07	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	30.69690	0.03070	25.46840	0.02547	30.697	23.73	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	8.84520	0.00885	6.66100	0.00666	8.845	25.70	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	8.06430	0.00806	6.07030	0.00607	8.064	25.85	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	7.26110	0.00726	5.61220	0.00561	7.261	26.02	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	7.07390	0.00707	5.50440	0.00550	7.074	26.07	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	5.57380	0.00557	4.12530	0.00413	5.574	27.30	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	5.34490	0.00534	3.71150	0.00371	5.345	27.93	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	4.75900	0.00476	2.67030	0.00267	4.759	30.04	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.25020	15.25020	15.04400	15.04400		19.93	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	108.54680	0.10855	171.45280	0.17145	108.547	19.12	0.20	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	131.90600	0.13191	107.72280	0.10772	131.906	21.74	0.23	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.25420	15.25420	15.04710	15.04710		19.96	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.27820	15.27820	15.06560	15.06560		19.98	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	130.74730	0.13075	198.94570	0.19895	130.747	19.04	0.22	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.29010	15.29010	15.07490	15.07490		20.08	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	372.18000	0.37218	494.74630	0.49475	372.180	19.92	0.44	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	98.71270	0.09871	81.20950	0.08121	98.713	22.81	0.16	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.30610	15.30610	15.08730	15.08730		19.98	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	1.74480	0.00174	1.44700	0.00145	1.745	26.69	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	14.63030	0.01463	25.95820	0.02596	14.630	18.92	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	153.06790	0.15307	225.82910	0.22583	153.068	19.04	0.23	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	115.38000	0.11538	94.52710	0.09453	115.380	22.67	0.17	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	70.98020	0.07098	59.88290	0.05988	70.980	23.28	0.11	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.31010	15.31010	15.09030	15.09030		20.01	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.31410	15.31410	15.09340	15.09340		20.03	0.00	0.00	0	153.00
\$ / R	On 05/07/2016	Any day expiry			15.33400	15.33400	15.10890	15.10890		20.02	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	172.95880	0.17296	250.17990	0.25018	172.959	18.97	0.24	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.36070	15.36070	15.13040	15.13040		20.02	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	353.17070	0.35317	465.73260	0.46573	353.171	19.58	0.38	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.36880	15.36880	15.13930	15.13930		20.08	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.39850	15.39850	15.17190	15.17190		20.07	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,427.16650	1.42717	1,617.86310	1.61786	1,427.166	22.37	0.75	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	63.91390	0.06391	56.39820	0.05640	63.914	24.94	0.08	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.40120	15.40120	15.17480	15.17480		20.09	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	6.34200	0.00634	4.40000	0.00440	6.342	25.24	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	43.83110	0.04383	57.37810	0.05738	43.831	19.62	0.07	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	152.60120	0.15260	128.42920	0.12843	152.601	23.34	0.18	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	118.17000	0.11817	100.58500	0.10059	118.170	23.83	0.14	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.40390	15.40390	15.17780	15.17780		20.10	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry			15.42550	15.42550	15.20150	15.20150		20.17	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	393.68470	0.39368	498.61420	0.49861	393.685	19.53	0.37	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.44170	15.44170	15.21930	15.21930		20.11	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	21.95370	0.02195	20.97380	0.02097	21.954	21.45	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	595.58020	0.59558	510.27680	0.51028	595.580	20.24	0.50	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.45440	15.45440	15.23180	15.23180		20.05	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.46070	15.46070	15.23810	15.23810		20.07	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	884.50710	0.88451	1,036.31620	1.03632	884.507	20.76	0.57	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	182.53550	0.18254	157.53620	0.15754	182.535	23.51	0.19	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.48910	15.48910	15.26630	15.26630		20.13	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	10.13540	0.01014	6.89780	0.00690	10.135	23.33	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	69.37720	0.06938	