



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 23/03/2016

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
<b>Derivatives</b>													
\$ / R	On 23/03/2016	Any day expiry	15.35550	15.35550	15.26140	15.26140			25.25	0.00	303,178,992.00	19,744	0.00
\$ / R	On 29/03/2016	Any day expiry	15.31400	15.31400	15.27200	15.27200			19.54	0.00	0.00	0	140.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	38.20	0.00	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	13.50	Put	0.09010	0.00009	0.40550	0.00041	30.37	0.00	0.00	0	150.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	188.65460	0.18865	193.27930	0.19328	188.655	19.77	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.96	Call	12.85670	0.01286	19.29470	0.01929	12.857	21.58	0.00	0	150.00
\$ / R	On 31/03/2016	Any day expiry	15.30640	15.30640	15.27450	15.27450			20.19	0.00	0.00	0	485.00
\$ / R	On 01/04/2016	Any day expiry	15.30940	15.30940	15.27570	15.27570			20.43	0.00	0.00	0	0.00
\$ / R	On 01/04/2016	Any day expiry	15.51	Put	317.51000	0.31751	364.64270	0.36464	317.510	20.88	0.00	0	21,400.00
\$ / R	On 01/04/2016	Any day expiry	15.60	Call	90.74440	0.09074	104.83320	0.10483	90.744	21.07	0.00	0	21,400.00
\$ / R	On 04/04/2016	Any day expiry	15.31860	15.31860	15.27950	15.27950			19.86	0.00	0.00	0	20.00
\$ / R	On 05/04/2016	Any day expiry	15.32160	15.32160	15.28310	15.28310			20.05	0.00	0.00	0	0.00
\$ / R	On 05/04/2016	Any day expiry	15.35	Call	218.88430	0.21888	223.51480	0.22351	218.884	20.16	0.00	0	2,500.00
\$ / R	On 05/04/2016	Any day expiry	15.87	Call	66.24140	0.06624	77.06470	0.07706	66.241	21.34	0.00	0	5,000.00
\$ / R	On 06/04/2016	Any day expiry	15.32460	15.32460	15.28670	15.28670			20.21	0.00	0.00	0	0.00
\$ / R	On 07/04/2016	Any day expiry	15.32770	15.32770	15.29030	15.29030			20.43	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 07/04/2016	Any day expiry	15.38	Call	229.24640	0.22925	233.67160	0.23367	229.246	20.50	0.48	0.00	0	2,500.00
\$ / R	On 07/04/2016	Any day expiry	16.23	Call	36.15990	0.03616	43.34610	0.04335	36.160	22.51	0.11	0.00	0	5,000.00
\$ / R	On 08/04/2016	Any day expiry			15.33070	15.33070	15.29390	15.29390		20.55	0.00	0.00	0	90.00
\$ / R	On 11/04/2016	Any day expiry			15.33990	15.33990	15.30460	15.30460		20.19	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry			15.34900	15.34900	15.31540	15.31540		20.47	0.00	0.00	0	0.00
\$ / R	On 15/04/2016	Any day expiry			15.35200	15.35200	15.31890	15.31890		20.55	0.00	8,728,296.00	570	2,397.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	843.53990	0.84354	885.67750	0.88568	843.540	22.19	0.80	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry			15.36120	15.36120	15.32970	15.32970		20.28	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	14.03880	0.01404	12.91540	0.01292	14.039	20.67	0.04	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	306.18080	0.30618	309.32760	0.30933	306.181	20.43	0.48	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	20.33950	0.02034	25.19220	0.02519	20.340	23.93	0.05	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry			15.36730	15.36730	15.33690	15.33690		20.42	0.00	0.00	0	700.00
\$ / R	On 25/04/2016	Any day expiry			15.38250	15.38250	15.35480	15.35480		20.40	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	56.15000	0.05615	63.07130	0.06307	56.150	23.43	0.11	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			15.38550	15.38550	15.35780	15.35780		20.46	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.35880	0.00036	0.10950	0.00011	0.359	28.40	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	6.13320	0.00613	8.25450	0.00825	6.133	20.57	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	275.28660	0.27529	281.43460	0.28143	275.287	21.04	0.40	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	122.29520	0.12230	130.35660	0.13036	122.295	22.41	0.21	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	70.93270	0.07093	78.11120	0.07811	70.933	23.24	0.13	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			15.39160	15.39160	15.36380	15.36380		20.48	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			15.39470	15.39470	15.36680	15.36680		20.52	0.00	1,836,708.00	120	1,100.00
\$ / R	On 04/05/2016	Any day expiry			15.41000	15.41000	15.38170	15.38170		20.36	0.00	0.00	0	733.00
\$ / R	On 10/05/2016	Any day expiry			15.42840	15.42840	15.39970	15.39970		20.39	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	70.32320	0.07032	81.59710	0.08160	70.323	19.28	0.13	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	419.37310	0.41937	423.47090	0.42347	419.373	20.52	0.49	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.43760	15.43760	15.40870	15.40870		20.48	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.44680	15.44680	15.41770	15.41770		20.35	0.00	0.00	0	100.00
\$ / R	On 17/05/2016	Any day expiry			15.44990	15.44990	15.42070	15.42070		20.38	0.00	0.00	0	100.00
\$ / R	On 19/05/2016	Any day expiry			15.45600	15.45600	15.42670	15.42670		20.43	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.45910	15.45910	15.42970	15.42970		20.46	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.46830	15.46830	15.43870	15.43870		20.34	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry			15.48060	15.48060	15.45070	15.45070		20.52	0.00	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	2.52370	0.00252	2.39100	0.00239	2.524	25.30	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	30.37920	0.03038	32.92540	0.03293	30.379	20.52	0.05	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	309.89440	0.30989	317.73200	0.31773	309.894	21.71	0.34	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	189.95690	0.18996	198.70550	0.19871	189.957	22.81	0.23	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.49290	15.49290	15.46280	15.46280		20.41	0.00	494,227.20	32	1,361.00
