



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: 13/05/2016

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 13/05/2016	Any day expiry		15.20530	15.20530		15.03510	15.03510		15.85	0.00	6,748,243.20	444	0.00
\$ / R	On 16/05/2016	Any day expiry		15.29840	15.29840		15.03510	15.03510		16.86	0.00	0.00	0	1,611.00
\$ / R	On 16/05/2016	Any day expiry	14.82	Call	485.39230	0.48539	273.09620	0.27310	485.392	21.93	0.95	0.00	0	2,500.00
\$ / R	On 17/05/2016	Any day expiry		15.29840	15.29840		15.02920	15.02920		18.74	0.00	0.00	0	0.00
\$ / R	On 17/05/2016	Any day expiry	14.46	Put	3.25770	0.00326	18.76660	0.01877	3.258	26.55	0.02	0.00	0	1,000.00
\$ / R	On 17/05/2016	Any day expiry	15.15	Put	67.56240	0.06756	216.89780	0.21690	67.562	20.19	0.32	0.00	0	2,000.00
\$ / R	On 18/05/2016	Any day expiry		15.29840	15.29840		15.03220	15.03220		19.79	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	22.37590	0.02238	76.48490	0.07648	22.376	23.31	0.11	0.00	0	15,000.00
\$ / R	On 18/05/2016	Any day expiry	15.26	Call	163.17860	0.16318	75.37630	0.07538	163.179	20.07	0.55	0.00	0	2,500.00
\$ / R	On 19/05/2016	Any day expiry		15.30140	15.30140		15.03520	15.03520		20.43	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry		15.30430	15.30430		15.03820	15.03820		20.89	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry		15.31320	15.31320		15.04710	15.04710		19.87	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry		15.31620	15.31620		15.05020	15.05020		20.00	0.00	0.00	0	0.00
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	9.34500	0.00935	35.61770	0.03562	9.345	19.17	0.04	0.00	0	1,000.00
\$ / R	On 25/05/2016	Any day expiry		15.31930	15.31930		15.05320	15.05320		20.11	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry		15.32550	15.32550		15.05930	15.05930		20.37	0.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.00020	0.00000	0.00680	0.00001	0.000	28.51	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	1.76040	0.00176	5.18840	0.00519	1.760	26.47	0.01	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	11.47630	0.01148	21.59930	0.02160	11.476	21.82	0.04	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	41.69680	0.04170	22.07510	0.02208	41.697	22.44	0.13	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	11.60110	0.01160	5.68810	0.00569	11.601	24.64	0.04	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			15.33480	15.33480	15.06850	15.06850		19.70	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry			15.33790	15.33790	15.07150	15.07150		19.79	0.00	287,631.50	19	2,348.00
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	28.96390	0.02896	67.17360	0.06717	28.964	19.39	0.09	0.00	0	1,000.00
\$ / R	On 01/06/2016	Any day expiry			15.34090	15.34090	15.07460	15.07460		19.87	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	34.38380	0.03438	79.24560	0.07925	34.384	19.29	0.10	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	713.75400	0.71375	513.16270	0.51316	713.754	19.03	0.85	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.35640	15.35640	15.08990	15.08990		19.67	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.09590	0.00010	0.26880	0.00027	0.096	26.73	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	269.06560	0.26907	178.05350	0.17805	269.066	19.91	0.46	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.35950	15.35950	15.09290	15.09290		19.74	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	48.67570	0.04868	99.68150	0.09968	48.676	19.09	0.13	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.36260	15.36260	15.09600	15.09600		19.80	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	62.57400	0.06257	125.39590	0.12540	62.574	18.98	0.15	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	93.00580	0.09301	173.22190	0.17322	93.006	19.14	0.21	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	175.18930	0.17519	114.58550	0.11459	175.189	20.78	0.32	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.36570	15.36570	15.09900	15.09900		19.84	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.37810	15.37810	15.11130	15.11130		19.74	0.00	996,116,427.50	64,775	554,780.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.33930	0.00034	0.68870	0.00069	0.339	26.43	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	1.33650	0.00134	2.48410	0.00248	1.337	23.00	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	1.56920	0.00157	2.91500	0.00292	1.569	22.56	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	2.25300	0.00225	4.18300	0.00418	2.253	21.60	0.01	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,882.03400	1.88203	1,618.60850	1.61861	1,882.034	20.16	0.99	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	3.93400	0.00393	7.30850	0.00731	3.934	20.16	0.01	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	4.16400	0.00416	7.73700	0.00774	4.164	20.01	0.01	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	13.23360	0.01323	32.21220	0.03221	13.234	18.54	0.04	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	18.49550	0.01850	42.67510	0.04268	18.495	18.60	0.05	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	25.37920	0.02538	55.67100	0.05567	25.379	18.65	0.07	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	29.53180	0.02953	63.23210	0.06323	29.532	18.67	0.08	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	45.36700	0.04537	91.03020	0.09103	45.367	18.75	0.11	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	51.92210	0.05192	102.28490	0.10228	51.922	18.78	0.12	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	971.41810	0.97142	755.95100	0.75595	971.418	18.78	0.88	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	59.19410	0.05919	114.51180	0.11451	59.194	18.80	0.14	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	774.84110	0.77484	585.07520	0.58508	774.841	18.94	0.80	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	714.45880	0.71446	533.67940	0.53368	