86.09560	0.08610	69.377	19.34	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	171.77660	0.17178	149.79750	0.14980	171.777	23.86	0.17	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	149.14350	0.14914	130.49160	0.13049	149.144	24.20	0.15	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.49860	15.49860	15.27570	15.27570		20.04	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.52390	15.52390	15.30080	15.30080		20.00	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.53020	15.53020	15.30710	15.30710		20.09	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	108.67280	0.10867	139.36230	0.13936	108.673	18.78	0.12	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	257.73170	0.25773	225.64580	0.22565	257.732	23.05	0.23	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.53340	15.53340	15.31020	15.31020		20.10	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.54600	15.54600	15.32280	15.32280		20.05	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 13/09/2016	Any day expiry	14.95	Put	432.06720		0.43207		532.07800	0.53208	432.067	19.23	0.34	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	126.35250		0.12635		118.13750	0.11814	126.353	25.06	0.12	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.55230		15.55230		15.32900	15.32900		20.06	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.56500		15.56500		15.34160	15.34160		20.01	0.00	49,092,010.00	3,154	185,691.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	58.48680		0.05849		69.13860	0.06914	58.487	18.97	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	106.19770		0.10620		134.89610	0.13490	106.198	18.69	0.12	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	275.80960		0.27581		346.45290	0.34645	275.810	18.79	0.25	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,272.06100		1.27206		1,124.44820	1.12445	1,272.061	18.85	0.73	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	340.55090		0.34055		424.45470	0.42445	340.551	18.90	0.29	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,026.72790		1.02673		905.55220	0.90555	1,026.728	19.27	0.65	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	506.51000		0.50651		446.87370	0.44687	506.510	21.17	0.39	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	443.97690		0.44398		392.48290	0.39248	443.977	21.58	0.35	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	409.38440		0.40938		362.21050	0.36221	409.384	21.84	0.33	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	400.66210		0.40066		354.58320	0.35458	400.662	21.91	0.32	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	341.44940		0.34145		301.81720	0.30182	341.449	22.44	0.28	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	259.65880		0.25966		229.40640	0.22941	259.659	23.19	0.22	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	232.80540		0.23281		205.97150	0.20597	232.805	23.48	0.20	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	102.19580		0.10220		97.93710	0.09794	102.196	26.86	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.59340		15.59340		15.36980	15.36980		20.08	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	11.37810		0.01138		8.94290	0.00894	11.378	21.21	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	86.69700		0.08670		109.00090	0.10900	86.697	18.62	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	194.45950		0.19446		173.79070	0.17379	194.460	24.17	0.17	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	179.53770		0.17954		160.88660	0.16089	179.538	24.39	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.68190		15.68190		15.45760	15.45760		20.10	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	11.45190		0.01145		10.56240	0.01056	11.452	19.73	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	95.35620		0.09536		124.42320	0.12442	95.356	17.96	0.10	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	207.61170		0.20761		193.57510	0.19358	207.612	24.55	0.16	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	200.68100		0.20068		188.92190	0.18892	200.681	24.66	0.16	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.71980		15.71980		15.49520	15.49520		20.04	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	492.67500		0.49267		591.02930	0.59103	492.675	19.02	0.33	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	661.75780		0.66176		597.58550	0.59759	661.758	20.99	0.42	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			15.78650		15.78650		15.56090	15.56090		20.11	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.22800		0.01423		15.44170	0.01544	14.228	19.01	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	105.50620		0.10551		141.48580	0.14149	105.506	17.43	0.10	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	231.28270		0.23128		219.92840	0.21993	231.283	25.37	0.16	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.83740		15.83740		15.61090	15.61090		20.15	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.85340		15.85340		15.62650	15.62650		20.13	0.00	35,670,150.00	2,250	63,371.