\$ / R	On 06/06/2016	Any day expiry			15.51140	15.51140	15.48100	15.48100		20.41	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	5.54920	0.00555	4.85180	0.00485	5.549	23.20	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	600.74590	0.60075	600.95470	0.60095	600.746	20.35	0.54	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.51760	15.51760	15.48700	15.48700		20.47	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	198.06360	0.19806	215.32850	0.21533	198.064	19.46	0.23	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	479.18990	0.47919	482.21220	0.48221	479.190	20.98	0.45	0.00	0	8,219.00

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 09/06/2016	Any day expiry	15.52070	15.52070		15.49000	15.49000		20.49	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.53310	15.53310		15.50210	15.50210		20.52	0.00	141,226,945.20	9,092	710,925.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	6.01530	0.00602	5.29400	0.00529	6.015	22.80	0.01	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	17.14300	0.01714	17.06620	0.01707	17.143	20.96	0.03	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	19.77620	0.01978	19.93660	0.01994	19.776	20.82	0.03	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	26.97710	0.02698	27.88170	0.02788	26.977	20.50	0.04	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,075.31250	2.07531	2,047.04760	2.04705	2,075.313	20.01	0.94	0	53,633.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	42.21250	0.04221	44.94760	0.04495	42.213	20.01	0.06	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	44.09270	0.04409	47.06790	0.04707	44.093	19.97	0.07	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	84.85600	0.08486	94.41380	0.09441	84.856	19.21	0.12	0	2,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	117.04140	0.11704	128.95780	0.12896	117.041	19.29	0.15	0	5,150.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	126.34910	0.12635	138.88750	0.13889	126.349	19.30	0.16	0	3,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	181.23400	0.18123	197.03210	0.19703	181.234	19.39	0.21	0	17,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.75	Put	251.27270	0.25127	270.46860	0.27047	251.273	19.48	0.27	0	47,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	268.37290	0.26837	288.36420	0.28836	268.373	19.55	0.29	0	26,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	286.20810	0.28621	306.97490	0.30697	286.208	19.61	0.30	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	919.34610	0.91935	910.34430	0.91034	919.346	19.72	0.68	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	327.98590	0.32799	350.44440	0.35044	327.986	19.75	0.33	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	331.95710	0.33196	354.56760	0.35457	331.957	19.77	0.33	0	35,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	877.14730	0.87715	869.21170	0.86921	877.147	19.81	0.66	0	53,633.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	344.04730	0.34405	367.11170	0.36711	344.047	19.81	0.34	0	16,340.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.25	Put	454.88820	0.45489	481.59360	0.48159	454.888	20.13	0.41	0	1,900.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	461.87470	0.46187	464.75050	0.46475	461.875	21.15	0.43	0	900.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.93	Put	848.79650	0.84880	882.85550	0.88286	848.796	21.21	0.58	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	429.39980	0.42940	432.85780	0.43286	429.400	21.34	0.40	0	2,650.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	896.29980	0.89630	930.75780	0.93076	896.300	21.34	0.60	0	44,505.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	399.09740	0.39910	403.06380	0.40306	399.097	21.52	0.38	0	3,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	362.76420	0.36276	367.28620	0.36729	362.764	21.75	0.35	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,081.74680	1.08175	1,117.38240	1.11738	1,081.747	21.81	0.65	0	15,300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	334.55460	0.33455	339.52430	0.33952	334.555	21.95	0.33	0	5,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,264.58270	1.26458	1,300.89090	1.30089	1,264.583	22.26	0.70	0	300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	291.24410	0.29124	296.59760	0.29660	291.244	22.32	0.30	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,383.77940	1.38378	1,420.27500	1.42028	1,383.779	22.54	0.72	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	217.88300	0.21788	223.50730	0.22351	217.883	23.08	0.23	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	214.76640	0.21477	220.38720	0.22039	214.766	23.12	0.23	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	207.17490	0.20717	212.79120	0.21279	207.175	23.21	0.22	0	1,300.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,674.07490	1.67407	1,710.69120	1.71069	1,674.075	23.21	0.78	0	201.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.05	Call	199.86740	0.19987	205.47280	0.20547	199.867	23.31	0.22	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	198.43990	0.19844	203.99100	0.20399	198.440	23.33	0.21	0	550.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	194.22020	0.19422	199.60920	0.19961	194.220	23.38	0.21	64,971,060.00	20,000	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	99.79290	0.09979	104.44740	0.10445	99.793	24.89	0.12	0	14.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	94.92390	0.09492	99.49320	0.09949	94.924	25.01	0.11	0	17,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	89.67330	0.08967	94.14250	0.09414	89.673	25.14	0.11	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	88.41010	0.08841	92.85430	0.09285	88.410	25.17	0.10	0	6,600.00	

