



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: 08/04/2016

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 08/04/2016	Any day expiry		15.03540	15.03540		15.23360	15.23360		12.70	0.00	2,704,986.00	180	0.00
\$ / R	On 11/04/2016	Any day expiry		14.93510	14.93510		15.23370	15.23370		13.56	0.00	0.00	0	100.00
\$ / R	On 14/04/2016	Any day expiry		14.93810	14.93810		15.23370	15.23370		19.20	0.00	0.00	0	0.00
\$ / R	On 14/04/2016	Any day expiry	14.86	Put	114.08790	0.11409	46.00270	0.04600	114.088	19.67	0.41	0.00	0	200.00
\$ / R	On 14/04/2016	Any day expiry	15.21	Call	57.95320	0.05795	179.54440	0.17954	57.953	20.50	0.25	0.00	0	2,000.00
\$ / R	On 14/04/2016	Any day expiry	15.50	Call	19.01230	0.01901	70.77830	0.07078	19.012	21.95	0.10	0.00	0	5,000.00
\$ / R	On 15/04/2016	Any day expiry		14.94110	14.94110		15.23670	15.23670		19.88	0.00	2,978,019.00	198	2,199.00
\$ / R	On 15/04/2016	Any day expiry	16.10	Put	1,161.86280	1.16186	873.32860	0.87333	1,161.863	25.01	0.98	0.00	0	15,000.00
\$ / R	On 18/04/2016	Any day expiry		14.95000	14.95000		15.24570	15.24570		19.20	0.00	0.00	0	0.00
\$ / R	On 18/04/2016	Any day expiry	13.97	Put	5.35440	0.00535	3.99800	0.00400	5.354	21.33	0.03	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	15.42	Call	48.23170	0.04823	134.07860	0.13408	48.232	20.14	0.18	0.00	0	17,896.00
\$ / R	On 18/04/2016	Any day expiry	17.09	Call	0.59260	0.00059	1.85980	0.00186	0.593	28.92	0.00	0.00	0	5,000.00
\$ / R	On 20/04/2016	Any day expiry		14.95590	14.95590		15.25170	15.25170		19.61	0.00	0.00	0	875.00
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	116.28560	0.11629	246.69540	0.24670	116.286	20.21	0.33	0.00	0	2,000.00
\$ / R	On 22/04/2016	Any day expiry		14.96180	14.96180		15.25770	15.25770		19.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry		14.97050	14.97050		15.26670	15.26670		19.47	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 25/04/2016	Any day expiry	16.81	Call	4.30430	0.00430	7.74760	0.00775	4.304	24.59	0.02	0.00	0	10,000.00
\$ / R	On 26/04/2016	Any day expiry			14.97350	14.97350	15.26960	15.26960		19.59	0.00	1,311,072.60	87	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.04080	0.00004	0.04000	0.00004	0.041	30.13	0.00	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	6.35940	0.00636	3.55320	0.00355	6.359	23.39	0.02	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	66.18230	0.06618	135.45630	0.13546	66.182	21.25	0.18	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	13.33530	0.01334	34.72580	0.03473	13.335	22.07	0.05	0.00	0	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	5.58790	0.00559	12.32290	0.01232	5.588	23.47	0.02	0.00	0	10,000.00
\$ / R	On 28/04/2016	Any day expiry			14.97930	14.97930	15.27560	15.27560		19.75	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry			14.98230	14.98230	15.27860	15.27860		19.84	0.00	0.00	0	1,100.00
\$ / R	On 03/05/2016	Any day expiry			14.99400	14.99400	15.29060	15.29060		19.54	0.00	0.00	0	0.00
\$ / R	On 03/05/2016	Any day expiry	14.87	Put	244.78420	0.24478	141.97590	0.14198	244.784	19.42	0.43	0.00	0	18,400.00
\$ / R	On 03/05/2016	Any day expiry	15.03	Call	289.63870	0.28964	459.13720	0.45914	289.639	19.61	0.49	0.00	0	18,400.00
\$ / R	On 04/05/2016	Any day expiry			14.99690	14.99690	15.29360	15.29360		19.62	0.00	4,134,742.20	274	733.00
\$ / R	On 06/05/2016	Any day expiry			15.00280	15.00280	15.09030	15.09030		19.75	0.00	0.00	0	0.00
\$ / R	On 10/05/2016	Any day expiry			15.01450	15.01450	15.31160	15.31160		19.61	0.00	0.00	0	825.00
\$ / R	On 10/05/2016	Any day expiry	14.28	Put	82.67990	0.08268	43.26370	0.04326	82.680	18.89	0.18	0.00	0	8,403.00
\$ / R	On 10/05/2016	Any day expiry	15.51	Call	177.97500	0.17797	280.64520	0.28065	177.975	20.79	0.31	0.00	0	8,403.00
\$ / R	On 13/05/2016	Any day expiry			15.02330	15.02330	15.32070	15.32070		19.77	0.00	0.00	0	550.00
\$ / R	On 16/05/2016	Any day expiry			15.03230	15.03230	15.32980	15.32980		19.69	0.00	0.00	0	1,880.00
\$ / R	On 17/05/2016	Any day expiry			15.03520	15.03520	15.33280	15.33280		19.74	0.00	0.00	0	100.00
\$ / R	On 18/05/2016	Any day expiry			15.03820	15.03820	15.33590	15.33590		19.79	0.00	0.00	0	0.00
\$ / R	On 18/05/2016	Any day expiry	14.80	Put	277.00610	0.27701	176.63840	0.17664	277.006	19.51	0.39	0.00	0	15,000.00
\$ / R	On 19/05/2016	Any day expiry			15.04120	15.04120	15.33890	15.33890		19.82	0.00	0.00	0	0.00
\$ / R	On 20/05/2016	Any day expiry			15.04420	15.04420	15.34190	15.34190		19.86	0.00	0.00	0	4,700.00
