



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: 15/03/2016

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 15/03/2016	Any day expiry	15.92980	15.92980		15.52280	15.52280		23.35	0.00	6,061,154.00	382	0.00	
\$ / R	On 16/03/2016	Any day expiry	16.01400	16.01400		15.52280	15.52280		23.30	0.00	0.00	0	0.00	
\$ / R	On 16/03/2016	Any day expiry	13.34	Put	0.00000	0.00000	0.00000	0.000	28.02	0.00	0.00	0	17,991.00	
\$ / R	On 16/03/2016	Any day expiry	14.63	Call	1,384.00000	1.38400	894.26960	0.89427	1,384.000	29.55	1.00	0.00	0	17,991.00
\$ / R	On 17/03/2016	Any day expiry	16.01400	16.01400		15.52290	15.52290		25.47	0.00	0.00	0	0.00	
\$ / R	On 17/03/2016	Any day expiry	15.74	Call	313.57730	0.31358	59.13840	0.05914	313.577	28.67	0.80	0.00	0	2,500.00
\$ / R	On 18/03/2016	Any day expiry	16.01400	16.01400		15.52530	15.52530		26.17	0.00	0.00	0	0.00	
\$ / R	On 18/03/2016	Any day expiry	15.25	Call	773.32930	0.77333	337.14700	0.33715	773.329	32.52	0.95	0.00	0	4,000.00
\$ / R	On 18/03/2016	Any day expiry	15.69	Call	375.24730	0.37525	88.80560	0.08881	375.247	28.79	0.79	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry	16.02040	16.02040		15.53520	15.53520		24.36	0.00	0.00	0	0.00	
\$ / R	On 22/03/2016	Any day expiry	15.47	Call	586.67350	0.58667	227.94030	0.22794	586.673	23.35	0.86	0.00	0	2,500.00
\$ / R	On 22/03/2016	Any day expiry	15.83	Call	320.14840	0.32015	0.00000	0.00000	320.148	24.03	0.65	51,989,913.75	5,000	5,000.00
\$ / R	On 23/03/2016	Any day expiry	16.02200	16.02200		15.53770	15.53770		23.80	0.00	0.00	0	0.00	
\$ / R	On 23/03/2016	Any day expiry	13.67	Put	0.28710	0.00029	1.08030	0.00108	0.287	35.62	0.00	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	14.97	Call	1,058.96290	1.05896	601.70380	0.60170	1,058.963	24.68	0.97	0.00	0	19,744.00
\$ / R	On 23/03/2016	Any day expiry	15.51	Call	558.90640	0.55891	217.62730	0.21763	558.906	22.68	0.84	0.00	0	5,000.00

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 29/03/2016	Any day expiry			16.03150	16.03150							140.00
\$ / R	11.80	Put	On 29/03/2016	Any day expiry	0.00000	0.00000		0.03430	0.00003	0.000	26.29	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 29/03/2016	Any day expiry	0.35340	0.00035		1.16810	0.00117	0.353	29.49	0.00	0.00	0	150.00
\$ / R	15.25	Call	On 29/03/2016	Any day expiry	811.74080	0.81174		419.25510	0.41926	811.741	20.17	0.90	0.00	0	250.00
\$ / R	15.96	Call	On 29/03/2016	Any day expiry	301.42910	0.30143		105.74010	0.10574	301.429	21.14	0.55	0.00	0	150.00
\$ / R			On 31/03/2016	Any day expiry	16.03830	16.03830		15.56190	15.56190		21.06	0.00	0.00	0	485.00
\$ / R			On 01/04/2016	Any day expiry	16.04170	16.04170		15.57130	15.57130		20.99	0.00	0.00	0	0.00
\$ / R	15.51	Put	On 01/04/2016	Any day expiry	87.98310	0.08798		0.00000	0.00000	87.983	20.33	0.21	0.00	0	21,400.00
\$ / R	15.60	Call	On 01/04/2016	Any day expiry	553.24620	0.55325		0.00000	0.00000	553.246	20.44	0.74	495,640,084.67	42,800	21,400.00
\$ / R			On 04/04/2016	Any day expiry	16.05530	16.05530		15.57430	15.57430		20.32	0.00	0.00	0	120.00
\$ / R			On 05/04/2016	Any day expiry	16.05870	16.05870		15.57740	15.57740		20.29	0.00	0.00	0	0.00
\$ / R	15.87	Call	On 05/04/2016	Any day expiry	410.29090	0.41029		178.37980	0.17838	410.291	20.08	0.61	0.00	0	5,000.00
\$ / R			On 06/04/2016	Any day expiry	16.05870	16.05870		15.58050	15.58050		20.26	0.00	0.00	0	0.00
\$ / R			On 07/04/2016	Any day expiry	16.06210	16.06210		15.58360	15.58360		20.22	0.00	0.00	0	0.00
\$ / R	16.23	Call	On 07/04/2016	Any day expiry	256.63730	0.25664		104.87480	0.10487	256.637	20.65	0.43	0.00	0	5,000.00
\$ / R			On 11/04/2016	Any day expiry	16.07570	16.07570		15.59600	15.59600		19.77	0.00	0.00	0	100.00
\$ / R			On 14/04/2016	Any day expiry	16.08590	16.08590		15.60530	15.60530		19.74	0.00	0.00	0	0.00
\$ / R			On 15/04/2016	Any day expiry	16.08930	16.08930		15.60840	15.60840		19.79	0.00	79,870.00	5	2,967.00
\$ / R			On 18/04/2016	Any day expiry	16.09960	16.09960		15.61770	15.61770		19.67	0.00	0.00	0	0.00
\$ / R	13.97	Put	On 18/04/2016	Any day expiry	3.77680	0.00378		7.07030	0.00707	3.777	20.50	0.01	0.00	0	17,896.00
\$ / R	15.42	Call	On 18/04/2016	Any day expiry	798.81950	0.79882		462.59910	0.46260	798.819	18.87	0.78	0.00	0	17,896.00
\$ / R	17.09	Call	On 18/04/2016	Any day expiry	112.48570	0.11249		46.96910	0.04697	112.486	21.88	0.19	0.00	0	5,000.00
\$ / R			On 20/04/2016	Any day expiry	16.10660	16.10660		15.62370	15.62370		19.76	0.00	0.00	0	700.00
\$ / R			On 25/04/2016	Any day expiry	16.12430	16.12430		15.63880	15.63880		19.64	0.00	0.00	0	0.00
\$ / R	16.81	Call	On 25/04/2016	Any day expiry	200.62350	0.20062		95.97100	0.09597	200.623	21.14	0.29	0.00	0	10,000.00
\$ / R			On 26/04/2016	Any day expiry	16.12790	16.12790		15.64180	15.64180		19.76	0.00	0.00	0	180.00
\$ / R	11.80	Put	On 26/04/2016	Any day expiry	0.12750	0.00013		0.27230	0.00027	0.128	27.38	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 26/04/2016	Any day expiry	4.11780	0.00412		6.61390	0.00661	4.118	22.76	0.01	0.00	0	150.00
\$ / R	15.66	Call	On 26/04/2016	Any day expiry	687.78150	0.68778		394.68590	0.39469	687.781	19.17	0.69	0.00	0	250.00
\$ / R	16.29	Call	On 26/04/2016	Any day expiry	363.61370	0.36361		189.94990	0.18995	363.614	20.06	0.46	0.00	0	150.00
\$ / R	16.69	Call	On 26/04/2016	Any day expiry	236.33590	0.23634		116.27320	0.11627	236.336	20.91	0.33	0.00	0	10,000.00
\$ / R			On 28/04/2016	Any day expiry	16.13490	16.13490		15.64780	15.64780		19.76	0.00	0.00	0	106.00
\$ / R			On 29/04/2016	Any day expiry	16.13850	16.13850		15.65080	15.65080		19.80	0.00	17,669,940.00	1,100	1,100.00
\$ / R			On 04/05/2016	Any day expiry	16.15620	16.15620		15.66580	15.66580		19.66	0.00	0.00	0	370.00
\$ / R			On 10/05/2016	Any day expiry	16.17740	16.17740		15.68380	15.68380		19.61	0.00	0.00	0	0.00