714.459	19.03	0.77	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	121.67080	0.12167	209.98200	0.20998	121.671	19.05	0.24	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	135.68520	0.13569	229.79260	0.22979	135.685	19.11	0.26	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	608.45490	0.60845	445.18340	0.44518	608.455	19.20	0.71	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	170.33530	0.17034	277.43090	0.27743	170.335	19.24	0.30	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	173.75190	0.17375	282.03870	0.28204	173.752	19.25	0.31	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	562.37270	0.56237	407.44120	0.40744	562.373	19.28	0.68	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	184.27270	0.18427	296.14120	0.29614	184.273	19.28	0.32	0.00	0	33,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	500.41320	0.50041	357.44020	0.35744	500.413	19.40	0.64	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	263.19310	0.26319	181.69720	0.18170	263.193	20.18	0.42	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	214.47770	0.21448	146.44150	0.14644	214.478	20.52	0.36	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	173.81230	0.17381	117.43820	0.11744	173.812	20.85	0.30	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	150.67750	0.15068	101.07330	0.10107	150.678	21.07	0.27	0.00	0	650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	772.57750	0.77258	989.77330	0.98977	772.578	21.07	0.73	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	130.38010	0.13038	86.85030	0.08685	130.380	21.29	0.24	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	107.56260	0.10756	71.16430	0.07116	107.563	21.56	0.20	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	984.72320	0.98472	1,216.64790	1.21665	984.723	21.62	0.80	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	96.80500	0.09681	63.87390	0.06387	96.805	21.70	0.19	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	91.11760	0.09112	60.03560	0.06004	91.118	21.78	0.18	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,193.25830	1.19326	1,435.49000	1.43549	1,193.258	22.10	0.86	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	68.13780	0.06814	44.64480	0.04464	68.138	22.17	0.14	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,328.49290	1.32849	1,575.47590	1.57548	1,328.493	22.41	0.88	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	54.86180	0.05486	35.55510	0.03556	54.862	22.45	0.12	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	36.54010	0.03654	22.80220	0.02280	36.540	22.97	0.08	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	35.40790	0.03541	22.02830	0.02203	35.408	23.01	0.08	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	32.59970	0.03260	20.20170	0.02020	32.600	23.09	0.07	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,654.49970	1.65450	1,908.90170	1.90890	1,654.500	23.09	0.93	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	29.51170	0.02951	18.20270	0.01820	29.512	23.18	0.07	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	28.07530	0.02808	17.27610	0.01728	28.075	23.23	0.06	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	6.02760	0.00603	3.44960	0.00345	6.028	24.68	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	5.35160	0.00535	3.04510	0.00305	5.352	24.79	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	4.67190	0.00467	2.83640	0.00284	4.672	24.91	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	4.51600	0.00452	2.81780	0.00282	4.516	24.95	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	2.67410	0.00267	2.58110	0.00258	2.674	25.44	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.52300	0.00252	2.51150	0.00251	2.523	26.05	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.34440	0.00234	2.34540	0.00235	2.344	28.35	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.38120	15.38120	15.11430	15.11430		19.78	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	68.33380	0.06833	129.01080	0.12901	68.334	18.83	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	138.16500	0.13816	92.96220	0.09296	138.165	21.29	0.25	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.38430	15.38430	15.11740	15.11740		19.85	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry			15.40280	15.40280	15.13560	15.13560		19.83	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	91.16290	0.09116	156.87420	0.15687	91.163	18.91	0.17	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.41200	15.41200	15.14480	15.14480		19.98	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	298.40380	0.29840	427.57350	0.42757	298.404	19.72	0.39	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	100.14330	0.10014	69.73970	0.06974	100.143	22.44	0.17	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.42440	15.42440	15.15690	15.15690		19.90	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.63430	0.00063	1.12810	0.00113	0.634	25.87	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	12.24110	0.01224	19.66960	0.01967	12.241	20.06	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	114.30400	0.11430	184.35820	0.18436	114.304	19.00	0.19	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	117.36560	0.11737	83.10160	0.08310	117.366	22.29	0.18	0.00	0	250.00

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 28/06/2016	Any day expiry	17.04	Call	71.90550	0.07191	49.62250	0.04962	71.906	23.06	0.12	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.42750	15.42750	15.16000	15.16000		20.03	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.43060	15.43060	15.16300	15.16300		20.06	0.00	76,723.00	5	1,100.00
