



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: 19/05/2016

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 19/05/2016	Any day expiry	15.86050	15.86050		15.74450	15.74450		42.15	0.00	0.00	0	0.00	
\$ / R	On 20/05/2016	Any day expiry	15.90450	15.90450		15.74450	15.74450		42.04	0.00	0.00	0	4,700.00	
\$ / R	On 23/05/2016	Any day expiry	15.90460	15.90460		15.75080	15.75080		26.59	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.89820	15.89820		15.75390	15.75390		25.96	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	2.02540	0.00203	4.10760	0.00411	2.025	34.23	0.01	0.00	0	1,000.00
\$ / R	On 24/05/2016	Any day expiry	15.66	Call	339.15570	0.33916	256.86620	0.25687	339.156	26.83	0.69	0.00	0	2,500.00
\$ / R	On 24/05/2016	Any day expiry	15.67	Put	103.96230	0.10396	167.40100	0.16740	103.962	26.79	0.32	0.00	0	3,000.00
\$ / R	On 25/05/2016	Any day expiry	15.90130	15.90130		15.75700	15.75700		25.53	0.00	0.00	0	285.00	
\$ / R	On 25/05/2016	Any day expiry	15.74	Call	298.36230	0.29836	229.94200	0.22994	298.362	25.68	0.63	0.00	0	2,500.00
\$ / R	On 27/05/2016	Any day expiry	15.90770	15.90770		15.76330	15.76330		24.96	0.00	0.00	0	1,000.00	
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	33.11	0.00	0	250.00	
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.33020	0.00033	0.52370	0.00052	0.330	37.19	0.00	0	150.00	
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	3.07770	0.00308	4.59570	0.00460	3.078	32.98	0.01	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	147.02190	0.14702	116.44290	0.11644	147.022	25.59	0.36	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	36.14850	0.03615	30.48530	0.03049	36.148	27.17	0.12	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry	15.91720	15.91720		15.77150	15.77150		23.17	0.00	0.00	0	930.00	

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			15.92040	15.92040		15.77430	15.77430		23.17	0.00	0.00	0	3,550.00
\$ / R	14.50	Put	On 31/05/2016	Any day expiry	7.68470	0.00768		11.97050	0.01197	7.685	26.80	0.03	0.00	0	0	1,000.00	
\$ / R	15.57	Call	On 31/05/2016	Any day expiry	468.41490	0.46841		387.41160	0.38741	468.415	22.48	0.71	0.00	0	0	5,000.00	
\$ / R			On 01/06/2016	Any day expiry	15.92350	15.92350		15.77700	15.77700		23.17	0.00	0.00	0	0	0.00	
\$ / R	14.53	Put	On 01/06/2016	Any day expiry	9.50720	0.00951		14.07470	0.01407	9.507	26.25	0.03	0.00	0	0	18,400.00	
\$ / R	14.68	Call	On 01/06/2016	Any day expiry	1,256.09220	1.25609		1,116.57560	1.11658	1,256.092	25.05	0.96	0.00	0	0	18,400.00	
\$ / R			On 06/06/2016	Any day expiry	15.93940	15.93940		15.79070	15.79070		22.60	0.00	0.00	0	0	0.00	
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	0.07290	0.00007		0.07890	0.00008	0.073	34.77	0.00	0.00	0	0	1,000.00	
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	608.94570	0.60895		517.30070	0.51730	608.946	21.83	0.75	0.00	0	0	1,000.00	
\$ / R			On 07/06/2016	Any day expiry	15.94260	15.94260		15.79350	15.79350		22.63	0.00	0.00	0	0	0.00	
\$ / R	14.52	Put	On 07/06/2016	Any day expiry	14.06970	0.01407		20.20880	0.02021	14.070	23.71	0.04	0.00	0	0	1,000.00	
\$ / R			On 08/06/2016	Any day expiry	15.94570	15.94570		15.79620	15.79620		22.66	0.00	0.00	0	0	300.00	
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	17.96380	0.01796		26.38150	0.02638	17.964	23.13	0.05	0.00	0	0	8,219.00	
\$ / R	14.75	Put	On 08/06/2016	Any day expiry	25.63420	0.02563		38.50220	0.03850	25.634	22.68	0.07	0.00	0	0	1,000.00	
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	421.30060	0.42130		353.61430	0.35361	421.301	22.41	0.59	0.00	0	0	8,219.00	
\$ / R			On 09/06/2016	Any day expiry	15.94890	15.94890		15.79900	15.79900		22.67	0.00	0.00	0	0	264.00	
\$ / R			On 13/06/2016	Foreign Exchange Future	15.96160	15.96160		15.80990	15.80990		22.27	0.00	981,845,900.80	61,513	641,563.00		
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	0.12840	0.00013		0.22250	0.00022	0.128	31.20	0.00	0.00	0	330.00		
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	0.49950	0.00050		0.94720	0.00095	0.500	27.63	0.00	0.00	0	6,600.00		
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	0.60460	0.00060		1.10200	0.00110	0.605	27.27	0.00	0.00	0	750.00		
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	0.92360	0.00092		1.54740	0.00155	0.924	26.46	0.00	0.00	0	700.00		
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	2,463.34230	2.46334		2,312.49850	2.31250	2,463.342	25.25	0.99	0.00	0	53,633.00		
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	1.74230	0.00174		2.59850	0.00260	1.742	25.25	0.01	0.00	0	545.00		
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	1.85640	0.00186		2.73860	0.00274	1.856	25.13	0.01	0.00	0	36,230.00		
\$ / R	14.00	Put	On 13/06/2016	Foreign Exchange Future	5.00730	0.00501		6.35160	0.00635	5.007	23.22	0.01	0.00	0	62,394.00		
\$ / R	14.10	Put	On 13/06/2016	Foreign Exchange Future	6.18160	0.00618		7.63350	0.00763	6.182	22.82	0.02	0.00	0	50.00		
\$ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	7.62970	0.00763		9.19820	0.00920	7.630	22.42	0.02	0.00	0	5,150.00		
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	8.47520	0.00848		10.88400	0.01088	8.475	22.21	0.02	0.00	0	28,500.00		
\$ / R	14.40	Put	On 13/06/2016	Foreign Exchange Future	12.08600	0.01209		17.58650	0.01759	12.086	21.76	0.03	0.00	0	33,000.00		
\$ / R	14.45	Put	On 13/06/2016	Foreign Exchange Future	13.93700	0.01394		20.47190	0.02047	13.937	21.72	0.04	0.00	0	500.00		
\$ / R	14.46	Call	On 13/06/2016	Foreign Exchange Future	1,515.93560	1.51594		1,370.99360	1.37099	1,515.936	21.71	0.96	0.00	0	500.00		
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	16.03100	0.01603		23.73770	0.02374	16.031	21.67	0.04	0.00	0	66,600.00		
\$ / R	14.70	Call	On 13/06/2016	Foreign Exchange Future	1,288.96490	1.28896		1,151.23970	1.15124	1,288.965	21.49	0.93	0.00	0	50.00		
\$ / R	14.78	Call	On 13/06/2016	Foreign Exchange Future	1,215.11660	1.21512		1,080.69280	1.08069	1,215.117	21.41	0.92	0.00	0	23,510.00		
\$ / R	14.80	Put	On 13/06/2016	Foreign Exchange Future	35.22520	0.03523		53.40350	0.05340	35.225	21.39	0.08	0.00	0	26,500.00		
\$ / R	14.85	Put	On 13/06/2016	Foreign Exchange Future	39.82000	0.03982		60.39020	0.06039	39.820	21.35	0.09	0.00	0	8,000.00		
\$ / R	14.93	Call	On 13/06/2016	Foreign Exchange Future	1,079.80760	1.07981		952.92280	0.95292	1,079.808	21.27	0.89	0.00	0	330.00		