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.85350		0.01585		16.34010	0.01634	15.853	18.62	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	83.41590		0.08342		108.36370	0.10836	83.416	17.39	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	101.13180		0.10113		130.66950	0.13067	101.132	17.56	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	124.73350		0.12473		160.09130	0.16009	124.734	17.75	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	161.84970		0.16185		205.78390	0.20578	161.850	18.01	0.13	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	367.12800		0.36713		438.25460	0.43825	367.128	18.66	0.25	84,199,778.08	23,489	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	409.72290		0.40972		487.24470	0.48724	409.723	18.73	0.27	0.00	0	5,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	433.90580	0.43391	516.65450	0.51665	433.906	18.77	0.28	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	471.45200	0.47145	560.34270	0.56034	471.452	18.86	0.29	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	516.58000	0.51658	610.64360	0.61064	516.580	18.99	0.31	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	546.52170	0.54652	643.86820	0.64387	546.522	19.07	0.32	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	555.24880	0.55525	653.53430	0.65353	555.249	19.10	0.33	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	646.73150	0.64673	754.29000	0.75429	646.732	19.34	0.36	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	651.50330	0.65150	759.52030	0.75952	651.503	19.35	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,199.10160	1.19910	1,088.82800	1.08883	1,199.102	19.58	0.60	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,151.31540	1.15132	1,045.47480	1.04547	1,151.315	19.70	0.59	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	797.91540	0.79792	918.97480	0.91897	797.915	19.70	0.41	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	835.52420	0.83552	959.64080	0.95964	835.524	19.79	0.42	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	965.04770	0.96505	1,099.22740	1.09923	965.048	20.07	0.46	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,085.62000	1.08562	1,227.45770	1.22746	1,085.620	20.33	0.49	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,212.71470	1.21271	1,362.07330	1.36207	1,212.715	20.59	0.52	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,394.21910	1.39422	1,553.07430	1.55307	1,394.219	20.96	0.56	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,436.09440	1.43609	1,596.76010	1.59676	1,436.094	21.05	0.57	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,550.02230	1.55002	1,715.31000	1.71531	1,550.022	21.28	0.59	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	675.67790	0.67568	617.87880	0.61788	675.678	21.48	0.39	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	655.12970	0.65513	599.36990	0.59937	655.130	21.60	0.38	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	642.65110	0.64265	587.89780	0.58790	642.651	21.67	0.38	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	486.77650	0.48678	446.41340	0.44641	486.777	22.67	0.30	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	434.21910	0.43422	398.88580	0.39889	434.219	23.09	0.27	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	424.85360	0.42485	390.41680	0.39042	424.854	23.18	0.27	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	418.74670	0.41875	0.00000	0.00000	418.747	23.23	0.26	111,395,689.92	23,489	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	369.68380	0.36968	341.75920	0.34176	369.684	23.71	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	323.62150	0.32362	304.81940	0.30482	323.622	24.47	0.21	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	316.24670	0.31625	298.13530	0.29814	316.247	24.65	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	314.65020	0.31465	296.68380	0.29668	314.650	24.69	0.20	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	303.11760	0.30312	286.21960	0.28622	303.118	25.00	0.19	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	295.85220	0.29585	279.61980	0.27962	295.852	25.21	0.19	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	266.88100	0.26688	253.26060	0.25326	266.881	26.13	0.17	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	264.00190	0.26400	250.63660	0.25064	264.002	26.23	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	260.62920	0.26063	247.56180	0.24756	260.629	26.35	0.16	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	253.09020	0.25309	240.68440	0.24068	253.090	26.64	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	246.48710	0.24649	227.21680	0.22722	246.487	26.91	0.15	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	242.60000	0.24260	219.25260	0.21925	242.600	27.07	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	230.22670	0.23023	205.92580	0.20593	230.227	27.15	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	224.16480	0.22416	200.44460	0.20044	224.165	27.15	0.14	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	175.81410	0.17581	156.80970	0.15681	175.814	27.15	0.12	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	167.98880	0.16799	149.76280	0.14976	167.989	27.15	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	150.50030	0.15050	134.03030	0.13403	150.500	27.15	0.10	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	146.39950	0.14640	130.34470	0.13034	146.400	27.15	0.10	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.12510	16.12510	15.89270	15.89270		20.28	0.00	2,418,765.00	150	4,932.