\$ / R	On 05/07/2016	Any day expiry			15.44600	15.44600	15.17820	15.17820		19.99	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	135.98640	0.13599	209.21910	0.20922	135.986	19.01	0.21	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.46760	15.46760	15.19950	15.19950		20.03	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	297.33680	0.29734	410.81050	0.41081	297.337	19.51	0.35	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.47690	15.47690	15.20860	15.20860		20.11	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.51020	15.51020	15.24220	15.24220		20.07	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,323.29440	1.32329	1,537.83180	1.53783	1,323.294	22.04	0.74	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	63.43920	0.06344	47.99180	0.04799	63.439	24.69	0.08	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.51320	15.51320	15.24520	15.24520		20.09	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	2.73060	0.00273	3.88820	0.00389	2.731	23.92	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	33.74010	0.03374	48.83730	0.04884	33.740	19.77	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	155.19230	0.15519	118.44820	0.11845	155.192	23.00	0.18	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	119.25760	0.11926	90.74480	0.09074	119.258	23.51	0.15	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.51620	15.51620	15.24830	15.24830		20.10	0.00	0.00	0	265.00
\$ / R	On 05/08/2016	Any day expiry			15.54030	15.54030	15.27270	15.27270		20.16	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	339.41880	0.33942	447.28890	0.44729	339.419	19.49	0.34	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.55830	15.55830	15.29100	15.29100		20.10	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	12.02870	0.01203	18.17440	0.01817	12.029	20.42	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	636.72010	0.63672	516.47490	0.51647	636.720	20.06	0.53	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.57040	15.57040	15.30320	15.30320		20.04	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.57640	15.57640	15.30930	15.30930		20.15	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	800.23510	0.80024	966.29190	0.96629	800.235	20.55	0.54	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	186.50300	0.18650	148.43510	0.14844	186.503	23.16	0.19	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.60500	15.60500	15.33750	15.33750		20.17	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	5.27980	0.00528	6.71780	0.00672	5.280	22.28	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	53.59610	0.05360	75.30280	0.07530	53.596	19.17	0.07	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	175.49390	0.17549	141.14950	0.14115	175.494	23.55	0.18	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	151.48430	0.15148	121.80540	0.12181	151.484	23.88	0.15	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.61450	15.61450	15.34680	15.34680		20.09	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.64000	15.64000	15.37180	15.37180		20.15	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.64630	15.64630	15.37810	15.37810		20.17	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	91.55710	0.09156	124.51670	0.12452	91.557	18.89	0.11	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	267.92220	0.26792	218.63040	0.21863	267.922	22.81	0.24	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.64950	15.64950	15.38120	15.38120		20.18	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.66220	15.66220	15.39370	15.39370		20.14	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	384.72670	0.38473	487.70740	0.48771	384.727	19.27	0.32	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	126.74930	0.12675	107.18910	0.10719	126.749	24.71	0.12	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.66860	15.66860	15.40000	15.40000		20.16	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.68130	15.68130	15.41250	15.41250		20.19	0.00	74,407,768.50	4,745	184,406.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	43.40020	0.04340	64.04740	0.06405	43.400	18.59	0.06	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	88.56480	0.08856	121.91820	0.12192	88.565	18.70	0.10	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	245.28200	0.24528	316.22400	0.31622	245.282	18.98	0.23	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,355.18950	1.35519	1,162.80660	1.16281	1,355.190	19.03	0.75	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	273.88950	0.27389	350.30660	0.35031	273.890	19.03	0.25	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	304.66050	0.30466	387.97880	0.38798	304.660	19.08	0.27	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,094.35680	1.09436	932.00030	0.93200	1,094.357	19.30	0.67	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	537.25290	0.53725	447.60500	0.44761	537.253	21.06	0.41	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	468.69810	0.46870	390.77460	0.39077	468.698	21.42	0.37	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	431.16190	0.43116	359.21050	0.35921	431.162	21.67	0.34	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	421.69920	0.42170	351.26570	0.35127	421.699	21.74	0.34	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	357.40840	0.35741	297.01180	0.29701	357.408	22.24	0.29	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	270.59050	0.27059	222.66980	0.22267	270.590	23.00	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	241.68830	0.24169	198.76260	0.19876	241.688	23.27	0.21	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	100.06310	0.10006	88.38500	0.08838	100.063	26.44	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.70990	15.70990	15.44060	15.44060		20.21	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.71290	0.00771	9.32010	0.00932	7.713	20.83	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	70.79550	0.07080	99.19410	0.09919	70.796	18.54	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	200.66960	0.20067	166.21220	0.16621	200.670	23.96	0.17	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	184.66080	0.18466	152.97410	0.15297	184.661	24.17	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.79890	15.79890	15.52810	