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\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	65.49340	0.06549	69.38180	0.06938	65.493	25.88	0.08	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	52.45820	0.05246	57.17540	0.05718	52.458	26.81	0.06	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.53620	15.53620	15.50520	15.50520		20.54	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	407.30740	0.40731	411.00440	0.41100	407.307	21.51	0.39	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.56710	15.56710	15.53540	15.53540		20.58	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	443.21540	0.44322	467.96680	0.46797	443.215	20.10	0.38	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	315.66140	0.31566	318.83640	0.31884	315.661	22.54	0.30	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.57940	15.57940	15.54750	15.54750		20.61	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.62620	0.00563	4.94380	0.00494	5.626	23.25	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	52.92370	0.05292	55.73630	0.05574	52.924	19.72	0.07	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	334.97180	0.33497	337.70250	0.33770	334.972	22.43	0.31	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	256.26790	0.25627	259.12900	0.25913	256.268	23.22	0.25	0.00	0	150.00
\$ / R	On 26/07/2016	Any day expiry			15.66580	15.66580	15.63250	15.63250		20.60	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,381.66080	1.38166	1,418.31920	1.41832	1,381.661	22.12	0.65	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	187.93840	0.18794	191.75210	0.19175	187.938	24.60	0.17	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.66890	15.66890	15.63550	15.63550		20.62	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	8.50780	0.00851	7.33970	0.00734	8.508	21.92	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	72.10140	0.07210	74.07330	0.07407	72.101	19.25	0.08	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	339.81680	0.33982	343.81350	0.34381	339.817	23.06	0.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	285.03260	0.28503	289.15020	0.28915	285.033	23.54	0.24	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.71520	15.71520	15.68100	15.68100		20.64	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	20.61920	0.02062	32.36160	0.03236	20.619	18.56	0.03	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	891.11910	0.89112	886.63470	0.88663	891.119	20.41	0.56	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.72750	15.72750	15.69310	15.69310		20.67	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.73370	15.73370	15.69920	15.69920		20.69	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	885.72060	0.88572	919.66070	0.91966	885.721	20.82	0.49	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	361.00990	0.36101	365.74890	0.36575	361.010	23.25	0.27	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.76150	15.76150	15.72650	15.72650		20.68	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	11.02330	0.01102	11.05570	0.01106	11.023	20.79	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	85.62170	0.08562	92.68500	0.09268	85.622	18.62	0.09	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	335.70260	0.33570	341.91570	0.34192	335.703	23.58	0.25	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	301.03360	0.30103	307.18390	0.30718	301.034	23.88	0.23	0.00	0	150.00
\$ / R	On 06/09/2016	Any day expiry			15.79540	15.79540	15.75990	15.75990		20.66	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.80160	15.80160	15.76590	15.76590		20.67	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	134.34510	0.13435	147.57150	0.14757	134.345	18.67	0.13	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	446.54530	0.44655	453.15910	0.45316	446.545	22.88	0.31	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.80470	15.80470	15.76900	15.76900		20.68	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.81700	15.81700	15.78110	15.78110		20.65	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	466.71950	0.46672	490.82580	0.49083	466.719	19.59	0.31	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	250.46200	0.25046	257.40730	0.25741	250.462	24.68	0.18	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.82320	15.82320	15.78720	15.78720		20.65	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.83550	15.83550	15.79930	15.79930		20.68	0.00	9,659,655.00	610	162,486.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	63.15670	0.06316	74.13190	0.07413	63.157	17.90	0.07	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	127.30330	0.12730	141.33870	0.14134	127.303	18.50	0.12	0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	320.50710	0.32051	338.58950	0.33859	320.507	19.35	0.24	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	383.98830	0.38399	404.42310	0.40442	383.988	19.46	0.27	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	753.84240	0.75384	756.19950	0.75620	753.842	21.27	0.46	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	677.03570	0.67704	680.94270	0.68094	677.036	21.60	0.42	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	633.25300	0.63325	638.25440	0.63825	633.253	21.81	0.40	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	442.07190	0.44207	448.93690	0.44894	442.072	23.08	0.30	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	405.12240	0.40512	412.24530	0.41225	405.122	23.33	0.28	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	200.16550	0.20017	208.70480	0.20870	200.165	26.11	0.15	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.86330	15.86330	15.82680	15.82680		20.69	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	15.45080	0.01545	16.02120	0.01602	15.451	20.23	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	102.26790	0.10227	115.33430	0.11533	102.268	18.29	0.10	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	344.69580	0.34470	352.47760	0.35248	344.696	23.98	0.23	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	323.09970	0.32310	330.83910	0.33084	323.100	24.18	0.22	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.95260	15.95260	15.91420	15.91420		20.