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	706.16590	0.70617	811.93730	0.81194	706.166	19.11	0.34	0.00	0	90.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	765.55310	0.76555		880.58060	0.88058	765.553	19.20	0.36	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	945.23880	0.94524		1,072.56260	1.07256	945.239	19.67	0.41	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	967.57420	0.96757		1,096.28640	1.09629	967.574	19.72	0.41	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,601.28880	1.60129		1,759.41440	1.75941	1,601.289	21.02	0.54	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	588.66680	0.58867		546.79720	0.54680	588.667	23.15	0.30	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	586.97570	0.58698		545.24860	0.54525	586.976	23.16	0.30	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	501.74560	0.50175		467.10600	0.46711	501.746	23.84	0.26	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	453.08840	0.45309		428.84080	0.42884	453.088	24.30	0.24	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	290.03180	0.29003		258.71780	0.25872	290.032	27.06	0.15	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.41080	16.41080		16.17430	16.17430		20.65	0.00	0.00	0	2,300.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.61750	16.61750		16.38680	16.38680		21.14	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.24630	15.24630		15.04090	15.04090		19.88	0.00	1,204,457.70	79	930.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.56500	15.56500		15.34160	15.34160		20.01	0.00	311,300.00	20	336.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.85340	15.85340		15.62650	15.62650		20.13	0.00	0.00	0	33.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.12510	16.12510		15.89270	15.89270		20.28	0.00	0.00	0	54.00	
£ / R	On 31/05/2016	Any day expiry			21.90620	21.90620		21.65570	21.65570		16.22	0.00	0.00	0	123.00	
£ / R	On 13/06/2016	Foreign Exchange Future			21.95750	21.95750		21.71450	21.71450		16.16	0.00	16,248,550.00	740	57,215.00	
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	17.02960	0.01703		15.25990	0.01526	17.030	17.91	0.04	0.00	0	1,300.00	
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.09730	0.00410		4.45730	0.00446	4.097	24.63	0.01	0.00	0	2,600.00	
£ / R	On 08/09/2016	Any day expiry			22.37560	22.37560		22.10750	22.10750		16.99	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	366.58400	0.36658		444.22730	0.44423	366.584	16.42	0.27	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	121.94750	0.12195		96.98210	0.09698	121.948	19.23	0.11	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			22.42770	22.42770		22.15910	22.15910		17.14	0.00	0.00	0	24,375.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	893.04380	0.89304		0.00000	0.00000	893.044	17.18	0.51	5,722,949.70	500	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	213.61130	0.21361		0.00000	0.00000	213.611	19.22	0.16	2,943,552.96	800	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			22.86040	22.86040		22.58640	22.58640		18.32	0.00	0.00	0	152.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	44.31180	0.04431		44.17850	0.04418	44.312	20.39	0.03	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	67.74370	0.06774		80.43640	0.08044	67.744	17.46	0.05	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	626.63560	0.62664		704.41100	0.70441	626.636	17.61	0.29	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,395.75310	1.39575		1,539.63790	1.53964	1,395.753	18.43	0.49	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	773.46780	0.77347		688.99160	0.68899	773.468	19.41	0.36	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	342.93010	0.34293		301.51670	0.30152	342.930	21.05	0.18	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			23.27310	23.27310		22.99020	22.99020		19.14	0.00	0.00	0	0.00	
£ / R	On 25/04/2017	Any day expiry			23.49230	23.49230		23.20270	23.20270		19.45	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			23.71200	23.71200		23.42170	23.42170			0.00	0.00	0	0.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14075	0.14075		0.14117	0.14117		19.99	0.00	0.00	0	4,799.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14416	0.14416		0.14446	0.14446		19.10	0.00	0.00	0	1,148.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14736	0.14736		0.14766	0.14766		18.94	0.00	0.00	0	5,961.00	