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	23.78400	0.02378		46.16370	0.04616	23.784	19.32	0.05	0.00	0	8,403.00
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	874.98800	0.87499		550.38080	0.55038	874.988	18.89	0.73	0.00	0	8,403.00
\$ / R			On 13/05/2016	Any day expiry	16.18800	16.18800		15.69280	15.69280		19.68	0.00	0.00	0	550.00
\$ / R			On 16/05/2016	Any day expiry	16.19860	16.19860		15.70180	15.70180		19.64	0.00	0.00	0	100.00
\$ / R			On 17/05/2016	Any day expiry	16.20220	16.20220		15.70480	15.70480		19.66	0.00	0.00	0	100.00
\$ / R			On 19/05/2016	Any day expiry	16.20840	16.20840		15.71080	15.71080		19.69	0.00	0.00	0	0.00
\$ / R	15.70	Call	On 19/05/2016	Any day expiry	807.03650	0.80704		507.62800	0.50763	807.036	19.12	0.67	0.00	0	5,000.00
\$ / R			On 20/05/2016	Any day expiry	16.21160	16.21160		15.71380	15.71380		19.71	0.00	0.00	0	4,700.00
\$ / R			On 23/05/2016	Any day expiry	16.22100	16.22100		15.72280	15.72280		19.61	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 23/05/2016	Any day expiry	15.36	Call	1,053.05280	1.05305	703.36530	0.70337	1,053.053	18.68	0.76	0.00	0	5,000.00
\$ / R	On 27/05/2016	Any day expiry			16.23360	16.23360	15.73480	15.73480		19.75	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.32800	0.00133	2.03120	0.00203	1.328	25.73	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	12.94370	0.01294	22.62610	0.02263	12.944	20.98	0.02	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	619.11710	0.61912	385.56740	0.38557	619.117	19.60	0.55	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	398.83610	0.39884	237.69360	0.23769	398.836	20.55	0.40	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			16.24610	16.24610	15.74680	15.74680		19.63	0.00	4,311,905.60	268	794.00
\$ / R	On 06/06/2016	Any day expiry			16.26500	16.26500	15.76470	15.76470		19.59	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	2.99090	0.00299	4.43920	0.00444	2.991	23.90	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	1,061.24830	1.06125	724.25490	0.72425	1,061.248	18.65	0.73	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			16.27130	16.27130	15.77070	15.77070		19.62	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	75.67090	0.07567	137.28380	0.13728	75.671	18.55	0.10	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	866.14280	0.86614	572.36910	0.57237	866.143	19.07	0.65	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			16.27440	16.27440	15.77370	15.77370		19.63	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			16.28700	16.28700	15.78570	15.78570		19.64	0.00	1,253,968,704.00	76,992	876,530.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	3.30750	0.00331	4.66850	0.00467	3.308	23.55	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	6.68300	0.00668	11.77790	0.01178	6.683	20.95	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	7.28030	0.00728	13.58350	0.01358	7.280	20.64	0.01	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	9.86500	0.00987	18.53880	0.01854	9.865	20.27	0.02	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,803.16390	2.80316	2,314.80660	2.31481	2,803.164	19.89	0.97	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	16.16390	0.01616	29.10660	0.02911	16.164	19.89	0.03	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	16.96010	0.01696	30.41880	0.03042	16.960	19.85	0.03	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	46.68150	0.04668	77.59860	0.07760	46.681	19.00	0.07	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	50.11230	0.05011	84.29150	0.08429	50.112	18.94	0.07	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	70.76300	0.07076	124.66920	0.12467	70.763	18.62	0.10	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	100.97780	0.10098	178.06960	0.17807	100.978	18.45	0.13	0.00	0	47,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	117.39310	0.11739	203.49760	0.20350	117.393	18.48	0.15	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	1,488.90650	1.48891	1,081.32090	1.08132	1,488.906	18.51	0.84	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	139.64410	0.13964	237.29440	0.23729	139.644	18.52	0.17	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	1,432.66350	1.43266	1,032.01920	1.03202	1,432.664	18.52	0.83	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	145.66350	0.14566	246.31920	0.24632	145.664	18.52	0.17	0.00	0	15,940.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	823.21980	0.82322	545.17330	0.54517	823.220	19.15	0.62	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	450.02790	0.45003	677.66890	0.67767	450.028	19.19	0.39	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	770.19350	0.77019	506.71830	0.50672	770.194	19.27	0.59	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	483.19350	0.48319	721.01830	0.72102	483.193	19.27	0.41	0.00	0	41,005.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	719.86790	0.71987	470.75460	0.47075	719.868	19.39	0.57	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	658.39430	0.65839	427.53860	0.42754	658.394	19.55	0.53	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	617.83250	0.61783	892.40960	0.89241	617.833	19.59	0.47	0.00	0	5,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	760.58590	0.76059	1,063.80710	1.06381	760.586	19.98	0.53	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	536.48680	0.53649	341.73920	0.34174	536.487	20.03	0.46	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	857.14320	0.85714	1,176.81180	1.17681	857.143	20.23	0.57	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	407.30940	0.40731	254.25910	0.25426	407.309	20.71	0.37	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	401.70380	0.40170	250.55280	0.25055	401.704	20.75	0.37	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	388.01860	0.38802	241.53020	0.24153	388.019	20.83	0.36	0.00	0	1,300.00