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	20.15210	0.02015	19.14810	0.01915	20.152	19.99	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	121.95030	0.12195	133.31390	0.13331	121.950	18.38	0.11	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	349.83060	0.34983	356.00070	0.35600	349.831	24.45	0.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	340.03740	0.34004	346.24140	0.34624	340.037	24.55	0.22	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			16.05800	16.05800	16.01720	16.01720		20.86	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	24.96950	0.02497	22.98640	0.02299	24.969	19.64	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	141.57840	0.14158	151.74900	0.15175	141.578	18.39	0.11	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	360.16430	0.36016	366.28200	0.36628	360.164	25.10	0.21	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.10920	16.10920	16.06720	16.06720		20.89	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.12510	16.12510	16.08280	16.08280		20.93	0.00	8,465,677.50	525	39,929.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	25.98530	0.02599	24.34980	0.02435	25.985	19.20	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	104.54720	0.10455	114.81070	0.11481	104.547	17.88	0.09	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	124.34300	0.12434	135.43610	0.13544	124.343	18.06	0.10	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	150.26030	0.15026	162.28050	0.16228	150.260	18.27	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	190.23810	0.19024	203.41770	0.20342	190.238	18.55	0.14	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	406.94200	0.40694	423.28280	0.42328	406.942	19.42	0.24	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	448.35010	0.44835	465.88900	0.46589	448.350	19.48	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	471.72020	0.47172	489.90960	0.48991	471.720	19.50	0.26	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	506.42240	0.50642	525.55000	0.52555	506.422	19.55	0.28	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	546.39300	0.54639	566.56050	0.56656	546.393	19.59	0.29	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	572.81010	0.57281	593.64020	0.59364	572.810	19.62	0.30	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	580.49800	0.58050	601.51900	0.60152	580.498	19.63	0.30	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	666.50960	0.66651	691.48820	0.69149	666.510	19.83	0.33	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	671.08150	0.67108	696.16610	0.69617	671.081	19.84	0.33	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,486.18410	1.48618	1,470.96520	1.47097	1,486.184	20.06	0.64	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	810.84300	0.81084	838.95870	0.83896	810.843	20.18	0.38	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	846.63520	0.84664	875.46220	0.87546	846.635	20.26	0.39	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	969.66600	0.96967	1,000.77430	1.00077	969.666	20.53	0.42	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,083.20310	1.08320	1,116.20810	1.11621	1,083.203	20.76	0.45	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,202.54410	1.20254	1,237.28330	1.23728	1,202.544	20.99	0.47	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,372.38420		1.37238	1,409.20020	1.40920	1,372.384	21.31	0.51	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,411.42450		1.41142	1,448.67740	1.44868	1,411.425	21.38	0.52	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,517.95930		1.51796	1,556.60930	1.55661	1,517.959	21.57	0.54	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	909.46160		0.90946	906.67870	0.90668	909.462	21.75	0.45	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	885.55710		0.88556	883.25070	0.88325	885.557	21.85	0.44	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	870.98160		0.87098	868.96500	0.86897	870.982	21.92	0.43	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	686.57280		0.68657	687.75050	0.68775	686.573	22.84	0.35	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	610.64800		0.61065	612.88620	0.61289	610.648	23.30	0.32	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	541.47490		0.54147	544.59560	0.54460	541.475	23.79	0.29	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	474.88020		0.47488	478.75380	0.47875	474.880	24.34	0.26	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	462.57670		0.46258	467.36410	0.46736	462.577	24.45	0.25	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	459.90120		0.45990	465.22930	0.46523	459.901	24.48	0.25	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	444.16140		0.44416	449.74830	0.44975	444.161	24.75	0.24	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	434.19850		0.43420	439.93750	0.43994	434.198	24.93	0.24	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	393.96070		0.39396	400.29300	0.40029	393.961	25.75	0.21	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	389.91600		0.38992	396.30430	0.39630	389.916	25.84	0.21	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	385.16580		0.38517	391.62170	0.39162	385.166	25.95	0.21	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	374.50500		0.37450	381.10610	0.38111	374.505	26.21	0.20	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	365.11110		0.36511	371.83490	0.37183	365.111	26.44	0.20	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	359.56010		0.35956	366.35850	0.36636	359.560	26.59	0.19	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	350.24640		0.35025	357.16420	0.35716	350.246	26.84	0.19	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	346.40480		0.34640	353.37260	0.35337	346.405	26.95	0.19	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	296.51350		0.29651	300.36220	0.30036	296.513	27.39	0.16	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	285.52480		0.28552	289.36920	0.28937	285.525	27.39	0.16	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	260.65880		0.26066	264.47670	0.26448	260.659	27.39	0.15	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	254.76170		0.25476	258.56960	0.25857	254.762	27.39	0.14	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			16.39870		16.39870	16.35320	16.35320		21.10	0.00	8,199,350.00	500	3,786.