\$ / R	On 23/05/2016	Any day expiry			15.05310	15.05310	15.35100	15.35100		19.72	0.00	0.00	0	0.00
\$ / R	On 25/05/2016	Any day expiry			15.05900	15.05900	15.35710	15.35710		19.80	0.00	0.00	0	285.00
\$ / R	On 27/05/2016	Any day expiry			15.06500	15.06500	15.36320	15.36320		19.86	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	1.30850	0.00131	0.95320	0.00095	1.308	24.75	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	25.27760	0.02528	17.41320	0.01741	25.278	19.14	0.05	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	139.64070	0.13964	206.22190	0.20622	139.641	22.06	0.21	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	73.52460	0.07352	112.36660	0.11237	73.525	23.18	0.12	0.00	0	150.00
\$ / R	On 31/05/2016	Any day expiry			15.07680	15.07680	15.37530	15.37530		19.79	0.00	2,518,303.00	166	979.00
\$ / R	On 06/06/2016	Any day expiry			15.09470	15.09470	15.39350	15.39350		19.77	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	4.42920	0.00443	3.51910	0.00352	4.429	22.92	0.01	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	343.22860	0.34323	469.19310	0.46919	343.229	20.46	0.40	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry			15.10060	15.10060	15.39960	15.39960		19.83	0.00	0.00	0	0.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	258.31880	0.25832	173.81490	0.17381	258.319	19.27	0.32	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	260.16870	0.26017	359.69750	0.35970	260.169	21.15	0.32	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.10360	15.10360	15.40260	15.40260		19.85	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.11550	15.11550	15.41480	15.41480		19.83	0.00	395,043,592.50	26,135	667,246.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	5.62350	0.00562	4.47580	0.00448	5.624	22.78	0.01	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	18.15780	0.01816	13.41960	0.01342	18.158	20.75	0.03	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	20.82000	0.02082	15.27950	0.01528	20.820	20.51	0.04	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	28.13110	0.02813	20.34790	0.02035	28.131	19.97	0.05	0.00	0	700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,659.31980	1.65932	1,945.91300	1.94591	1,659.320	19.16	0.92	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	43.81980	0.04382	31.11300	0.03111	43.820	19.16	0.08	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	45.78040	0.04578	32.45140	0.03245	45.780	19.07	0.08	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	106.91140	0.10691	67.75500	0.06776	106.911	18.94	0.16	0.00	0	2,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	148.57560	0.14858	97.28390	0.09728	148.576	18.98	0.21	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	160.63020	0.16063	106.00340	0.10600	160.630	18.98	0.22	0.00	0	51,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	218.02360	0.21802	146.84520	0.14685	218.024	19.11	0.28	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	234.81560	0.23482	158.64490	0.15864	234.816	19.17	0.29	0.00	0	59,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	679.53270	0.67953	875.03330	0.87503	679.533	19.48	0.62	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	352.82750	0.35283	247.18410	0.24718	352.828	19.50	0.38	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	375.39240	0.37539	265.11910	0.26512	375.392	19.56	0.40	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	598.71150	0.59871	780.28580	0.78029	598.712	19.65	0.58	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	427.93530	0.42794	307.40560	0.30741	427.935	19.68	0.43	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	432.90660	0.43291	311.44520	0.31145	432.907	19.69	0.44	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	563.51780	0.56352	738.55330	0.73855	563.518	19.72	0.55	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	448.01780	0.44802	323.75330	0.32375	448.018	19.72	0.45	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	254.37790	0.25438	347.04380	0.34704	254.378	21.36	0.30	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	232.50940	0.23251	318.19730	0.31820	232.509	21.56	0.28	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,117.00940	1.11701	903.39730	0.90340	1,117.009	21.56	0.72	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	212.49260	0.21249	291.61680	0.29162	212.493	21.76	0.26	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	189.01570	0.18902	260.43890	0.26044	189.016	22.02	0.24	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,328.47920	1.32848	