\$ / R	14.96	Put	On 13/06/2016	Foreign Exchange Future	51.70870	0.05171		78.24780	0.07825	51.709	21.25	0.12	0.00	0	5,250.00		
\$ / R	14.97	Put	On 13/06/2016	Foreign Exchange Future	52.92130	0.05292		80.05160	0.08005	52.921	21.24	0.12	0.00	0	35,000.00		
\$ / R	15.00	Call	On 13/06/2016	Foreign Exchange Future	1,018.30030	1.01830		895.55240	0.89555	1,018.300	21.21	0.87	0.00	0	56,883.00		
\$ / R	15.00	Put	On 13/06/2016	Foreign Exchange Future	56.70030	0.05670		85.65240	0.08565	56.700	21.21	0.13	0.00	0	34,400.00		
\$ / R	15.10	Call	On 13/06/2016	Foreign Exchange Future	932.52170	0.93252		817.41200	0.81741	932.522	21.12	0.85	0.00	0	17,283.00		
\$ / R	15.60	Call	On 13/06/2016	Foreign Exchange Future	567.67070	0.56767		486.26270	0.48626	567.671	21.74	0.67	0.00	0	33,000.00		
\$ / R	15.75	Call	On 13/06/2016	Foreign Exchange Future	479.17800	0.47918		407.71650	0.40772	479.178	21.97	0.60	14,224,521.15	1,498	7,000.00		

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	15.90	Call	400.68400	0.40068	340.42010	0.34042	400.684	22.19	0.54	3,429,440.44	400	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	354.61840	0.35462	301.21090	0.30121	354.618	22.39	0.50	1,577,332.38	200	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	393.01840	0.39302	491.31090	0.49131	393.018	22.39	0.50	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	313.57040	0.31357	265.83940	0.26584	313.570	22.63	0.45	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	266.18270	0.26618	225.20300	0.22520	266.183	22.95	0.40	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	554.55650	0.55456	666.73300	0.66673	554.557	23.02	0.61	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	243.29510	0.24330	205.65080	0.20565	243.295	23.12	0.38	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	230.99900	0.23100	195.16390	0.19516	230.999	23.22	0.36	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	725.50390	0.72550	847.94190	0.84794	725.504	23.61	0.69	3,307,431.60	300	0.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	179.75790	0.17976	151.61130	0.15161	179.758	23.68	0.30	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	841.31810	0.84132	968.83430	0.96883	841.318	23.97	0.74	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	148.81910	0.14882	125.21160	0.12521	148.819	24.02	0.25	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	103.37370	0.10337	86.83340	0.08683	103.374	24.60	0.19	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	100.45330	0.10045	84.39150	0.08439	100.453	24.64	0.18	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	93.48440	0.09348	78.56760	0.07857	93.484	24.75	0.17	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,131.88440	1.13188	1,268.66760	1.26867	1,131.884	24.75	0.83	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	85.72080	0.08572	72.08220	0.07208	85.721	24.87	0.16	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	82.07040	0.08207	69.03380	0.06903	82.070	24.94	0.16	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	21.12860	0.02113	17.29250	0.01729	21.129	26.83	0.05	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	19.00510	0.01901	15.48390	0.01548	19.005	26.97	0.04	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	16.83890	0.01684	13.64400	0.01364	16.839	27.13	0.04	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	16.33710	0.01634	13.21880	0.01322	16.337	27.17	0.04	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	10.23700	0.01024	8.08450	0.00808	10.237	27.81	0.02	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	8.55130	0.00855	6.68220	0.00668	8.551	28.05	0.02	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	4.72440	0.00472	3.76810	0.00377	4.724	28.87	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.96480	15.96480	15.81270	15.81270		22.29	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	18.49120	0.01849	27.69670	0.02770	18.491	21.39	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	326.79410	0.32679	277.86800	0.27787	326.794	22.63	0.46	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.96790	15.96790	15.81540	15.81540		22.31	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.97430	15.97430	15.82090	15.82090		22.29	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	227.68810	0.22769	298.27910	0.29828	227.688	21.77	0.34	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.98700	15.98700	15.83270	15.83270		22.13	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	23.86550	0.02387	40.61710	0.04062	23.866	20.03	0.06	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.99650	15.99650	15.84350	15.84350		22.15	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	120.49910	0.12050	164.62890	0.16463	120.499	20.86	0.20	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	227.17780	0.22718	192.02570	0.19203	227.178	23.59	0.31	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.00910	16.00910	15.85790	15.85790		21.89	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.24060	0.00024	0.36470	0.00036	0.241	28.78	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	6.08350	0.00608	8.39120	0.00839	6.084	23.70	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	36.75770	0.03676	55.16890	0.05517	36.758	20.09	0.08	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	253.11820	0.25312	215.69520	0.21570	253.118	23.23	0.33	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	163.65650	0.16366	138.08270	0.13808	163.656	24.12	0.23	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			16.01220	16.01220	15.86150	15.86150		21.90	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			16.01540	16.01540	15.86510	15.86510		21.89	0.00	79,720.00	5	1,072.00

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 05/07/2016	Any day expiry			16.03110	16.03110		15.88300	15.88300		21.75	0.00	0.00	0	0.00
\$ / R	14.60	Put	On 05/07/2016	Any day expiry	50.06280	0.05006	69.35200	0.06935	50.063	20.04	0.09	0.00	0	1,000.00			
\$ / R			On 12/07/2016	Any day expiry	16.05320	16.05320	15.90820	15.90820		21.61	0.00	0.00	0	0.00			
\$ / R	15.04	Put	On 12/07/2016	Any day expiry	137.14640	0.13715	171.15280	0.17115	137.146	20.31	0.19	0.00	0	12,000.00			
\$ / R			On 15/07/2016	Any day expiry	16.06260	16.06260	15.91900	15.91900		21.64	0.00	0.00	0	370.00			