€ / R	On 25/05/2016	Any day expiry			17.32660	17.32660		17.12360	17.12360		21.88	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			17.33350	17.33350		17.13130	17.13130		21.94	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 31/05/2016	Any day expiry			17.34690		17.34690		17.14650	17.14650		21.37	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.39540		17.39540		17.20110	17.20110		21.19	0.00	183,330,120.60	10,539	81,008.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	3.92450		0.00392		4.39940	0.00440	3.924	27.59	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	19.94110		0.01994		31.85300	0.03185	19.941	19.83	0.04	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,474.48790		1.47449		1,299.99130	1.29999	1,474.488	20.06	0.92	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	154.26510		0.15427		206.40920	0.20641	154.265	20.64	0.23	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	274.05470		0.27405		350.26360	0.35026	274.055	20.90	0.35	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	697.15260		0.69715		829.54010	0.82954	697.153	21.81	0.62	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	27.61900		0.02762		22.00770	0.02201	27.619	25.30	0.05	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.81520		17.81520		17.60020	17.60020		20.84	0.00	445,380.00	25	10,856.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,314.39770		1.31440		1,165.48420	1.16548	1,314.398	20.17	0.67	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.20520		18.20520		17.98650	17.98650		20.62	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	393.03190		0.39303		432.72970	0.43273	393.032	19.64	0.22	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	551.90830		0.55191		602.75040	0.60275	551.908	19.74	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	481.96430		0.48196		424.31930	0.42432	481.964	23.32	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	342.23880		0.34224		309.56530	0.30957	342.239	24.52	0.19	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.57970		18.57970		18.35530	18.35530		20.58	0.00	9,289,850.00	500	3,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.21583		102.21583		102.11697	102.11697			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.44880		99.44880		99.34724	99.34724			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.32622		98.32622		98.22316	98.22316			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.14495		100.14495		100.15139	100.15139			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17551		100.17551		100.18148	100.18148			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.93297		99.93297		99.93497	99.93497			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54440		100.54440		100.54824	100.54824			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.99221		99.99221		99.99298	99.99298			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.83882		99.83882		99.83318	99.83318			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.45569		100.45569		100.38378	100.38378			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.94093		99.94093		99.86496	99.86496			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.39169		99.39169		99.31214	99.31214			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			485.00600		485.00600		484.93700	484.93700			0.00	0.00	0	16.00
AL37	On 03/11/2016	Index Future			494.39600		494.39600		494.33100	494.33100			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			557.41400		557.41400		557.52400	557.52400			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			568.20500		568.20500		568.32400	568.32400			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			505.89400		505.89400		506.18900	506.18900			0.00	0.00	0	627.00
ALBI	On 03/11/2016	Index Future			515.68800		515.68800		515.99500	515.99500			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			526.11700		526.11700		526.44800	526.44800			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
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.14580		11.14580		11.04770	11.04770		16.49	0.00	7,021,854.00	630	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.33930		11.33930		11.22890	11.22890		16.64	0.00	0.00	0	1,432.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.51580		11.51580		11.40340	11.40340		16.54	0.00	0.00	0	380.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.68490		11.68490		11.56880	11.56880		16.50	0.00	0.00	0	4,348.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.75080		11.75080		11.63320	11.63320		16.35	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.99650		11.99650		11.86560	11.86560		16.44	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.73100		15.73100		15.52470	15.52470		20.33	0.00	0.00	0	4,383.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.13390		16.13390		15.90780	15.90780		20.45	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.33120		2.33120		2.30640	2.30640		19.50	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.36840		2.36840		2.34090	2.34090		19.62	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future			2.33950		2.33950		2.31290	2.31290		21.23	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.39690		2.39690		2.36740	2.36740		21.68	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future			131.27659		131.27659		131.23915	131.23915			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future			132.13159		132.13159		132.09493	132.09493			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			10.70500		76.08554		10.70500	76.08554			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.72605		77.96359		10.71659	78.02272			0.00	311,854.36	4	8,905.00