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	17.00	Put	1,101.01860	1.10102	1,455.83020	1.45583	1,101.019	20.83	0.64	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	374.79090	0.37479	232.84670	0.23285	374.791	20.92	0.35	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	372.20030	0.37220	231.15120	0.23115	372.200	20.93	0.35	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	364.53130	0.36453	226.13710	0.22614	364.531	20.98	0.34	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	196.20480	0.19620	115.95280	0.11595	196.205	22.61	0.20	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	186.90600	0.18691	110.20570	0.11021	186.906	22.72	0.19	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	174.41890	0.17442	102.52280	0.10252	174.419	22.88	0.18	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	129.97860	0.12998	75.56380	0.07556	129.979	23.55	0.14	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	99.47200	0.09947	57.90060	0.05790	99.472	24.18	0.11	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			16.29010	16.29010	16.08350	16.08350		19.65	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	730.31460	0.73031	0.00000	0.00000	730.315	19.39	0.57	91,659,866.50	10,000	10,000.00
\$ / R	On 24/06/2016	Any day expiry			16.32190	16.32190	15.81900	15.81900		19.68	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	203.11670	0.20312	329.17620	0.32918	203.117	18.62	0.21	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	551.74740	0.55175	360.85920	0.36086	551.747	20.23	0.45	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			16.33460	16.33460	15.83130	15.83130		19.71	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	3.24070	0.00324	4.24150	0.00424	3.241	23.96	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	19.13420	0.01913	35.93600	0.03594	19.134	19.19	0.03	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	576.34950	0.57635	381.11980	0.38112	576.349	20.15	0.46	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	443.26460	0.44326	288.97570	0.28898	443.265	20.83	0.37	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			16.42370	16.42370	15.91670	15.91670		19.74	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	887.89850	0.88790	1,182.49400	1.18249	887.899	20.05	0.51	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	308.64160	0.30864	206.09330	0.20609	308.642	22.57	0.25	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			16.42690	16.42690	15.91970	15.91970		19.82	0.00	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	5.31410	0.00531	6.53730	0.00654	5.314	22.80	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	24.18630	0.02419	48.32160	0.04832	24.186	18.14	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	540.04650	0.54005	375.24570	0.37525	540.047	20.86	0.39	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	456.50910	0.45651	315.65240	0.31565	456.509	21.38	0.34	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			16.47470	16.47470	15.96550	15.96550		19.79	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	10.38580	0.01039	13.65690	0.01366	10.386	19.09	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	1,332.97180	1.33297	998.69420	0.99869	1,332.972	18.71	0.71	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			16.48740	16.48740	15.97770	15.97770		19.76	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			16.49380	16.49380	15.98380	15.98380		19.85	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	512.75060	0.51275	724.19840	0.72420	512.751	18.99	0.35	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	551.22690	0.55123	394.63560	0.39464	551.227	21.17	0.38	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			16.52240	16.52240	16.01130	16.01130		19.85	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	6.90290	0.00690	8.42950	0.00843	6.903	21.62	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	27.49900	0.02750	56.35460	0.05635	27.499	17.18	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	509.71590	0.50972	366.89090	0.36689	509.716	21.64	0.34	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	460.39870	0.46040	328.35020	0.32835	460.399	22.01	0.32	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			16.55740	16.55740	16.04480	16.04480		19.84	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			16.56380	16.56380	16.05100	16.05100		19.85	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	46.15870	0.04616	89.97320	0.08997	46.159	17.00	0.05	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	658.71110	0.65871	484.85410	0.48485	658.711	20.93	0.41	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			16.56700	16.56700	16.05400	16.05400		19.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 13/09/2016	Any day expiry			16.57970	16.57970						
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	245.87160	0.24587	361.45060	0.36145	245.872	18.36	0.19	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	376.42150	0.37642	271.06250	0.27106	376.422	22.95	0.25	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	16.58610	16.58610	16.07230	16.07230		19.84	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	16.59880	16.59880	16.08480	16.08480		19.89	0.00	33,429,983.20	2,014	159,607.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	18.00880	0.01801	35.66990	0.03567	18.009	16.37	0.02	0.00	0	405.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	146.58810	0.14659	239.49070	0.23949	146.588	17.77	0.13	0.00	0	73,000.00
\$ / R	16.27	Call	On 19/09/2016	Foreign Exchange Future	1,088.51480	1.08851	823.78430	0.82378	1,088.515	19.46	0.58	0.00	0	21,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	981.46640	0.98147	738.73320	0.73873	981.466	19.77	0.54	0.00	0	15,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	643.83630	0.64384	478.30180	0.47830	643.836	21.18	0.39	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	593.21030	0.59321	439.84500	0.43984	593.210	21.48	0.37	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	283.00230	0.28300	209.32760	0.20933	283.002	23.99	0.19	0.00	0	17,500.00