\$ / R			On 26/07/2016	Any day expiry	16.09730	16.09730	15.95590	15.95590		21.49	0.00	0.00	0	0.00			
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	912.47790	0.91248	1,007.78660	1.00779	912.478	22.37	0.61	0.00	0	7,229.00			
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	120.54870	0.12055	105.60250	0.10560	120.549	25.12	0.14	0.00	0	7,229.00			
\$ / R			On 27/07/2016	Any day expiry	16.10040	16.10040	15.95910	15.95910		21.51	0.00	0.00	0	2,110.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	1.33710	0.00134	1.84100	0.00184	1.337	25.87	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	17.12770	0.01713	21.25730	0.02126	17.128	21.79	0.03	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	278.57220	0.27857	246.65230	0.24665	278.572	23.32	0.29	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	218.71040	0.21871	193.36830	0.19337	218.710	23.90	0.23	0.00	0	150.00			
\$ / R			On 28/07/2016	Any day expiry	16.10360	16.10360	15.96230	15.96230		21.51	0.00	0.00	0	265.00			
\$ / R			On 05/08/2016	Any day expiry	16.12890	16.12890	15.98760	15.98760		21.51	0.00	0.00	0	1,900.00			
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	181.58020	0.18158	213.96990	0.21397	181.580	20.20	0.21	0.00	0	5,000.00			
\$ / R			On 11/08/2016	Any day expiry	16.14790	16.14790	16.00660	16.00660		21.40	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	6.90810	0.00691	7.79160	0.00779	6.908	22.45	0.01	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	986.08640	0.98609	898.27330	0.89827	986.086	20.55	0.67	0.00	0	2,000.00			
\$ / R			On 15/08/2016	Any day expiry	16.16060	16.16060	16.01920	16.01920		21.32	0.00	0.00	0	105.00			
\$ / R			On 16/08/2016	Any day expiry	16.16380	16.16380	16.02240	16.02240		21.33	0.00	0.00	0	0.00			
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	849.05650	0.84906	771.42550	0.77143	849.056	20.87	0.61	0.00	0	10,000.00			
\$ / R			On 17/08/2016	Any day expiry	16.16690	16.16690	16.02560	16.02560		21.34	0.00	0.00	0	0.00			
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	512.44050	0.51244	577.05230	0.57705	512.441	20.93	0.40	0.00	0	5,000.00			
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	313.18560	0.31319	282.21360	0.28221	313.186	23.38	0.28	0.00	0	5,000.00			
\$ / R			On 18/08/2016	Any day expiry	16.17010	16.17010	16.02870	16.02870		21.34	0.00	0.00	0	0.00			
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	760.84220	0.76084	690.11730	0.69012	760.842	21.16	0.56	0.00	0	5,000.00			
\$ / R			On 26/08/2016	Any day expiry	16.19560	16.19560	16.05450	16.05450		21.39	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	4.28720	0.00429	4.61980	0.00462	4.287	24.90	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	27.42720	0.02743	32.39420	0.03239	27.427	20.35	0.04	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	291.41910	0.29142	263.70550	0.26371	291.419	23.81	0.26	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	253.67760	0.25368	228.86170	0.22886	253.678	24.16	0.23	0.00	0	150.00			
\$ / R			On 29/08/2016	Any day expiry	16.20540	16.20540	16.06440	16.06440		21.28	0.00	0.00	0	2,467.00			
\$ / R			On 06/09/2016	Any day expiry	16.23130	16.23130	16.09060	16.09060		21.31	0.00	0.00	0	0.00			
\$ / R			On 08/09/2016	Any day expiry	16.23770	16.23770	16.09720	16.09720		21.33	0.00	0.00	0	0.00			
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	47.62680	0.04763	55.95800	0.05596	47.627	19.72	0.06	0.00	0	36,130.00			
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	421.69630	0.42170	384.55050	0.38455	421.696	22.94	0.33	0.00	0	36,130.00			
\$ / R			On 09/09/2016	Any day expiry	16.24100	16.24100	16.10050	16.10050		21.34	0.00	0.00	0	0.00			
\$ / R			On 13/09/2016	Any day expiry	16.25390	16.25390	16.11360	16.11360		21.29	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	233.40830	0.23341	265.56350	0.26556	233.408	19.90	0.21	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	206.45950	0.20646	187.57110	0.18757	206.460	24.95	0.18	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	16.26040	16.26040	16.12020	16.12020		21.30	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	16.27330	16.27330	16.13330	16.13330		21.25	0.00	209,242,091.40	12,858	190,742.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	20.73020	0.02073	24.86650	0.02487	20.730	19.24	0.03	0.00	0	405.00			

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	13.70	Put	45.96400	0.04596	54.19360	0.05419	45.964	19.39	0.06	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	96.47260	0.09647	0.00000	0.00000	96.473	19.55	0.10	3,383,895.00	2,000	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	142.57310	0.14257	163.47260	0.16347	142.573	19.65	0.14	150,952,509.80	73,000	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,834.37200	1.83437	1,717.74990	1.71775	1,834.372	19.68	0.84	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	161.07200	0.16107	184.44990	0.18445	161.072	19.68	0.16	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	181.61830	0.18162	207.65310	0.20765	181.618	19.72	0.17	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,528.86690	1.52887	1,422.50370	1.42250	1,528.867	19.91	0.78	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	462.59240	0.46259	516.18610	0.51619	462.592	20.38	0.34	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	506.62220	0.50662	563.36610	0.56337	506.622	20.52	0.36	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	803.02730	0.80303	737.63520	0.73764	803.027	21.28	0.53	183,763,860.45	21,500	0.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	707.58410	0.70758	649.00880	0.64901	707.584	21.63	0.48	118,681,068.00	15,000	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	660.43060	0.66043	605.36440	0.60536	660.431	21.82	0.46	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	653.44700	0.65345	598.90990	0.59891	653.447	21.85	0.45	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	639.69150	0.63969	586.20270	0.58620	639.692	21.91	0.44	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	545.12580	0.54513	499.29110	0.49929	545.126	22.34	0.39	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	419.93030	0.41993	384.47440	0.38447	419.930	23.14	0.32	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	378.82850	0.37883	346.82410	0.34682	378.828	23.47	0.29	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	146.82300	0.14682	135.48760	0.13549	146.823	26.04	0.13	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.30250	16.30250	16.16280	16.16280		21.31	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.40840	0.00641	6.78650	0.00679	6.408	23.05	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	33.85740	0.03386	42.09660	0.04210	33.857	18.89	0.04	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	314.40900	0.31441	287.27260	0.28727	314.409	24.20	0.