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	734.94750		0.73495	755.64050	0.75564	734.948	19.84	0.32	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	792.17620		0.79218	814.20730	0.81421	792.176	19.94	0.33	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	956.19430		0.95619	982.97010	0.98297	956.194	20.23	0.38	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	977.45160		0.97745	1,004.54940	1.00455	977.452	20.28	0.38	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,580.79670		1.58080	1,615.10360	1.61510	1,580.797	21.48	0.50	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	784.88550		0.78489	782.36840	0.78237	784.886	23.42	0.35	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	782.90340		0.78290	780.41080	0.78041	782.903	23.44	0.35	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	681.45080		0.68145	680.67570	0.68068	681.451	24.08	0.31	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	622.47150		0.62247	622.67140	0.62267	622.472	24.51	0.28	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	429.37030		0.42937	431.90400	0.43190	429.370	27.41	0.20	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.64090		16.64090	16.59400	16.59400		21.54	0.00	0.00	0	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.85170		16.85170	16.80870	16.80870		21.81	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.53310		15.53310	15.50210	15.50210		20.52	0.00	0.00	0	1,006.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.83550		15.83550	15.79930	15.79930		20.68	0.00	79,177.50	5	144.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.12510		16.12510	16.08280	16.08280		20.93	0.00	80,625.50	5	6.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.39870		16.39870	16.35320	16.35320		21.10	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/04/2016	Any day expiry			21.69580		21.69580		21.79750	21.79750		19.54	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.75270		21.75270		21.86250	21.86250		19.38	0.00	0.00	0	157.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.95590		21.95590		22.06210	22.06210		20.42	0.00	21,955.90	1	54,839.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	224.90960		0.22491		236.88170	0.23688	224.910	22.50	0.18	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	56.64030		0.05664		54.38800	0.05439	56.640	24.05	0.06	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.35000		22.35000		22.45120	22.45120		20.96	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	715.13310		0.71513		678.44860	0.67845	715.133	20.39	0.33	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	370.08360		0.37008		387.08760	0.38709	370.084	23.31	0.20	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.40010		22.40010		22.50080	22.50080		20.95	0.00	0.00	0	1,417.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.83210		22.83210		22.92530	22.92530		21.17	0.00	0.00	0	0.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	187.55570		0.18756		177.19310	0.17719	187.556	20.28	0.09	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,763.14420		1.76314		1,712.92910	1.71293	1,763.144	21.26	0.48	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	595.70020		0.59570		615.34830	0.61535	595.700	23.69	0.24	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			23.24840		23.24840		23.33690	23.33690		21.33	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			23.42540		23.42540		23.50840	23.50840		21.39	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.62390		23.62390		23.71040	23.71040			0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13814		0.13814		0.13909	0.13909		21.53	0.00	0.00	0	5,827.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14131		0.14131		0.14224	0.14224		20.84	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14446		0.14446		0.14535	0.14535		20.69	0.00	262,917.20	1,820	6,341.00
€ / R	On 24/03/2016	Any day expiry			17.12670		17.12670		17.14060	17.14060		30.75	0.00	0.00	0	0.00
€ / R	On 15/04/2016	Any day expiry			17.17440		17.17440		17.21300	17.21300		21.87	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.21620		17.21620		17.26530	17.26530		21.62	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.22550		17.22550		17.27310	17.27310		21.67	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.23020		17.23020		17.27690	17.27690		21.69	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.33280		17.33280		17.37790	17.37790		21.21	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.34070		17.34070		17.38570	17.38570		21.23	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.40870		17.40870		17.45260	17.45260		21.12	0.00	19,271,430.90	1,107	85,101.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	18.82940		0.01883		17.71260	0.01771	18.829	22.67	0.03	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,608.67850		1.60868		1,653.80920	1.65381	1,608.679	20.30	0.83	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	340.09270		0.34009		337.65650	0.33766	340.093	20.44	0.30	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	490.47220		0.49047		485.97210	0.48597	490.472	20.77	0.39	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	926.08460		0.92608		914.58950	0.91459	926.085	21.63	0.56	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	137.29660		0.13730		151.46640	0.15147	137.297	24.39	0.14	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.80900		17.80900		17.84820	17.84820		20.86	0.00	12,858,098.00	722	6,028.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.20160		18.20160		18.23500	18.23500		20.69	0.00	4,550,400.00	250	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	477.22400		0.47722		501.44770	0.50145	477.224	19.59	0.24	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	650.46760		0.65047		676.59490	0.67659	650.468	19.75	0.30	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	589.20860		0.58921		630.71320	0.63071	589.209	23.27	0.29	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	438.29620		0.43830		470.19260	0.47019	438.296	24.45	0.22	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.58030		18.58030		18.61090	18.61090		20.67	0.00	13,935,225.00	750	2,100.00