\$ / R			On 28/09/2016	Any day expiry	16.62860	16.62860	16.11300	16.11300		19.99	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	9.53510	0.00954	10.47300	0.01047	9.535	20.91	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	32.57440	0.03257	60.86150	0.06086	32.574	16.59	0.04	0.00	0	150.00
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	506.56430	0.50656	371.75950	0.37176	506.564	22.31	0.31	0.00	0	250.00
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	475.63520	0.47564	348.16010	0.34816	475.635	22.52	0.30	0.00	0	150.00
\$ / R			On 26/10/2016	Any day expiry	16.72120	16.72120	16.20080	16.20080		20.08	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	11.66330	0.01166	14.37440	0.01437	11.663	20.38	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	43.35880	0.04336	76.93040	0.07693	43.359	16.78	0.05	0.00	0	150.00
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	496.86230	0.49686	370.97070	0.37097	496.862	22.84	0.29	0.00	0	250.00
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	482.95730	0.48296	360.40330	0.36040	482.957	22.93	0.28	0.00	0	150.00
\$ / R			On 28/11/2016	Any day expiry	16.83040	16.83040	16.30430	16.30430		20.23	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	12.90290	0.01290	17.37180	0.01737	12.903	19.61	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	54.67000	0.05467	91.54930	0.09155	54.670	16.84	0.05	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	489.18370	0.48918	371.91870	0.37192	489.184	23.43	0.27	0.00	0	400.00
\$ / R			On 14/12/2016	Any day expiry	16.88340	16.88340	16.35450	16.35450		20.29	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	16.89990	16.89990	16.37020	16.37020		20.28	0.00	16,899,900.00	1,000	40,003.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	14.71090	0.01471	17.93360	0.01793	14.711	19.40	0.01	0.00	0	250.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	37.86310	0.03786	62.07180	0.06207	37.863	16.40	0.04	0.00	0	725.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	43.56880	0.04357	76.52260	0.07652	43.569	16.30	0.04	0.00	0	6,600.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	56.09940	0.05610	96.03280	0.09603	56.099	16.51	0.05	0.00	0	150.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	214.02380	0.21402	318.49120	0.31849	214.024	17.96	0.15	0.00	0	8,000.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	245.80720	0.24581	354.05790	0.35406	245.807	18.14	0.16	0.00	0	5,700.00
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	324.06680	0.32407	439.28060	0.43928	324.067	18.55	0.20	0.00	0	100.00
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	344.44710	0.34445	462.47780	0.46248	344.447	18.62	0.21	0.00	0	1,700.00
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	349.92080	0.34992	469.25170	0.46925	349.921	18.63	0.21	0.00	0	27,368.00
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	407.86690	0.40787	540.40940	0.54041	407.867	18.71	0.23	0.00	0	6,985.00
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	410.91990	0.41092	544.13080	0.54413	410.920	18.71	0.23	0.00	0	3,500.00
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	1,971.62520	1.97163	1,592.08270	1.59208	1,971.625	18.79	0.74	0.00	0	86,321.00
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	505.90440	0.50590	667.14560	0.66715	505.904	18.83	0.27	0.00	0	69,895.00
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	530.72990	0.53073	699.85230	0.69985	530.730	18.86	0.28	0.00	0	1,400.00
\$ / R	15.80	Put	On 19/12/2016	Foreign Exchange Future	619.49760	0.61950	813.12000	0.81312	619.498	19.00	0.31	0.00	0	10,000.00
\$ / R	16.00	Put	On 19/12/2016	Foreign Exchange Future	709.79120	0.70979	918.65540	0.91866	709.791	19.23	0.34	0.00	0	32,800.00

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 19/12/2016	Foreign Exchange Future	16.20	Put	806.63000	0.80663		1,030.47220	1.03047	806.630	19.46	0.37	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	947.39120	0.94739		1,191.19810	1.19120	947.391	19.78	0.41	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	980.19090	0.98019		1,228.41260	1.22841	980.191	19.85	0.42	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,070.25110	1.07025		1,330.04670	1.33005	1,070.251	20.04	0.44	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	1,221.98180	1.22198		961.95650	0.96196	1,221.982	20.20	0.54	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	922.88630	0.92289		720.71820	0.72072	922.886	21.24	0.44	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	821.64420	0.82164		638.99920	0.63900	821.644	21.72	0.40	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	728.47320	0.72847		564.78910	0.56479	728.473	22.20	0.36	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	637.87250	0.63787		493.63250	0.49363	637.873	22.75	0.32	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	621.09530	0.62110		480.52590	0.48053	621.095	22.86	0.32	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	617.44560	0.61745		477.67470	0.47767	617.446	22.88	0.31	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	590.90260	0.59090		456.98980	0.45699	590.903	23.07	0.30	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	574.01260	0.57401		443.84900	0.44385	574.013	23.19	0.29	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	505.28450	0.50528		400.02830	0.40003	505.284	23.75	0.26	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	498.33100	0.49833		395.76010	0.39576	498.331	23.81	0.26	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	490.14700	0.49015		