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	290.16680	0.29017	265.09070	0.26509	290.167	24.40	0.23	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.39320	16.39320	16.25480	16.25480		21.33	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.84820	0.00885	9.14170	0.00914	8.848	22.16	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	37.71060	0.03771	45.30270	0.04530	37.711	17.93	0.05	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	324.51290	0.32451	299.30040	0.29930	324.513	24.61	0.23	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	313.57010	0.31357	289.19050	0.28919	313.570	24.71	0.22	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.43200	16.43200	16.29420	16.29420		21.33	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	305.44050	0.30544	337.91060	0.33791	305.440	19.77	0.22	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	987.94710	0.98795	920.23600	0.92024	987.947	21.21	0.54	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.50040	16.50040	16.36360	16.36360		21.30	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.52270	0.01252	13.23970	0.01324	12.523	21.52	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	53.68340	0.05368	63.27850	0.06328	53.683	18.05	0.06	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	335.19390	0.33519	311.32830	0.31133	335.194	25.11	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.55360	16.55360	16.41730	16.41730		21.32	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.57020	16.57020	16.43410	16.43410		21.29	0.00	165,702,000.00	10,000	64,620.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.10910	0.01311	13.65310	0.01365	13.109	20.79	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	36.05380	0.03605	42.07690	0.04208	36.054	17.37	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	45.63540	0.04564	52.99330	0.05299	45.635	17.56	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	58.94350	0.05894	68.05980	0.06806	58.944	17.78	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	80.89670	0.08090	92.72560	0.09273	80.897	18.08	0.07	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	124.08590	0.12409	140.75280	0.14075	124.086	18.53	0.10	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	227.67200	0.22767	254.19480	0.25419	227.672	19.28	0.16	19,036,912.80	8,000	23,489.00

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	14.63	Put	261.68870	0.26169	288.30400	0.28830	261.689	19.47	0.18	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	279.67170	0.27967	306.89060	0.30689	279.672	19.53	0.19	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	305.79610	0.30580	334.80950	0.33481	305.796	19.59	0.20	120,598,548.00	40,000	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	336.36360	0.33636	367.39800	0.36740	336.364	19.65	0.22	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	356.83070	0.35683	389.17200	0.38917	356.831	19.69	0.23	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	362.82290	0.36282	395.54430	0.39554	362.823	19.70	0.23	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	426.36520	0.42637	462.94270	0.46294	426.365	19.81	0.26	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	429.71770	0.42972	466.49240	0.46649	429.718	19.82	0.26	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,666.76370	1.66676	1,572.72380	1.57272	1,666.764	19.93	0.71	0.00	0	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	496.56370	0.49656	538.62380	0.53862	496.564	19.93	0.29	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	535.64100	0.53564	581.36000	0.58136	535.641	20.02	0.30	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,605.84100	1.60584	1,515.46000	1.51546	1,605.841	20.02	0.70	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	565.04790	0.56505	612.35420	0.61235	565.048	20.10	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	667.85210	0.66785	720.37090	0.72037	667.852	20.38	0.35	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	696.21420	0.69621	750.08650	0.75009	696.214	20.45	0.36	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	764.81140	0.76481	821.82140	0.82182	764.811	20.62	0.38	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	868.59100	0.86859	930.00700	0.93001	868.591	20.87	0.41	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,019.05180	1.01905	1,086.27210	1.08627	1,019.052	21.19	0.45	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,054.04050	1.05404	1,122.56980	1.12257	1,054.041	21.27	0.46	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	1,086.02550	1.08603	0.00000	0.00000	1,086.026	21.29	0.54	4,432,681.58	500	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,150.05440	1.15005	1,221.95860	1.22196	1,150.054	21.46	0.48	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	977.34830	0.97735	916.01300	0.91601	977.348	21.63	0.50	33,365,774.40	4,000	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	948.35470	0.94835	888.62320	0.88862	948.355	21.73	0.48	163,867,590.00	20,000	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	934.18850	0.93419	875.24600	0.87525	934.189	21.78	0.48	816,510.97	100	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	930.68480	0.93068	871.99100	0.87199	930.685	21.79	0.48	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	719.82270	0.71982	674.11400	0.67411	719.823	22.72	0.39	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	712.06560	0.71207	666.83760	0.66684	712.066	22.76	0.39	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	636.99610	0.63700	595.78440	0.59578	636.996	23.17	0.35	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	623.43020	0.62343	583.01040	0.58301	623.430	23.25	0.35	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	614.57250	0.61457	574.66750	