15.52810		20.29	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.51540	0.00952	11.19700	0.01120	9.515	19.87	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	79.82750	0.07983	113.01960	0.11302	79.828	17.91	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	215.37910	0.21538	184.34810	0.18435	215.379	24.41	0.17	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	207.90030	0.20790	179.60770	0.17961	207.900	24.51	0.16	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.83710	15.83710	15.56560	15.56560		20.31	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	453.87800	0.45388	554.20530	0.55421	453.878	19.20	0.31	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	703.41500	0.70341	603.46190	0.60346	703.415	21.02	0.44	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			15.90380	15.90380	15.63160	15.63160		20.31	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.11450	0.01411	15.99520	0.01600	14.115	19.58	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	98.18050	0.09818	133.28300	0.13328	98.180	17.81	0.09	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	236.50180	0.23650	210.43310	0.21043	236.502	25.14	0.16	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.95470	15.95470	15.68220	15.68220		20.36	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.97060	15.97060	15.69800	15.69800		20.33	0.00	36,045,644.20	2,257	62,031.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.31320	0.01331	14.62070	0.01462	13.313	18.68	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	68.52530	0.06853	100.83730	0.10084	68.525	17.19	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	84.83550	0.08484	121.95550	0.12196	84.835	17.41	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	106.88770	0.10689	149.90590	0.14991	106.888	17.66	0.10	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	142.10280	0.14210	193.47430	0.19347	142.103	17.99	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	341.70730	0.34171	416.35700	0.41636	341.707	18.90	0.23	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	381.78240	0.38178	462.25040	0.46225	381.782	18.96	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	404.57360	0.40457	489.69090	0.48969	404.574	19.00	0.26	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	438.61640	0.43862	531.34380	0.53134	438.616	19.04	0.28	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	478.39220	0.47839	579.39030	0.57939	478.392	19.10	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	506.81560	0.50682	611.16860	0.61117	506.816	19.18	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	515.10870	0.51511	620.42140	0.62042	515.109	19.21	0.31	0.00	0	27,368.00

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	15.20	Put	602.23020	0.60223	717.03820	0.71704	602.230	19.45	0.34	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	606.78710	0.60679	722.06460	0.72206	606.787	19.46	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,267.46020	1.26746	1,118.97610	1.11898	1,267.460	19.68	0.62	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,217.52780	1.21753	1,073.60160	1.07360	1,217.528	19.80	0.61	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	746.92780	0.74693	875.60160	0.87560	746.928	19.80	0.39	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	783.03800	0.78304	914.86660	0.91487	783.038	19.88	0.40	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	907.73880	0.90774	1,050.05050	1.05005	907.739	20.16	0.44	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,023.62240	1.02362	1,174.92930	1.17493	1,023.622	20.40	0.47	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,146.50710	1.14651	1,306.16180	1.30616	1,146.507	20.65	0.50	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,321.91790	1.32192	1,493.55450	1.49355	1,321.918	20.99	0.54	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,362.48920	1.36249	1,536.48810	1.53649	1,362.489	21.07	0.55	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,473.53530	1.47354	1,653.11620	1.65312	1,473.535	21.30	0.57	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	713.97660	0.71398	625.60330	0.62560	713.977	21.49	0.41	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	692.10060	0.69210	606.28620	0.60629	692.101	21.60	0.40	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	678.80890	0.67881	594.52150	0.59452	678.809	21.67	0.39	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	512.55960	0.51256	448.01920	0.44802	512.560	22.65	0.31	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	456.04540	0.45605	398.90720	0.39891	456.045	23.05	0.28	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	445.96680	0.44597	390.16510	0.39017	445.967	23.13	0.28	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	439.39530	0.43940	384.46330	0.38446	439.395	23.18	0.27	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	386.56530	0.38657	338.69440	0.33869	386.565	23.63	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	331.63020	0.33163	299.22620	0.29923	331.630	24.23	0.21	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	323.56550	0.32357	292.31290	0.29231	323.565	24.40	0.21	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	321.81850	0.32182	290.81170	0.29081	321.818	24.44	0.21	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	309.20260	0.30920	279.99470	0.27999	309.203	24.73	0.20	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	301.25480	0.30125	273.17510	0.27318	301.255	24.93	0.19	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	269.54920	0.26955	245.97350	0.24597	269.549	25.81	0.17	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	266.39650	0.26640	243.26940	0.24327	266.397	25.91	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	262.70620	0.26271	240.09960	0.24010	262.706	26.03	0.17	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	254.45200	0.25445	233.01520	0.23302	254.452	26.30	