390.75610	0.39076	490.147	23.88	0.26	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	473.04170	0.47304		379.53670	0.37954	473.042	24.08	0.25	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	460.04910	0.46005		369.66800	0.36967	460.049	24.31	0.24	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	452.37350	0.45237		363.84300	0.36384	452.373	24.46	0.24	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	439.50710	0.43951		354.08640	0.35409	439.507	24.71	0.23	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	434.20520	0.43421		350.06890	0.35007	434.205	24.81	0.23	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	391.58840	0.39159		317.83220	0.31783	391.588	25.78	0.20	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	384.61280	0.38461		309.22090	0.30922	384.613	25.96	0.20	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	368.89480	0.36889		282.26640	0.28227	368.895	26.38	0.19	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	365.17680	0.36518		275.87230	0.27587	365.177	26.49	0.19	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			17.18760	17.18760		16.64110	16.64110		20.53	0.00	17,187,600.00	1,000	2,826.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	461.33530	0.46134		606.41430	0.60641	461.335	18.55	0.23	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	635.89500	0.63590		802.83690	0.80284	635.895	19.00	0.28	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	651.77230	0.65177		821.01070	0.82101	651.772	19.03	0.29	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,138.85330	1.13885		1,391.29910	1.39130	1,138.853	19.98	0.41	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1,006.83570	1.00684		805.97610	0.80598	1,006.836	21.92	0.42	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	873.56990	0.87357		696.15840	0.69616	873.570	22.59	0.37	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	796.03850	0.79604		633.82910	0.63383	796.039	23.01	0.34	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	524.54960	0.52455		433.14780	0.43315	524.550	25.60	0.23	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			17.40770	17.40770		16.87600	16.87600		21.07	0.00	0.00	0	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			17.60760	17.60760		17.09170	17.09170		21.40	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			16.28700	16.28700		15.78570	15.78570		19.64	0.00	488,610.00	30	984.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.59880	16.59880		16.08480	16.08480		19.89	0.00	746,946.00	45	107.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.89990	16.89990		16.37020	16.37020		20.28	0.00	253,498.50	15	10.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			17.18760	17.18760		16.64110	16.64110		20.53	0.00	0.00	0	0.00	
£ / R	On 15/04/2016	Any day expiry			22.78350	22.78350		22.36580	22.36580		23.33	0.00	0.00	0	121.00	
£ / R	On 28/04/2016	Any day expiry			22.84940	22.84940		22.42330	22.42330		22.99	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
£ / R	On 13/06/2016	Foreign Exchange Future			23.06860		23.06860		22.62410	22.62410		22.49	0.00	33,334,127.00	1,445	56,811.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	584.49100		0.58449		416.24070	0.41624	584.491	23.28	0.35	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	196.01620		0.19602		124.40720	0.12441	196.016	24.72	0.14	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.47850		23.47850		23.02080	23.02080		22.63	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	535.73260		0.53573		607.54100	0.60754	535.733	22.40	0.23	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	716.12720		0.71613		558.15010	0.55815	716.127	23.92	0.31	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.53070		23.53070		23.07160	23.07160		22.57	0.00	329,429.80	14	1,667.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.98330		23.98330		23.50470	23.50470		21.46	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	151.37840		0.15138		163.45680	0.16346	151.378	21.83	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,279.19010		1.27919		1,427.30580	1.42731	1,279.190	21.05	0.38	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	898.97210		0.89897		731.03780	0.73104	898.972	23.11	0.32	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.42330		24.42330		23.92450	23.92450		20.98	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14455		0.14455		0.13914	0.13914		19.96	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14785		0.14785		0.14231	0.14231		19.61	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15114		0.15114		0.14542	0.14542		19.76	0.00	0.00	0	4,521.00
€ / R	On 22/03/2016	Any day expiry			17.76340		17.76340		17.24500	17.24500		25.15	0.00	0.00	0	293.00
€ / R	On 24/03/2016	Any day expiry			17.76730		17.76730		17.25130	17.25130		24.39	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.84990		17.84990		17.33660	17.33660		21.29	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.90270		17.90270		17.38260	17.38260		20.89	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.91160		17.91160		17.39030	17.39030		20.86	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.91610		17.91610		17.39410	17.39410		20.88	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			18.02890		18.02890		17.49470	17.49470		20.59	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			18.03700		18.03700		17.50240	17.50240		20.60	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			18.10590		18.10590		17.56830	17.56830		20.41	0.00	55,494,583.50	3,065	84,893.