0.57467	614.573	23.30	0.34	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	542.94560	0.54295	507.29430	0.50729	542.946	23.75	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	466.35230	0.46635	435.37620	0.43538	466.352	24.31	0.27	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	452.32170	0.45232	422.21410	0.42221	452.322	24.43	0.26	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	449.27410	0.44927	419.35700	0.41936	449.274	24.45	0.26	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	427.19030	0.42719	398.65480	0.39865	427.190	24.65	0.25	0.00	0	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	413.20400	0.41320	385.54950	0.38555	413.204	24.77	0.24	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	361.88900	0.36189	340.04160	0.34004	361.889	25.49	0.22	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	357.44390	0.35744	335.89540	0.33590	357.444	25.59	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	352.22990	0.35223	331.03480	0.33103	352.230	25.70	0.21	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	340.57270	0.34057	320.16320	0.32016	340.573	25.98	0.20	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	330.34760	0.33035	310.62870	0.31063	330.348	26.23	0.20	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	324.32880	0.32433	305.01390	0.30501	324.329	26.39	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	314.26310	0.31426	295.62840	0.29563	314.263	26.66	0.19	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	310.12280	0.31012	291.77030	0.29177	310.123	26.78	0.18	0.00	0	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	20.90	Call	277.11040	0.27711	260.98940	0.26099	277.110	27.84	0.16	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	271.74600	0.27175	255.99160	0.25599	271.746	28.03	0.16	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	254.42660	0.25443	231.46250	0.23146	254.427	28.33	0.15	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	248.19260	0.24819	225.67440	0.22567	248.193	28.33	0.15	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.85070	16.85070	16.71910	16.71910		21.35	0.00	16,850,700.00	1,000	10,622.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	506.68010	0.50668	539.67740	0.53968	506.680	19.73	0.26	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	553.45570	0.55346	588.67580	0.58868	553.456	19.82	0.27	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	687.60800	0.68761	728.80130	0.72880	687.608	20.05	0.32	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	704.51100	0.70451	746.42020	0.74642	704.511	20.08	0.32	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,233.61770	1.23362	1,297.76030	1.29776	1,233.618	21.22	0.45	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	814.85970	0.81486	771.61320	0.77161	814.860	23.20	0.37	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	812.58830	0.81259	769.41880	0.76942	812.588	23.21	0.37	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	695.57970	0.69558	657.94020	0.65794	695.580	23.86	0.33	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	627.78940	0.62779	593.71070	0.59371	627.789	24.30	0.30	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	408.04380	0.40804	389.89370	0.38989	408.044	27.27	0.20	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			17.15070	17.15070	17.02460	17.02460		21.63	0.00	0.00	0	3,300.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	799.74650	0.79975	841.06610	0.84107	799.746	20.19	0.31	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	847.45310	0.84745	812.48910	0.81249	847.453	24.29	0.34	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.35010	17.35010	17.21760	17.21760		22.08	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.96160	15.96160	15.80990	15.80990		22.27	0.00	2,330,393.60	146	826.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.27330	16.27330	16.13330	16.13330		21.25	0.00	358,012.60	22	332.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.57020	16.57020	16.43410	16.43410		21.29	0.00	397,684.80	24	57.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.85070	16.85070	16.71910	16.71910		21.35	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			23.21740	23.21740	23.05280	23.05280		18.03	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			23.27800	23.27800	23.10540	23.10540		17.56	0.00	5,353,940.00	230	56,777.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	135.71540	0.13572	112.48320	0.11248	135.715	19.52	0.21	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	8.52600	0.00853	7.78760	0.00779	8.526	23.08	0.02	397,414.60	1,000	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.69410	23.69410	23.53640	23.53640		20.32	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	193.02610	0.19303	222.00960	0.22201	193.026	19.59	0.14	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	413.68230	0.41368	395.06620	0.39507	413.682	21.85	0.26	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.74800	23.74800	23.59090	23.59090		20.16	0.00	11,921,496.00	502	25,710.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,783.83450	1.78383	1,694.13500	1.69413	1,783.835	19.50	0.70	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	584.61130	0.58461	557.73710	0.55774	584.611	21.24	0.33	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			24.20330	24.20330	24.05050	24.05050		19.76	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	37.01570	0.03702	37.74580	0.03775	37.016	23.37	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	51.17630	0.05118	51.60720	0.05161	51.176	20.27	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	347.55230	0.34755	383.19470	0.38319	347.552	18.57	0.18	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	854.89630	0.85490	925.45170	0.92545	854.896	19.01	0.34	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,354.48810	1.35449	1,299.13230	1.29913	1,354.488	19.92	0.50	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	656.39290	0.65639	631.66780	0.63167	656.393	21.58	0.29	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.64010	24.64010	24.49270	24.49270		19.81	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			24.86860	24.86860	24.72770	24.72770		19.85	0.00	0.00	0	73.00