ES33	On 03/11/2016	Bond Future			10.81143		75.66407		10.80154	75.72503			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.89295		77.19550		10.88233	77.26009			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			10.88000		79.86311		10.88000	79.86311			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future			10.89629		81.90359		10.88684	81.97020			0.00	0.00	0	7,270.00

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
ES42	On 03/11/2016	Bond Future		10.98115	79.20987		10.97128	79.27846			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI		504.77400	504.77400		505.05000	505.05000			0.00	5,047,740.00	1	469.00
GOVI	On 03/11/2016	GOVI		514.54700	514.54700		514.83300	514.83300			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI		524.95200	524.95200		525.26300	525.26300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.96460	1.96460		1.93860	1.93860		19.54	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.00660	2.00660		1.97810	1.97810		19.65	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.04320	2.04320		2.01410	2.01410		19.79	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.07690	2.07690		2.04680	2.04680		19.96	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		126.34675	126.34675		126.34675	126.34675			0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.42143	127.42143		127.38661	127.38661			0.00	0.00	0	2,704.00
I2025	On 03/11/2016	Bond Future		129.87232	129.87232		129.83826	129.83826			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future		106.86311	106.86311		106.86311	106.86311			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future		108.26563	108.26563		108.23610	108.23610			0.00	0.00	0	3,915.00
I2033	On 03/11/2016	Bond Future		109.32534	109.32534		109.29640	109.29640			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future		134.50771	134.50771		134.50771	134.50771			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		135.50298	135.50298		135.93978	135.93978			0.00	542,011.92	4	22,243.00
I2038	On 03/11/2016	Bond Future		138.10934	138.10934		138.55605	138.55605			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future		134.50103	134.50103		134.50103	134.50103			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		136.55514	136.55514		137.11163	137.11163			0.00	0.00	0	16,234.00
I2046	On 03/11/2016	Bond Future		137.67069	137.67069		138.23945	138.23945			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future		145.50701	145.50701		145.50701	145.50701			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		144.86622	144.86622		144.47648	144.47648			0.00	0.00	0	20,717.00
I2050	On 03/11/2016	Bond Future		147.65304	147.65304		147.25692	147.25692			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future		248.45600	248.45600		248.28900	248.28900			0.00	0.00	0	1,031.00
IGOV	On 03/11/2016	Index Future		253.28600	253.28600		253.11900	253.11900			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		258.42700	258.42700		258.26700	258.26700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.72100	672.72100		672.59100	672.59100			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		685.56600	685.56600		685.43400	685.43400			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
JIBAR FUTURE	On 18/05/2016		Jibar Tradeable Future	7.33000	92.67000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.41000	92.59000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016		Jibar Tradeable Future	7.47000	92.53000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016		Jibar Tradeable Future	7.54000	92.46000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.59000	92.41000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016		Jibar Tradeable Future	7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.78000	92.22000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.93000	92.07000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	8.03000	91.97000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	8.11000	91.89000		8.17000	91.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	8.19000	91.81000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	8.24000	91.76000		8.29000	91.71000			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.15090	0.15090		0.14920	0.14920			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.15120	0.15120		0.14890	0.14890			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.15180	0.15180		0.14940	0.14940			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.07530	0.07530		0.07390	0.07390			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06970	0.06970		0.06800	0.06800			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.06500	0.06500		0.06320	0.06320			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.31740	10.31740		10.25010	10.25010		18.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.48590	10.48590		10.40810	10.40810		18.16	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.64050	10.64050		10.56170	10.56170		18.03	0.00	0.00	0	0.00