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
10Y STND	On 17/12/2025	Interest Rate Swap	103.36327		103.36327		103.25196	103.25196			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	100.60623		100.60623		100.49167	100.49167			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	99.47758		99.47758		99.36279	99.36279			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap	100.19115		100.19115		100.15873	100.15873			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.25077		100.25077		100.20941	100.20941			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	100.02274		100.02274		99.96924	99.96924			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.71856		100.71856		100.64573	100.64573			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	100.22536		100.22536		100.13001	100.13001			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	100.11939		100.11939		100.01757	100.01757			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	101.25758		101.25758		101.11923	101.11923			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	100.79362		100.79362		100.65238	100.65238			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	100.29365		100.29365		100.15091	100.15091			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	469.72400		469.72400		469.68900	469.68900			0.00	0.00	0	4.00
AL37	On 04/08/2016	Index Future	478.62500		478.62500		478.59000	478.59000			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	539.18800		539.18800		539.50700	539.50700			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	549.40600		549.40600		549.73000	549.73000			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future	488.62200		488.62200		488.65600	488.65600			0.00	0.00	0	510.00
ALBI	On 04/08/2016	Index Future	497.88100		497.88100		497.91500	497.91500			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future	507.52700		507.52700		507.57200	507.57200			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.69820		11.69820		11.77450	11.77450		15.31	0.00	9,124,596.00	780	10,161.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.87630		11.87630		11.94960	11.94960		16.75	0.00	2,969,075.00	250	1,105.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	12.05000		12.05000		12.11970	12.11970		16.94	0.00	2,410,000.00	200	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	12.21690		12.21690		12.28540	12.28540		17.06	0.00	0.00	0	3,996.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.78070		11.78070		11.88230	11.88230		17.01	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.01430		12.01430		12.11330	12.11330		17.12	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	16.00790		16.00790		16.03150	16.03150		20.92	0.00	0.00	0	6,532.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.40040		16.40040		16.42020	16.42020		21.29	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.37840		2.37840		2.38010	2.38010		20.78	0.00	0.00	0	22,550.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.40980		2.40980		2.41230	2.41230		20.99	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.34010		2.34010		2.34660	2.34660		22.30	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.39540		2.39540		2.40160	2.40160		22.62	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



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
EL28	On 04/08/2016	Bond Future	129.27577		129.27577		129.28341	129.28341			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2016	Bond Future	10.87823		75.00929		10.87928	75.00284			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.97290		76.44569		10.97397	76.43921			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	11.06642		74.11806		11.06729	74.11287			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	11.05482		78.64428		11.05592	78.63671			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	487.99400		487.99400		488.02500	488.02500			0.00	0.00	0	479.00
GOVI	On 04/08/2016	GOVI	497.24100		497.24100		497.27300	497.27300			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	506.87400		506.87400		506.91700	506.91700			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.00340		2.00340		2.00060	2.00060		20.13	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.04220		2.04220		2.03900	2.03900		20.35	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.07810		2.07810		2.07520	2.07520		20.35	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.11170		2.11170		2.10950	2.10950		20.61	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	123.61179		123.61179		123.22285	123.22285			0.00	0.00	0	4,606.00
I2025	On 04/08/2016	Bond Future	124.73706		124.73706		124.34069	124.34069			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	103.03812		103.03812		103.04518	103.04518			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	128.54427		128.54427		128.55287	128.55287			0.00	0.00	0	17,007.00
I2038	On 04/08/2016	Bond Future	129.60792		129.60792		129.61676	129.61676			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
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	127.79880		127.79880		127.25652	127.25652			0.00	0.00	0	12,766.00
I2046	On 04/08/2016	Bond Future	130.25670		130.25670		129.70414	129.70414			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	137.44262		137.44262		137.12517	137.12517			0.00	0.00	0	14,916.00