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 19/06/2017	Foreign Exchange Future			25.11280		25.11280		24.97180	24.97180			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14528		0.14528		0.14432	0.14432		18.50	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14861		0.14861		0.14776	0.14776		18.08	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15190		0.15190		0.15107	0.15107		18.12	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016	Any day expiry			17.81820		17.81820		17.78190	17.78190		23.91	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.82630		17.82630		17.79000	17.79000		24.18	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.84250		17.84250		17.80360	17.80360		22.74	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.89310		17.89310		17.84820	17.84820		22.26	0.00	9,554,915.40	534	107,335.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	1.01100		0.00101		1.28480	0.00128	1.011	31.58	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	7.61740		0.00762		7.92300	0.00792	7.617	24.22	0.02	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,944.10490		1.94410	1,899.30430	1.89930	1,944.105	22.91	0.97	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	46.82100		0.04682	53.27310	0.05327	46.821	21.85	0.10	0.10	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	97.96160		0.09796	113.24580	0.11325	97.962	21.60	0.18	0.18	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	363.65890		0.36366	397.18760	0.39719	363.659	22.18	0.45	0.45	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	32.46600		0.03247	35.76240	0.03576	32.466	25.50	0.06	0.06	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.30570		18.30570	18.27430	18.27430		21.40	0.00	0.00	11,990,233.50	655	13,225.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,647.03660		1.64704	1,628.31090	1.62831	1,647.037	20.50	0.75	0.75	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.70550		18.70550	18.67870	18.67870		21.27	0.00	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	291.51160		0.29151	298.69380	0.29869	291.512	20.05	0.18	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	420.00560		0.42001	428.92240	0.42892	420.006	20.15	0.23	0.23	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	602.51790		0.60252	599.72220	0.59972	602.518	23.40	0.31	0.31	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	424.92900		0.42493	423.44870	0.42345	424.929	24.53	0.23	0.23	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			19.09190		19.09190	19.07180	19.07180		21.28	0.00	0.00	0.00	0	4,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.77816		103.77816	103.92510	103.92510				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.07357		101.07357	101.21770	101.21770				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.99781		99.99781	100.13620	100.13620				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.12198		100.12198	100.17365	100.17365				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.17421		100.17421	100.24670	100.24670				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.97176		99.97176	100.04269	100.04269				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.68603		100.68603	100.77199	100.77199				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.17966		100.17966	100.28420	100.28420				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.07425		100.07425	100.21461	100.21461				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.28344		101.28344	101.38780	101.38780				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.81918		100.81918	100.93456	100.93456				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.32278		100.32278	100.44153	100.44153				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			479.73600		479.73600	478.61300	478.61300				0.00	0.00	0	22.00
AL37	On 03/11/2016	Index Future			488.99200		488.99200	487.85700	487.85700				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
AL7T	On 04/08/2016	Index Future	546.57700		546.57700		545.36000	545.36000			0.00	0.00	0	10.00
AL7T	On 03/11/2016	Index Future	557.12300		557.12300		555.89400	555.89400			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	496.57800		496.57800		495.91800	495.91800			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future	506.16000		506.16000		505.49700	505.49700			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	516.36200		516.36200		515.68000	515.68000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.48470		11.48470		11.49160	11.49160		18.10	0.00	57,423.50	5	6,829.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.66700		11.66700		11.68220	11.68220		17.28	0.00	0.00	0	1,681.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.84810		11.84810		11.86620	11.86620		17.24	0.00	710,886.00	60	802.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.02220		12.02220		12.04420	12.04420		17.14	0.00	1,502,775.00	125	4,610.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.14470		12.14470		12.22080	12.22080		18.23	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.38310		12.38310		12.47060	12.47060		17.33	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.13250		16.13250		16.12250	16.12250		21.74	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.52800		16.52800		16.53230	16.53230		21.20	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.42960		2.42960		2.40720	2.40720		21.72	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.46240		2.46240		2.44170	2.44170		20.65	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.40790		2.40790		2.40250	2.40250		23.06	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.46430		2.46430		2.46050	2.46050		22.43	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	131.52747		131.52747		131.48982	131.48982			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.37868		132.37868		132.34286	132.34286			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	11.00286		76.26467		11.00906	76.22729			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	11.09840		73.92762		11.10455	73.89109			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
ES33	On 02/02/2017	Bond Future		11.19070	75.41864		11.19720	75.38057			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		11.15764	80.09912		11.16383	80.05725			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future		11.25227	77.36544		11.25843	77.32441			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		495.89500	495.89500		495.20300	495.20300			0.00	0.00	0	463.00