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	11.26040		0.01126		16.81820	0.01682	11.260	23.09	0.01	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	2,229.10410		2.22910		1,747.05330	1.74705	2,229.104	20.09	0.91	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	178.74980		0.17875		0.00000	0.00000	178.750	19.64	0.18	45,302,747.28	14,000	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	569.27630		0.56928		0.00000	0.00000	569.276	20.15	0.41	26,035,653.28	3,500	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	251.79820		0.25180		0.00000	0.00000	251.798	22.78	0.22	14,248,665.17	3,500	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.51840		18.51840		17.96500	17.96500		20.38	0.00	0.00	0	7,698.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.92550		18.92550		18.35250	18.35250		20.49	0.00	56,776.50	3	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	329.11050		0.32911		445.48240	0.44548	329.111	19.35	0.18	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	449.31890		0.44932		605.54750	0.60555	449.319	19.25	0.22	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	784.22390		0.78422		626.16310	0.62616	784.224	22.34	0.35	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	583.78900		0.58379		464.79960	0.46480	583.789	23.47	0.27	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			19.32370		19.32370		18.72880	18.72880		20.54	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.98133		103.98133		102.65777	102.65777			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.25793		101.25793		99.88290	99.88290			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.17867		100.17867		100.12982	100.12982			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.25096		100.25096		100.16779	100.16779			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
2Y STND	On 18/12/2017	Interest Rate Swap	100.75023		100.75023		100.53393	100.53393			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	100.24214		100.24214		99.98740	99.98740			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	101.48588		101.48588		100.72116	100.72116			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	101.03560		101.03560		100.23583	100.23583			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	468.29500		468.29500		473.16600	473.16600			0.00	0.00	0	4.00
AL37	On 04/08/2016	Index Future	477.04800		477.04800		482.01500	482.01500			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	536.36200		536.36200		545.52100	545.52100			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	546.38700		546.38700		555.72400	555.72400			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	485.86700		485.86700		494.42600	494.42600			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future	494.94800		494.94800		503.67300	503.67300			0.00	59,393,760.00	12	133.00
ALBI	On 03/11/2016	Index Future	504.49200		504.49200		513.38400	513.38400			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	12.09250	12.09250		11.79660	11.79660			15.20	0.00	12,092,500.00	1,000	10,309.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	12.27400	12.27400		11.97200	11.97200			16.25	0.00	6,947,084.00	566	559.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	12.45260	12.45260		12.14200	12.14200			16.35	0.00	0.00	0	130.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.62770	12.62770		12.30640	12.30640			16.44	0.00	0.00	0	4,156.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.17070	12.17070		11.88080	11.88080			16.48	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.40880	12.40880		12.11040	12.11040			16.56	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.55670	16.55670		16.05630	16.05630			20.32	0.00	0.00	0	6,657.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.95750	16.95750		16.44110	16.44110			20.50	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.48790	2.48790		2.41600	2.41600			20.00	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.51930	2.51930		2.44530	2.44530			20.15	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.43250	2.43250		2.36030	2.36030			22.29	0.00	0.00	0	40.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.48890	2.48890		2.41470	2.41470			22.25	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	129.32413		129.32413		129.33320	129.33320			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

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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.97835	74.39805		10.71434	76.02690				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	11.07964	75.80387		10.80637	77.46447				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.17784	73.45785		10.89534	75.14985				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future	11.15063	77.99010		10.88640	79.81790				0.00	0.00	0	7,250.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2016	GOVI	485.31400	485.31400		493.41000	493.41000				0.00	0.00	0	478.00
GOVI	On 04/08/2016	GOVI	494.38500	494.38500		502.63900	502.63900				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	503.91800	503.91800		512.32900	512.32900				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.10010	2.10010		2.03590	2.03590			19.21	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.14060	2.14060		2.07460	2.07460			19.53	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.17870	2.17870		2.11090	2.11090			19.70	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.21450	2.21450		2.15000	2.15000			19.97	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.70587	123.70587		123.71441	123.71441				0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.80156	124.80156		124.81182	124.81182				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2016	Bond Future	102.96591	102.96591		102.97296	102.97296				0.00	0.00	0	1,032.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2016	Bond Future	128.63756	128.63756		128.64617	128.64617				0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.67026	129.67026		129.68043	129.68043				0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2016	Bond Future	127.33974	127.33974		127.62347	127.62347				0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	129.75649	129.75649		130.04726	130.04726				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2016	Bond Future	137.21295	137.21295		137.54887	137.54887				0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	138.24860	138.24860		138.59246	138.59246				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