I2050	On 04/08/2016	Bond Future	138.51701		138.51701		138.19356	138.19356			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 05/05/2016	Index Future	237.46900		237.46900		237.20000	237.20000			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future	241.98800		241.98800		241.71400	241.71400			0.00	0.00	0	81.00
IGOV	On 03/11/2016	Index Future	246.69500		246.69500		246.42100	246.42100			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	643.87400		643.87400		643.40500	643.40500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	655.76800		655.76800		655.29300	655.29300			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future	7.26000		92.74000		7.23000	92.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future	7.38000		92.62000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.44000		92.56000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.57000		92.43000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.61000		92.39000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.70000		92.30000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.88000		92.12000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	8.04000		91.96000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.22000		91.78000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.28000		91.72000		8.20000	91.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.37000		91.63000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.47000		91.53000		8.40000	91.60000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14930		0.14930		0.14930	0.14930			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15000		0.15000		0.15000	0.15000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15090		0.15090		0.15090	0.15090			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07230		0.07230		0.07160	0.07160			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06560		0.06560		0.06510	0.06510			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.06160		0.06160		0.06120	0.06120			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.37960		10.37960		10.43610	10.43610		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.53700		10.53700		10.59100	10.59100		15.97	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.69160		10.69160		10.74280	10.74280		16.50	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.39220		1.39220		1.39130	1.39130			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.40710		1.40710		1.40660	1.40660			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
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42040		1.42040		1.41960	1.41960			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42900		1.42900		1.42730	1.42730			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.12070		1.12070		1.12580	1.12580			0.00	0.00	0	4,694.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12460		1.12460		1.12970	1.12970			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12880		1.12880		1.13380	1.13380			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.35184		111.64778		9.34242	111.71361		11.49	0.00	11,388,073.56	102	55,867.00
R186	On 05/05/2016	Bond Future	8.75	Call	378.04000		0.37804		440.43000	0.44043	378.040	11.25	0.17	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	4,697.23000		4.69723		4,693.79000	4.69379	4,697.230	11.25	0.83	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	4,098.31000		4.09831		4,105.47000	4.10547	4,098.310	11.28	0.79	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,415.66000		1.41566		1,523.38000	1.52338	1,415.660	11.41	0.44	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	543.45000		0.54345		595.14000	0.59514	543.450	11.70	0.21	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	502.25000		0.50225		552.46000	0.55246	502.250	11.72	0.20	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	415.98000		0.41598		462.55000	0.46255	415.980	11.76	0.17	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.41672		108.48138		9.40690	108.54860		11.71	0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,525.70000		1.52570		1,554.72000	1.55472	1,525.700	12.00	0.30	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			294.87936		294.87936		294.33451	294.33451			0.00	0.00	0	2,206.00
R197	On 04/08/2016	Bond Future			294.05364		294.05364		293.49868	293.49868			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			240.66277		240.66277		240.67901	240.67901		9.10	0.00	0.00	0	43,260.00
R202	On 04/08/2016	Bond Future			241.84059		241.84059		241.85746	241.85746		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			9.20932		94.22782		9.20503	94.24819		9.02	0.00	0.00	0	8,731.00
R2023	On 04/08/2016	Bond Future			9.28057		96.03226		9.27605	96.05308		8.63	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.35380		93.94132		9.34865	93.96432		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			8.28713		101.19130		8.27769	101.20313		1.95	0.00	11,232,234.30	111	53,939.00
R203	On 04/08/2016	Bond Future			8.42056		103.12915		8.40881	103.14123		1.60	0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			8.59689		100.93367		8.57920	100.94790		1.33	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			9.74751		89.10170		9.74321	89.13085			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future			9.81594		86.79971		9.81149	86.82941			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

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
R2032	On 05/05/2016	Bond Future			9.87632		87.97678		9.87708	87.97133		15.82	0.00	0.00	0	9,231.00
R2032	On 04/08/2016	Bond Future			9.94295		89.66148		9.94372	89.65604		15.49	0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			10.00614		87.22101		10.00670	87.21710		15.63	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/05/2016	Bond Future			9.98523		92.36198		9.97582	92.43541			0.00	0.00	0	4,494.00