GOVI	On 03/11/2016	GOVI		505.46300	505.46300		504.76800	504.76800			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI		515.65100	515.65100		514.93800	514.93800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		2.05520	2.05520		2.03660	2.03660		21.91	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.09680	2.09680		2.07970	2.07970		20.85	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.13450	2.13450		2.11830	2.11830		20.89	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.16950	2.16950		2.15380	2.15380		20.68	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.43598	127.43598		127.40095	127.40095			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future		129.87886	129.87886		129.84558	129.84558			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		108.00472	108.00472		107.97512	107.97512			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future		109.05229	109.05229		109.02420	109.02420			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		134.30919	134.30919		134.27190	134.27190			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future		136.88394	136.88394		136.84837	136.84837			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		133.50530	133.50530		133.46813	133.46813			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future		134.55364	134.55364		134.51827	134.51827			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		142.24162	142.24162		142.20149	142.20149			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future		144.96847	144.96847		144.93012	144.93012			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		246.98300	246.98300		247.05200	247.05200			0.00	0.00	0	1,033.00
IGOV	On 03/11/2016	Index Future		251.76900	251.76900		251.84400	251.84400			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		256.86200	256.86200		256.93700	256.93700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		670.01400	670.01400		670.24100	670.24100			0.00	0.00	0	157.00

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
ILBI	On 03/11/2016	Index Future			682.80500		682.80500		683.03700	683.03700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.48000		92.52000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.61000		92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.66000		92.34000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.80000		92.20000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.83000		92.17000		7.57000	7.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.97000		92.03000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			8.16000		91.84000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.30000		91.70000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.40000		91.60000		8.37000	91.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.47000		91.53000		8.44000	91.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.53000		91.47000		8.49000	91.51000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15800		0.15800		0.15590	0.15590			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15780		0.15780		0.15560	0.15560			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15830		0.15830		0.15610	0.15610			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07690		0.07690		0.07470	0.07470			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06300		0.06300		0.06250	0.06250			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05940		0.05940		0.05910	0.05910			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.73710		10.73710		10.69780	10.69780		19.64	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.89330		10.89330		10.86140	10.86140		18.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			11.04920		11.04920		11.02100	11.02100		18.74	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.41470		1.41470		1.40270	1.40270			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.43110		1.43110		1.42020	1.42020			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.44640		1.44640		1.43570	1.43570			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.45790		1.45790		1.44760	1.44760			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12100		1.12100		1.12890	1.12890			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12490		1.12490		1.13270	1.13270			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12890		1.12890		1.13660	1.13660			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.50476		107.88133		9.54175	107.63059		10.73	0.00	272,076,714.26	2,522	90,973.00
R186	On 04/08/2016	Bond Future	9.25	Put	3,110.30000		3.11030		3,280.69000	3.28069	3,110.300	10.65	0.62	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,497.91000		2.49791		2,650.08000	2.65008	2,497.910	10.70	0.54	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,819.86000		1.81986		1,946.75000	1.94675	1,819.860	10.79	0.44	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	890.63000		0.89063		970.08000	0.97008	890.630	11.03	0.26	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.56959		109.94070		9.60774	109.68740		10.43	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 04/08/2016	Bond Future	298.56783		298.56783		299.25043	299.25043			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future	304.29104		304.29104		304.99262	304.99262			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	249.59536		249.59536		249.52605	249.52605		8.51	0.00	0.00	0	37,089.00
R202	On 03/11/2016	Bond Future	254.37981		254.37981		254.31393	254.31393			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	9.24147		96.21254		9.29962	95.94459		8.00	0.00	0.00	0	6,473.00
R2023	On 03/11/2016	Bond Future	9.31438		94.11754		9.37507	93.84641		8.03	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.37910		96.01546		9.44331	95.73784		7.74	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	8.11377		103.44536		8.18699	103.36976		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	8.20720		101.24784		8.30000	101.17288		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	8.25274		103.28965		8.38773	103.21209		0.81	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	9.90732		86.19291		9.92356	86.08570			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.97113		87.83840		9.98764	87.73093			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	10.03567		89.00927		10.05186	88.89612		14.24	0.00	0.00	0	7,753.00