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
IGOV	On 05/05/2016	Index Future			237.22100		237.22100		237.32600	237.32600			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future			241.67500		241.67500		241.78400	241.78400			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future			246.35400		246.35400		246.46500	246.46500			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future			643.20900		643.20900		643.41700	643.41700			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future			655.13700		655.13700		655.35000	655.35000			0.00	0.00	0	157.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future			7.22000		92.78000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.56000		92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.79000		92.21000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.92000		92.08000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.08000		91.92000		8.08000	91.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.24000		91.76000		8.24000	91.76000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15780		0.15780		0.15310	0.15310			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15740		0.15740		0.15240	0.15240			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15690		0.15690		0.15260	0.15260			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07240		0.07240		0.07010	0.07010			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06630		0.06630		0.06390	0.06390			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.06260		0.06260		0.06050	0.06050			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.69420		10.69420		10.50290	10.50290		12.99	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.85330		10.85330		10.65620	10.65620		15.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			11.01140		11.01140		10.80590	10.80590		15.97	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.43200		1.43200		1.40900	1.40900			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.44850		1.44850		1.42470	1.42470			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.46180		1.46180		1.43710	1.43710			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.47000		1.47000		1.43000	1.43000			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11170		1.11170		1.11290	1.11290			0.00	0.00	0	1,684.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11560		1.11560		1.11690	1.11690			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11990		1.11990		1.12110	1.12110			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.43896		111.04153		9.16851	112.93899		11.74	0.00	5,552,076.50	50	56,266.00
R186	On 05/05/2016	Bond Future	8.75	Call	407.11000		0.40711		836.33000	0.83633	407.110	11.58	0.16	0.00	0	180.00

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	On 05/05/2016	Bond Future	8.75	Put	5,332.55000		5.33255	3,864.31000	3.86431	5,332.550	11.58	0.84	0.00	0	1,900.00	
R186	On 05/05/2016	Bond Future	8.85	Put	4,727.94000		4.72794	3,348.03000	3.34803	4,727.940	11.61	0.80	0.00	0	5,350.00	
R186	On 05/05/2016	Bond Future	9.25	Call	1,365.53000		1.36553	2,292.81000	2.29281	1,365.530	11.74	0.40	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.86	Put	866.63000		0.86663	468.03000	0.46803	866.630	12.10	0.27	0.00	0	5,000.00	
R186	On 05/05/2016	Bond Future	9.89	Put	812.42000		0.81242	435.07000	0.43507	812.420	12.12	0.26	0.00	0	180.00	
R186	On 05/05/2016	Bond Future	9.96	Put	696.39000		0.69639	365.66000	0.36566	696.390	12.16	0.23	0.00	0	5,000.00	
R186	On 04/08/2016	Bond Future			9.51144		107.83599	9.22981	109.77069		11.68	0.00	0.00	0	0.00	
R186	On 04/08/2016	Bond Future	10.00	Put	1,840.09000		1.84009	1,291.57000	1.29157	1,840.090	12.13	0.33	0.00	0	6,500.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 05/05/2016	Bond Future			294.54431		294.54431	294.56522	294.56522			0.00	0.00	0	2,206.00	
R197	On 04/08/2016	Bond Future			293.63843		293.63843	293.66321	293.66321			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 05/05/2016	Bond Future			240.18393		240.18393	240.20013	240.20013		9.10	0.00	0.00	0	43,260.00	
R202	On 04/08/2016	Bond Future			241.29199		241.29199	241.31107	241.31107		8.51	0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 05/05/2016	Bond Future			9.26178		93.97920	8.99528	95.25090		9.23	0.00	0.00	0	8,731.00	
R2023	On 04/08/2016	Bond Future			9.34089		95.75500	9.06067	97.05189		8.63	0.00	0.00	0	0.00	
R2023	On 03/11/2016	Bond Future			9.41893		93.65108	9.12446	94.97242		8.70	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R203	On 05/05/2016	Bond Future			8.35507		101.10625	8.07253	101.46062		2.00	0.00	0.00	0	54,090.00	
R203	On 04/08/2016	Bond Future			8.52996		103.01674	8.17797	103.37907		1.61	0.00	0.00	0	0.00	
R203	On 03/11/2016	Bond Future			8.74992		100.81073	8.29163	101.17964		1.34	0.00	0.00	0	0.00	
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 05/05/2016	Bond Future			9.82927		88.55008	9.56998	90.31678			0.00	0.00	0	17,364.00	
R2030	On 04/08/2016	Bond Future			9.90396		86.21511	9.63543	88.01628			0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2016	Bond Future			9.97339		87.28483	9.70924	89.18712		16.17	0.00	0.00	0	9,231.00	
R2032	On 04/08/2016	Bond Future			10.04641		88.93419	9.77335	90.87349		15.45	0.00	0.00	0	0.00	
R2032	On 03/11/2016	Bond Future			10.11405		86.47253	9.83210	88.44861		15.59	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/05/2016	Bond Future			10.07122		91.69528	9.80721	93.76691			0.00	0.00	0	3,426.00	