R2035	On 04/08/2016	Bond Future			10.04943		94.13068		10.03970	94.20564			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future			10.02184		89.12517		10.01754	89.15848		17.11	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	993.86000		0.99386		1,073.44000	1.07344	993.860	16.97	0.31	13,893,771.04	500	500.00
R2037	On 04/08/2016	Bond Future			10.08930		86.57310		10.08485	86.60714		17.60	0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future			10.14849		88.23288		10.14368	88.26927		16.99	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			8.66498		101.54031		8.65579	101.56123		3.72	0.00	0.00	0	33,101.00
R204	On 04/08/2016	Bond Future			8.77989		99.44339		8.76959	99.46474		3.47	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future			8.89569		101.34971		8.88306	101.37337		3.19	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			10.10217		92.58768		10.10295	92.58127		17.60	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			10.17051		89.85136		10.17130	89.84496		18.12	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			10.11628		89.74680		10.11703	89.74062		18.23	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future			10.18268		87.08138		10.18345	87.07512		18.78	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future			10.24102		88.75096		10.24161	88.74622		18.13	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			10.09327		88.94934		10.10409	88.85862		18.72	0.00	0.00	0	62,502.00
R2048	On 04/08/2016	Bond Future			10.15337		90.65274		10.16452	90.56030		18.38	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future			10.21292		87.95134		10.22420	87.85883		18.62	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			8.84326		97.37730		8.84959	97.35835		5.24	0.00	0.00	0	43,093.00
R207	On 05/05/2016	Bond Future	7.56	Call	6.65000		0.00665		8.61000	0.00861	6.650	5.06	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.94234		95.59756		8.94920	95.57827		5.02	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			9.08638		95.81009		9.09389	95.79165		4.51	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,380.55000		1.38055		0.00000	0.00000	1,380.550	4.46	0.46	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.96939		92.09155		8.97547	92.06916		6.94	0.00	10,866,802.90	118	46,553.00
R208	On 04/08/2016	Bond Future			9.05153		93.85510		9.05799	93.83233		6.54	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			9.13073		92.25119		9.13711	92.22970		6.47	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2016	Bond Future			9.91279		69.11333		9.91346	69.10901		18.18	0.00	0.00	0	29,713.00
R209	On 05/05/2016	Bond Future	8.25	Call	5.32000		0.00532		7.44000	0.00744	5.320	17.70	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	147.99000		0.14799		176.32000	0.17632	147.990	17.70	0.08	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.97167		70.43689		9.97236	70.43248		17.87	0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,993.70000		1.99370		2,002.78000	2.00278	1,993.700	17.68	0.40	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,337.94000		5.33794		5,344.77000	5.34477	5,337.940	18.37	0.71	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			10.02721		68.63617		10.02771	68.63300		18.08	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			181.28263		181.28263		181.29546	181.29546			0.00	0.00	0	1,554.00
R210	On 04/08/2016	Bond Future			184.76933		184.76933		184.78244	184.78244			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			137.60170		137.60170		137.29562	137.29562			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.50996		138.50996		138.19807	138.19807			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			143.07035		143.07035		143.08082	143.08082			0.00	17,311,512.35	121	3,712.00
R212	On 04/08/2016	Bond Future			143.91409		143.91409		143.92482	143.92482			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			9.77356		79.87333		9.77424	79.86890		15.67	0.00	3,674,173.18	46	47,235.00
R213	On 04/08/2016	Bond Future			9.83364		81.40295		9.83434	81.39844		15.35	0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.89356		79.41208		9.89405	79.40896		15.49	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

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
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			10.02712		69.17650		10.02778	69.17212		18.88	0.00	0.00	0	32,449.00
R214	On 04/08/2016	Bond Future			10.08457		70.50119		10.08523	70.49686		18.55	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	321.94000		0.32194		324.91000	0.32491	321.940	18.08	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,177.21000		1.17721		1,199.57000	1.19957	1,177.210	18.10	0.26	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,879.42000		3.87942		3,923.31000	3.92331	3,879.420	18.59	0.59	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,006.01000		8.00601		8,011.07000	8.01107	8,006.010	19.41	0.84	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future			10.14145		68.55502		10.14194	68.55184		18.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future			27,198.78000		27,198.78000		27,250.40000	27,250.40000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,731.70000		27,731.70000		27,780.53000	27,780.53000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.36440		11.36440		11.38030	11.38030		17.58	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.56370		11.56370		11.57670	11.57670		17.90	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.29470		5.29470		5.28810	5.28810		14.74	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.25820		5.25820		5.25620	5.25620		16.40	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.30180		1.30180		1.29760	1.29760			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.24610		1.24610		1.24010	1.24010			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>														<b>680,690,979.23</b>	<b>58,081</b>	<b>3559413.00</b>
<b>Grand Total:</b>														<b>680,690,979.23</b>	<b>58,081</b>	<b>3559413.00</b>