R2032	On 03/11/2016	Bond Future	10.10293		86.54921		10.11939	86.43574		14.57	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	10.16339		88.29488		10.18054	88.17814		14.27	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	10.08187		93.88146		10.08258	93.87602			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	10.14775		91.17128		10.14824	91.16757			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	10.13486		86.22583		10.14075	86.18110		16.33	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future	10.19636		87.87203		10.20220	87.82817		15.98	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	10.25227		85.38733		10.25842	85.34165		16.44	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	8.53105		99.96104		8.60362	99.80972		3.14	0.00	0.00	0	34,925.00
R204	On 03/11/2016	Bond Future	8.61930		101.86916		8.70006	101.71702		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.68456		99.88097		8.77770	99.72467		2.58	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

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
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			10.18987		89.69469		10.19577	89.64704		16.95	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.25147		91.40705		10.25732	91.36032		16.59	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			10.21347		86.83173		10.21935	86.78420		17.60	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.27362		88.48941		10.27945	88.44278		17.23	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.32847		85.89208		10.33461	85.84347		17.75	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 04/08/2016	Bond Future			10.20878		90.19512		10.21458	90.14747		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future			10.27087		87.47797		10.27663	87.43118		17.76	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.32857		89.24217		10.33463	89.19346		17.42	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			8.86822		95.80620		8.92828	95.63709		4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			9.02523		95.96036		9.09638	95.78554		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,211.38000		1.21138		1,132.97000	1.13297	1,211.380	4.18	0.47	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			8.98989		94.07269		9.05936	93.82750		6.05	0.00	5,173,997.95	55	48,790.00
R208	On 03/11/2016	Bond Future			9.06719		92.46550		9.14073	92.21751		5.96	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.13174		94.33024		9.21079	94.07625		5.67	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			10.00208		70.24299		10.00786	70.20624		16.30	0.00	0.00	0	54,894.00
R209	On 04/08/2016	Bond Future	9.40	Call	693.03000		0.69303		694.65000	0.69465	693.030	16.02	0.24	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,051.76000		1.05176		1,051.99000	1.05199	1,051.760	16.12	0.32	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,235.43000		3.23543		3,271.37000	3.27137	3,235.430	16.17	0.63	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,325.30000		1.32530		1,351.16000	1.35116	1,325.300	16.55	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,412.24000		4.41224		4,394.90000	4.39490	4,412.240	16.81	0.77	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			10.05938		68.43305		10.06510	68.39704		16.76	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			10.11039		69.81329		10.11640	69.77579		16.51	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

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
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	187.84024		187.84024		187.78893	187.78893			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future	189.15074		189.15074		189.10221	189.10221			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	139.73604		139.73604		139.79819	139.79819			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future	142.41473		142.41473		142.48077	142.48077			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 04/08/2016	Bond Future	145.67692		145.67692		145.63684	145.63684			0.00	0.00	0	4,287.00
R212	On 03/11/2016	Bond Future	148.46950		148.46950		148.43151	148.43151			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	9.93013		80.78519		9.94624	80.68273		14.05	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future	9.99414		78.77620		10.01051	78.67340		14.40	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	10.05300		80.36478		10.07005	80.25906		14.14	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	10.12609		70.22959		10.13185	70.19205		16.95	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	43.39000	0.04339	44.39000	0.04439	43.390	16.47	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	434.85000	0.43485	437.28000	0.43728	434.850	16.61	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	2,801.07000	2.80107	2,792.69000	2.79269	2,801.070	17.21	0.60	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,239.03000	7.23903	7,211.33000	7.21133	7,239.030	17.83	0.91	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	10.18502		68.27276		10.19073	68.23591		17.46	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	10.23944		69.64961		10.24545	69.61119		17.20	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	28,046.51000		28,046.51000		27,870.43000	27,870.43000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,600.16000		28,600.16000		28,444.16000	28,444.16000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.55610		11.55610		11.47310	11.47310		19.61	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.76170		11.76170		11.68830	11.68830		18.55	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.30600		5.30600		5.29210	5.29210		17.74	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.27340		5.27340		5.26500	5.26500		16.73	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
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.54610	1.54610	1.50370	1.50370			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.48110	1.48110	1.44320	1.44320			0.00	0.00	0	0.00
Total for Derivatives :											2,516,984,375.98	277,754	4 013 171.00
Grand Total:											2,516,984,375.98	277,754	4 013 171.00