PULA / R	On 13/06/2016		Foreign Exchange Future	1.38580	1.38580		1.37450	1.37450			0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.40320	1.40320		1.39030	1.39030			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.41840	1.41840		1.40520	1.40520			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.42930	1.42930		1.41580	1.41580			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.14100	1.14100		1.14360	1.14360			0.00	0.00	0	13,435.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.14460	1.14460		1.14720	1.14720			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.14830	1.14830		1.15100	1.15100			0.00	0.00	0	0.00
R186	On 05/05/2016		Bond Future	9.21000	112.64492		9.21000	112.64492		10.12	0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	9.18130	110.10877		9.17663	110.14140		10.48	0.00	17,947,729.51	163	89,471.00
R186	On 04/08/2016	9.25	Put	2,043.31000	2.04331		2,067.18000	2.06718	2,043.310	10.63	0.46	0.00	0	1,000.00
R186	On 04/08/2016	9.40	Put	1,605.78000	1.60578		1,630.88000	1.63088	1,605.780	10.72	0.39	0.00	0	5,000.00
R186	On 04/08/2016	9.60	Put	1,138.54000	1.13854		1,163.39000	1.16339	1,138.540	10.84	0.30	0.00	0	5,635.00
R186	On 04/08/2016	10.00	Put	530.85000	0.53085		550.77000	0.55077	530.850	11.08	0.16	0.00	0	6,500.00
R186	On 03/11/2016		Bond Future	9.23206	112.21812		9.22706	112.25235		10.17	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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	299.50360		299.50360		299.50360	299.50360			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future	298.91231		298.91231		298.54185	298.54185			0.00	0.00	0	1,889.00
R197	On 03/11/2016	Bond Future	304.66179		304.66179		304.28744	304.28744			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	249.69770		249.69770		249.69770	249.69770		9.10	0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future	250.82207		250.82207		250.75303	250.75303		8.51	0.00	0.00	0	36,980.00
R202	On 03/11/2016	Bond Future	255.64655		255.64655		255.57892	255.57892			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2016	Bond Future	9.00500		95.20413		9.00500	95.20413		7.91	0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future	8.95152		97.56319		8.95726	97.53621		7.80	0.00	0.00	0	6,100.00
R2023	On 03/11/2016	Bond Future	9.00824		95.50039		9.01408	95.47377		7.82	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.05492		97.43298		9.06038	97.40889		7.53	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	7.98000		101.57706		7.98000	101.57706		1.58	0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future	7.87623		103.69122		7.90072	103.66583		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	7.88939		101.50523		7.92013	101.48029		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.78465		103.55946		7.82304	103.53728		0.79	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2016	Bond Future	9.59000		90.17855		9.59000	90.17855			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future	9.59103		88.31921		9.57095	88.45670			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.64345		90.01130		9.62259	90.15224			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	9.72000		89.10842		9.72000	89.10842		14.05	0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	9.72478		91.22518		9.69955	91.40868		14.02	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future	9.78105		88.81354		9.75490	89.00134		14.33	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.83005		90.61114		9.80265	90.80560		14.03	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	9.80000		93.82453		9.80000	93.82453			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future	9.79135		96.15221		9.77642	96.27130			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	9.84728		93.49166		9.83178	93.61387			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future	9.86000		90.39328		9.86000	90.39328		15.44	0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	9.86036		88.35251		9.84550	88.47003		16.16	0.00	0.00	0	41,343.00

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
R2037	On 03/11/2016	Bond Future			9.91282		90.04526		9.89741	90.16587		15.83	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.95912		87.61080		9.94287	87.73673		16.27	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			8.37500		102.20289		8.37500	102.20289		3.08	0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future			8.29759		100.44984		8.32596	100.39028		3.08	0.00	0.00	0	34,911.00
R204	On 03/11/2016	Bond Future			8.35242		102.37409		8.38391	102.31434		2.74	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.37472		100.40326		8.40886	100.34554		2.52	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			9.93000		94.01959		9.93000	94.01959		16.06	0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.92572		91.87234		9.91087	91.99738		16.83	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			9.97865		93.63248		9.96325	93.76085		16.48	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			9.97000		90.96519		9.97000	90.96519		16.69	0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.95954		88.92867		9.94983	89.01060		17.52	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.01146		90.63246		10.00137	90.71679		17.16	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.05762		88.08473		10.04688	88.17367		17.67	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			9.96500		90.03793		9.96500	90.03793		17.24	0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.95426		92.33378		9.94450	92.41768		17.26	0.00	0.00	0	59,523.00