R2035	On 04/08/2016	Bond Future			10.14127		93.42789	9.86859	95.53988			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	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 05/05/2016	Bond Future			10.11848		88.38180		9.85446	90.43721		17.49	0.00	0.00	0	39,888.00
R2037	On 04/08/2016	Bond Future			10.19204		85.79314		9.91935	87.88847		17.55	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.25531		87.43096		9.97438	89.56602		16.93	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 05/05/2016	Bond Future			8.72648		101.40051		8.45134	102.02792		3.81	0.00	0.00	0	33,129.00
R204	On 04/08/2016	Bond Future			8.86091		99.27559		8.55258	99.91611		3.48	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.99152		101.17043		8.64387	101.82284		3.20	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future			10.19890		91.79949		9.93489	93.97840		17.99	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.27329		89.02484		10.00060	91.24615		18.07	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2016	Bond Future			10.19234		89.12475		9.92837	91.31734		18.64	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			10.26398		86.42489		9.99148	88.66008		18.73	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.32565		88.07482		10.04510	90.35233		18.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future			10.19382		88.11277		9.92996	90.33956		19.16	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future			10.25979		89.77767		9.98766	92.04772		18.35	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.32346		87.05242		10.04316	89.36545		18.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.94318		97.07881		8.67752	97.87494		5.38	0.00	0.00	0	42,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	9.36000		0.00936		30.53000	0.03053	9.360	5.19	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			9.05951		95.26887		8.77080	96.08128		5.04	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			9.07105		91.71807		8.82344	92.63100		7.14	0.00	0.00	0	45,165.00
R208	On 04/08/2016	Bond Future			9.16642		93.45119		8.90242	94.38255		6.56	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.25559		91.83181		8.97408	92.78066		6.50	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

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	On 05/05/2016	Bond Future			10.00849		68.49984		9.74475	70.21154		18.57	0.00	0.00	0	29,623.00
R209	On 05/05/2016	Bond Future	8.25	Call	9.14000		0.00914		29.33000	0.02933	9.140	18.08	0.01	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	173.92000		0.17392		384.94000	0.38494	173.920	18.21	0.08	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			10.07298		69.79423		9.80130	71.53911		17.81	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,822.74000		1.82274		2,550.75000	2.55075	1,822.740	17.62	0.37	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,961.80000		4.96180		6,222.52000	6.22252	4,961.800	18.31	0.68	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.13239		67.97554		9.85286	69.75345		18.02	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2016	Bond Future			181.42508		181.42508		181.43791	181.43791			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.86830		184.86830		184.88363	184.88363			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 05/05/2016	Bond Future			137.42397		137.42397		137.43656	137.43656			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.29396		138.29396		138.30841	138.30841			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/05/2016	Bond Future			143.18492		143.18492		143.19532	143.19532			0.00	859,109.52	6	3,833.00
R212	On 04/08/2016	Bond Future			143.99454		143.99454		144.00681	144.00681			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2016	Bond Future			9.86417		79.28561		9.60520	80.98228		16.02	0.00	0.00	0	48,116.00
R213	On 04/08/2016	Bond Future			9.93035		80.78379		9.66287	82.51351		15.31	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.99440		78.77456		9.71843	80.53706		15.44	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future			10.11709		68.58439		9.85340	70.34471		19.30	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.17989		69.88036		9.90830	71.67487		18.50	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	298.59000		0.29859		495.05000	0.49505	298.590	18.02	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,099.76000		1.09976		1,620.07000	1.62007	1,099.760	18.16	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,641.84000		3.64184		4,735.05000	4.73505	3,641.840	18.76	0.56	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,553.45000		7.55345		9,064.94000	9.06494	7,553.450	19.38	0.81	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.24042		67.91670		9.96103	69.74521		18.75	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

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
RAIN	On 13/06/2016	Foreign Exchange Future	28,411.24000		28,411.24000	27,569.94000	27,569.94000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,955.48000		28,955.48000	28,093.66000	28,093.66000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.77560		11.77560	11.44330	11.44330			17.17	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.97790		11.97790	11.63830	11.63830			17.30	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.45870		5.45870	5.34510	5.34510			15.01	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.42580		5.42580	5.30910	5.30910			16.07	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.35020		1.35020	1.29860	1.29860				0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.28010		1.28010	1.23820	1.23820				0.00	0.00	0	0.00
Total for Derivatives :												2,250,034,488.76	167,812	3 630 023.00
Grand Total:												2,250,034,488.76	167,812	3 630 023.00