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	247.21820	0.24722	222.36600	0.22237	247.218	26.56	0.16	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	242.96220	0.24296	214.40200	0.21440	242.962	26.71	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	235.85130	0.23585	201.08770	0.20109	235.851	26.99	0.15	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	232.93200	0.23293	195.61610	0.19562	232.932	27.10	0.15	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	184.50980	0.18451	152.16960	0.15217	184.510	27.18	0.12	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	176.30560	0.17631	145.17410	0.14517	176.306	27.18	0.12	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	157.96550	0.15797	129.58130	0.12958	157.965	27.18	0.11	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	153.66410	0.15366	125.93380	0.12593	153.664	27.18	0.10	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.23980	16.23980	15.96550	15.96550		20.48	0.00	35,743,799.80	2,201	5,416.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	672.17200	0.67217	782.55590	0.78256	672.172	19.31	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	728.95260	0.72895	849.11570	0.84912	728.953	19.40	0.34	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	898.41580	0.89842	1,035.69700	1.03570	898.416	19.78	0.39	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	919.90550	0.91991	1,058.79080	1.05879	919.906	19.83	0.40	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,534.86790	1.53487	1,707.40990	1.70741	1,534.868	21.07	0.53	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	614.49740	0.61450	554.93910	0.55494	614.497	23.12	0.31	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	18.44	Call	612.70370	0.61270	553.34760	0.55335	612.704	23.14	0.31	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	521.99890	0.52200	472.89510	0.47290	521.999	23.79	0.27	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	470.14810	0.47015	432.23980	0.43224	470.148	24.23	0.25	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	303.68360	0.30368	263.95530	0.26396	303.684	27.12	0.16	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.52860	16.52860	16.25190	16.25190		20.85	0.00	16,528,600.00	1,000	3,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.73770	16.73770	16.46370	16.46370		21.33	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.37810	15.37810	15.11130	15.11130		19.74	0.00	1,491,675.70	97	987.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.68130	15.68130	15.41250	15.41250		20.19	0.00	78,406.50	5	313.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.97060	15.97060	15.69800	15.69800		20.33	0.00	367,323.80	23	29.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.23980	16.23980	15.96550	15.96550		20.48	0.00	0.00	0	54.00
£ / R	On 31/05/2016	Any day expiry			22.00490	22.00490	21.85380	21.85380		16.28	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.06310	22.06310	21.91180	21.91180		16.11	0.00	224,227,285.30	10,163	57,590.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	18.65040	0.01865	14.52650	0.01453	18.650	18.58	0.04	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	3.37560	0.00338	3.39710	0.00340	3.376	25.01	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.45700	22.45700	22.30770	22.30770		19.39	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	436.23480	0.43623	486.26120	0.48626	436.235	18.86	0.28	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	185.37890	0.18538	172.17240	0.17217	185.379	21.61	0.14	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.50850	22.50850	22.35910	22.35910		19.27	0.00	0.00	0	24,413.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,032.38420	1.03238	966.55910	0.96656	1,032.384	19.27	0.52	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	286.85110	0.28685	266.21940	0.26622	286.851	21.20	0.19	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.94080	22.94080	22.78900	22.78900		19.02	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	43.95960	0.04396	46.93080	0.04693	43.960	20.75	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	63.84380	0.06384	73.80560	0.07381	63.844	17.61	0.05	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	633.68930	0.63369	682.72530	0.68273	633.689	18.27	0.29	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,389.87780	1.38988	1,472.34420	1.47234	1,389.878	19.06	0.48	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	832.14050	0.83214	785.81490	0.78581	832.141	20.03	0.37	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	378.38290	0.37838	356.12130	0.35612	378.383	21.67	0.19	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.34930	23.34930	23.19850	23.19850		19.05	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.56440	23.56440	23.41090	23.41090		19.08	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.79320	23.79320	23.63920	23.63920		0.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14100	0.14100	0.13900	0.13900		19.95	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14426	0.14426	0.14225	0.14225		19.16	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14746	0.14746	0.14541	0.14541		18.95	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016	Any day expiry			17.31100	17.31100	17.16950	17.16950		20.66	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.31870	17.31870	17.17730	17.17730		20.90	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.33410	17.33410	17.19280	17.19280		20.45	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.38390	17.38390	17.24190	17.24190		20.52	0.00	36,506,190.00	2,100	80,689.