R2048	On 03/11/2016	Bond Future			10.00801		89.66345		9.99786	89.74985		17.72	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.05692		91.47809		10.04612	91.56915		17.39	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			8.61000		98.07858		8.61000	98.07858		4.44	0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.57226		96.64492		8.57829	96.62774		4.49	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.66725		96.84598		8.67280	96.83217		4.06	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,689.33000		1.68933	1,688.87000	1.68887	1,689.330	4.14	0.58	0.00	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.74000		92.94115		8.74000	92.94115		6.01	0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.70779		95.07659		8.70299	95.09379		5.87	0.00	0.00	0	48,309.00
R208	On 03/11/2016	Bond Future			8.76449		93.49489		8.75911	93.51331		5.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.80567		95.38701		8.79900	95.40878		5.49	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

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
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			9.74500		70.20989		9.74500	70.20989		16.03	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.73216		71.99425		9.72238	72.05900		16.10	0.00	0.00	0	54,865.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,333.76000		1.33376		1,393.68000	1.39368	1,333.760	16.05	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,868.92000		1.86892		1,937.12000	1.93712	1,868.920	16.19	0.45	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,393.28000		2.39328		2,400.17000	2.40017	2,393.280	16.28	0.50	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	945.61000		0.94561		961.52000	0.96152	945.610	16.80	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,931.57000		5.93157		6,010.93000	6.01093	5,931.570	16.98	0.84	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.78095		70.22249		9.77079	70.28915		16.53	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.82315		71.64380		9.81236	71.71403		16.29	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			183.88930		183.88930		183.88930	183.88930			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.50901		187.50901		187.45800	187.45800			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			188.82547		188.82547		188.77555	188.77555			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 04/08/2016	Bond Future			139.57277		139.57277		139.53959	139.53959			0.00	0.00	0	62.00
R211	On 03/11/2016	Bond Future			142.25751		142.25751		142.22516	142.22516			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			145.07160		145.07160		145.07160	145.07160			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			145.85296		145.85296		145.81328	145.81328			0.00	0.00	0	3,880.00
R212	On 03/11/2016	Bond Future			148.65851		148.65851		148.61961	148.61961			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			9.63000		80.81753		9.63000	80.81753		13.76	0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.62380		82.77073		9.59852	82.93780		13.77	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future			9.67723		80.80505		9.65105	80.97600		14.10	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.72480		82.44033		9.69738	82.61728		13.85	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			9.88000		70.16367		9.88000	70.16367		16.78	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
R214	On 04/08/2016	Bond Future		9.86121	71.99416		9.85142	72.06085		16.82	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	133.83000	0.13383	149.24000	0.14924	133.830	16.34	0.06	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	904.69000	0.90469	955.60000	0.95560	904.690	16.60	0.27	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,092.23000	4.09223	4,175.12000	4.17512	4,092.230	17.31	0.70	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,915.71000	8.91571	8,991.34000	8.99134	8,915.710	17.72	0.94	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.91185	70.07571		9.90169	70.14432		17.30	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.95754	71.49389		9.94676	71.56609		17.05	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future		27,015.46000	27,015.46000		26,746.98000	26,746.98000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,589.71000	27,589.71000		27,290.43000	27,290.43000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.12770	11.12770		11.04720	11.04720		17.42	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.34430	11.34430		11.25140	11.25140		17.43	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.14020	5.14020		5.08670	5.08670		15.80	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.11020	5.11020		5.06220	5.06220		15.80	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.51040	1.51040		1.49470	1.49470			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.43840	1.43840		1.42070	1.42070			0.00	0.00	0	0.00

Total for Derivatives : **3,113,001,837.54** **319,881** **3,862,788.00**

Grand Total: **3,113,001,837.54** **319,881** **3,862,788.00**