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	2.26720	0.00227	2.96470	0.00296	2.267	27.40	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	14.12260	0.01412	22.03210	0.02203	14.123	19.62	0.04	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,452.67220	1.45267	1,324.10830	1.32411	1,452.672	19.70	0.94	0.00	0	6,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	126.70720		0.12671		165.65600	0.16566	126.707	19.94	0.21	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	240.76950		0.24077		298.59020	0.29859	240.770	20.22	0.34	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	665.72190		0.66572		766.07880	0.76608	665.722	21.17	0.63	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	17.50570		0.01751		14.37050	0.01437	17.506	24.80	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.78530		17.78530		17.64390	17.64390		20.78	0.00	0.00	0	12,145.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,279.56200		1.27956		1,186.74610	1.18675	1,279.562	20.10	0.67	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.17370		18.17370		18.03050	18.03050		20.84	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	403.39290		0.40339		425.42870	0.42543	403.393	19.89	0.23	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	564.63420		0.56463		594.16210	0.59416	564.634	20.00	0.29	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	473.13690		0.47314		433.37430	0.43337	473.137	23.52	0.26	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	335.45560		0.33546		311.71190	0.31171	335.456	24.72	0.19	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.54650		18.54650		18.40150	18.40150		20.96	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.39226		102.39226		102.10726	102.10726			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.63124		99.63124		99.33694	99.33694			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.51195		98.51195		98.21055	98.21055			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13696		100.13696		100.13588	100.13588			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.16738		100.16738		100.16186	100.16186			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.92025		99.92025		99.90923	99.90923			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.53580		100.53580		100.50910	100.50910			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.98920		99.98920		99.95635	99.95635			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.84779		99.84779		99.81002	99.81002			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.50266		100.50266		100.35622	100.35622			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.99306		99.99306		99.83962	99.83962			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.45040		99.45040		99.28731	99.28731			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			483.54600		483.54600		484.79100	484.79100			0.00	0.00	0	22.00
AL37	On 03/11/2016	Index Future			492.89400		492.89400		494.16100	494.16100			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.87600		554.87600		557.13000	557.13000			0.00	0.00	0	9.00
AL7T	On 03/11/2016	Index Future			565.60300		565.60300		567.89800	567.89800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			504.00800		504.00800		506.11900	506.11900			0.00	110,881,760.00	22	627.00
ALBI	On 03/11/2016	Index Future			513.75200		513.75200		515.90100	515.90100			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future			524.12600		524.12600		526.32500	526.32500			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.16510		11.16510		11.08300	11.08300		16.33	0.00	1,674,765.00	150	7,644.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.34160		11.34160		11.26060	11.26060		16.72	0.00	0.00	0	1,432.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.51820		11.51820		11.43540	11.43540		16.65	0.00	0.00	0	400.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.68510		11.68510		11.60270	11.60270		16.52	0.00	0.00	0	4,398.00

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
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.88850		11.88850		11.79610	11.79610		16.13	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.12270		12.12270		12.03100	12.03100		16.40	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.77130		15.77130		15.64320	15.64320		19.45	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.15850		16.15850		16.03410	16.03410		20.10	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.34340		2.34340		2.30660	2.30660		19.23	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.37590		2.37590		2.34030	2.34030		19.77	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.33920		2.33920		2.32010	2.32010		21.01	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.39390		2.39390		2.37470	2.37470		21.78	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	131.50409		131.50409		131.46684	131.46684			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.35965		132.35965		132.32069	132.32069			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 04/08/2016	Bond Future	10.77190		77.67805		10.71094	78.05806			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	10.85916		75.37090		10.79624	75.75773			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.94274		76.89378		10.87752	77.28938			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 04/08/2016	Bond Future	10.93696		81.61800		10.87600	82.04674			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.02353		78.91650		10.96059	79.35288			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	502.92800		502.92800		504.93300	504.93300			0.00	25,146,400.00	5	463.00
GOVI	On 03/11/2016	GOVI	512.65100		512.65100		514.69200	514.69200			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	523.00300		523.00300		525.09100	525.09100			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
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.98110	1.98110		1.94830	1.94830		19.72	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.02130	2.02130		1.98840	1.98840		19.65	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.05840	2.05840		2.02490	2.02490		19.89	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.09170	2.09170		2.05820	2.05820		20.05	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.22509	127.22509		127.39442	127.39442			0.00	38,167,527.00	300	3,004.00
I2025	On 03/11/2016	Bond Future		129.66860	129.66860		129.84021	129.84021			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 04/08/2016	Bond Future		108.13539	108.13539		108.41603	108.41603			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future		109.18940	109.18940		109.47473	109.47473			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 04/08/2016	Bond Future		134.55235	134.55235		135.22065	135.22065			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future		137.13646	137.13646		137.81651	137.81651			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 04/08/2016	Bond Future		133.85744	133.85744		135.41966	135.41966			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future		134.91742	134.91742		136.50871	136.50871			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 04/08/2016	Bond Future		142.34184	142.34184		144.02535	144.02535			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future		145.07578	145.07578		146.79040	146.79040			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		247.23300	247.23300		248.02700	248.02700			0.00	0.00	0	1,033.00
IGOV	On 03/11/2016	Index Future		252.03200	252.03200		252.84100	252.84100			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		257.14200	257.14200		257.97000	257.97000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.62400	670.62400		672.27200	672.27200			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		683.42900	683.42900		685.10800	685.10800			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.76000	92.24000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.91000	92.09000		7.91000	92.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.01000	91.99000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.09000	91.91000		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.17000	91.83000		8.17000	91.83000			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 20/03/2018	Jibar Tradeable Future		8.22000	91.78000		8.22000	91.78000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15200	0.15200		0.14940	0.14940			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15170	0.15170		0.14960	0.14960			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.15220	0.15220		0.14990	0.14990			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07290	0.07290		0.07330	0.07330			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06490	0.06490		0.06490	0.06490			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.06070	0.06070		0.06060	0.06060			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.40340	10.40340		10.32000	10.32000		17.77	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.55480	10.55480		10.47340	10.47340		18.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.70830	10.70830		10.62610	10.62610		18.09	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.39650	1.39650		1.38200	1.38200			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.41270	1.41270		1.39820	1.39820			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.42790	1.42790		1.41330	1.41330			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.43900	1.43900		1.42440	1.42440			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.13040	1.13040		1.14100	1.14100			0.00	28,260.00	25	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.13420	1.13420		1.14480	1.14480			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future		1.13790	1.13790		1.14860	1.14860			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future		9.25526	109.59390		9.18844	110.05892		10.55	0.00	86,359,993.20	788	90,249.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,218.03000	2.21803	2,009.95000	2.00995	2,218.030	10.55	0.49	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,744.78000	1.74478	1,570.53000	1.57053	1,744.780	10.64	0.42	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,236.89000	1.23689	1,103.60000	1.10360	1,236.890	10.76	0.33	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	572.02000	0.57202	501.84000	0.50184	572.020	10.99	0.18	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future		9.30943	111.69024		9.24005	112.16344		10.24	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future		299.02767	299.02767		299.33027	299.33027			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future		304.77075	304.77075		305.07679	305.07679			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 04/08/2016	Bond Future		249.86404	249.86404		250.31127	250.31127		8.51	0.00	0.00	0	37,085.00
R202	On 03/11/2016	Bond Future		254.66271	254.66271		255.11695	255.11695			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 04/08/2016	Bond Future		9.02628	97.21261		8.95882	97.52888		7.83	0.00	0.00	0	6,473.00

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
R2023	On 03/11/2016	Bond Future		9.08740	95.14038		9.01664	95.46211		7.86	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		9.13908	97.06241		9.06425	97.39181		7.56	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 04/08/2016	Bond Future		7.97792	103.58586		7.89247	103.67438		1.29	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future		8.02540	101.39495		7.91489	101.48454		1.09	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.98561	103.44346		7.82500	103.53615		0.78	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 04/08/2016	Bond Future		9.65402	87.88988		9.58759	88.34274			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.70890	89.57115		9.64036	90.03216			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 04/08/2016	Bond Future		9.78263	90.80653		9.71629	91.28686		14.10	0.00	0.00	0	7,553.00
R2032	On 03/11/2016	Bond Future		9.84113	88.38428		9.77273	88.87323		14.42	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.89251	90.17018		9.82172	90.67019		14.11	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 04/08/2016	Bond Future		9.83393	95.81387		9.77276	96.30053			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future		9.89153	93.14413		9.82853	93.63953			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 04/08/2016	Bond Future		9.90264	88.01952		9.84152	88.50154		16.23	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future		9.95668	89.70339		9.89382	90.19401		15.89	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		10.00472	87.25893		9.93979	87.76063		16.34	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 04/08/2016	Bond Future		8.38179	100.27320		8.30480	100.43470		3.07	0.00	0.00	0	34,911.00
R204	On 03/11/2016	Bond Future		8.44889	102.19119		8.36238	102.35519		2.73	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.48723	100.21319		8.38743	100.38177		2.51	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 04/08/2016	Bond Future		9.96797	91.51815		9.90686	92.03119		16.88	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future		10.02247	93.26885		9.95962	93.79115		16.53	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 04/08/2016	Bond Future		10.00184	88.57327		9.94075	89.08733		17.55	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future		10.05530	90.26769		9.99250	90.79103		17.19	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		10.10314	87.70947		10.03834	88.24451		17.71	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

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
R2048	On 04/08/2016	Bond Future			9.99691		91.96879		9.93581	92.49251		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future			10.05222		89.28893		9.98939	89.82206		17.74	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.10283		91.09287		10.03797	91.63799		17.40	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 04/08/2016	Bond Future			8.65358		96.41357		8.58422	96.61085		4.51	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.76658		96.59923		8.68374	96.80496		4.07	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,529.32000		1.52932	1,647.21000	1.64721	1,529.320		4.10	0.55	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.78843		94.78827		8.72017	95.03226		5.91	0.00	0.00	0	48,590.00
R208	On 03/11/2016	Bond Future			8.85126		93.19839		8.77864	93.44646		5.82	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.89953		95.08131		8.82143	95.33559		5.53	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 04/08/2016	Bond Future			9.76978		71.74603		9.70871	72.14966		16.17	0.00	717,460.30	10	54,894.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,192.89000		1.19289	1,348.40000	1.34840	1,192.890		16.01	0.34	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,695.04000		1.69504	1,889.41000	1.88941	1,695.040		16.10	0.43	4,294,407.71	136	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,448.98000		2.44898	2,259.15000	2.25915	2,448.980		16.15	0.52	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	947.84000		0.94784	856.82000	0.85682	947.840		16.64	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,683.47000		5.68347	6,031.12000	6.03112	5,683.470		16.90	0.83	16,342,170.27	272	5,624.00
R209	On 03/11/2016	Bond Future			9.81995		69.96750		9.75721	70.37841		16.62	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.86364		71.38121		9.79897	71.80134		16.37	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 04/08/2016	Bond Future			187.81994		187.81994		187.76920	187.76920			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future			189.13674		189.13674		189.08373	189.08373			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			139.77534		139.77534		139.74238	139.74238			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.45986		142.45986		142.42524	142.42524			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 04/08/2016	Bond Future		145.93926	145.93926		146.05513	146.05513			0.00	0.00	0	3,892.00
R212	On 03/11/2016	Bond Future		148.74217	148.74217		148.85923	148.85923			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 04/08/2016	Bond Future		9.68201	82.38793		9.61565	82.82454		13.88	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future		9.73763	80.41261		9.66925	80.85710		14.21	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.78760	82.03715		9.71684	82.49164		13.96	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 04/08/2016	Bond Future		9.90401	71.70386		9.84295	72.11864		16.86	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	105.84000	0.10584	130.69000	0.13069	105.840	16.37	0.05	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	791.64000	0.79164	909.08000	0.90908	791.640	16.64	0.24	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,846.35000	3.84635	4,148.48000	4.14848	3,846.350	17.36	0.69	9,494,438.21	190	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,627.48000	8.62748	9,021.65000	9.02165	8,627.480	17.76	0.94	25,646,439.37	380	5,610.00
R214	On 03/11/2016	Bond Future		9.95616	69.77782		9.89344	70.20011		17.36	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		10.00349	71.18754		9.93883	71.61928		17.11	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		27,100.32000	27,100.32000		26,769.51000	26,769.51000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,639.28000	27,639.28000		27,311.82000	27,311.82000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.19940	11.19940		11.02990	11.02990		17.31	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.40460	11.40460		11.23340	11.23340		17.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.14290	5.14290		5.08150	5.08150		15.64	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.11680	5.11680		5.05200	5.05200		15.87	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.50810	1.50810		1.48600	1.48600			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.43550	1.43550		1.41370	1.41370			0.00	0.00	0	0.00

Total for Derivatives : **1,747,379,340.06** **90,112** **3,795,233.00**

Grand Total: **1,747,379,340.06** **90,112** **3,795,233.00**