1,098.94990	1.09895	1,328.479	22.08	0.77	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	177.47240	0.17747	245.09540	0.24510	177.472	22.16	0.23	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	171.20060	0.17120	236.73080	0.23673	171.201	22.24	0.22	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,532.79140	1.53279	1,291.22810	1.29123	1,532.791	22.56	0.81	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	144.35980	0.14436	200.73300	0.20073	144.360	22.62	0.19	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,663.99400	1.66399	1,416.09680	1.41610	1,663.994	22.85	0.83	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	127.13180	0.12713	177.78910	0.17779	127.132	22.88	0.17	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	100.13440	0.10013	142.06380	0.14206	100.134	23.34	0.14	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	98.31890	0.09832	139.64200	0.13964	98.319	23.38	0.14	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	93.92830	0.09393	133.56840	0.13357	93.928	23.47	0.13	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,978.42830	1.97843	1,718.76840	1.71877	1,978.428	23.47	0.87	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	88.92480	0.08892	126.63490	0.12663	88.925	23.58	0.12	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	86.52910	0.08653	123.30620	0.12331	86.529	23.63	0.12	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	38.55970	0.03856	55.71810	0.05572	38.560	25.24	0.06	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	36.30950	0.03631	52.49700	0.05250	36.309	25.37	0.05	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	33.96240	0.03396	49.06090	0.04906	33.962	25.52	0.05	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	33.40950	0.03341	48.24030	0.04824	33.409	25.56	0.05	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	26.02430	0.02602	37.26280	0.03726	26.024	26.15	0.04	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	23.67950	0.02368	33.86530	0.03387	23.679	26.38	0.04	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	17.45340	0.01745	24.87810	0.02488	17.453	27.15	0.03	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.11850	15.11850	15.41780	15.41780		19.88	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	219.35280	0.21935	299.43420	0.29943	219.353	21.77	0.27	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry			15.14830	15.14830	15.44830	15.44830		20.13	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 24/06/2016	Any day expiry	15.17	Put	570.95920	0.57096	427.86460	0.42786	570.959	20.17	0.49	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	170.91490	0.17091	227.36640	0.22737	170.915	22.96	0.20	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.16020	15.16020	15.46050	15.46050		20.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	4.71860	0.00472	4.13530	0.00414	4.719	22.77	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	62.33310	0.06233	42.95800	0.04296	62.333	19.30	0.09	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	187.22510	0.18723	245.87560	0.24588	187.225	22.89	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	135.06020	0.13506	180.30310	0.18030	135.060	23.62	0.16	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.16320	15.16320	15.46360	15.46360		20.15	0.00	0.00	0	200.00
\$ / R	On 29/06/2016	Any day expiry	14.72	Call	803.88100	0.80388	998.60640	0.99861	803.881	19.63	0.64	0.00	0	224.00
\$ / R	On 26/07/2016	Any day expiry			15.24460	15.24460	15.54690	15.54690		20.34	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,643.45370	1.64345	1,412.34040	1.41234	1,643.454	22.70	0.73	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	108.44670	0.10845	138.14390	0.13814	108.447	25.22	0.11	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.24760	15.24760	15.55000	15.55000		20.35	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	7.28740	0.00729	6.70890	0.00671	7.287	21.09	0.01	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	93.08400	0.09308	64.42770	0.06443	93.084	19.21	0.11	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	210.15540	0.21016	265.34660	0.26535	210.155	23.58	0.20	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	172.36560	0.17237	218.27810	0.21828	172.366	24.08	0.17	0.00	0	150.00
\$ / R	On 11/08/2016	Any day expiry			15.29330	15.29330	15.59680	15.59680		20.40	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	29.09250	0.02909	19.50360	0.01950	29.093	18.84	0.04	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	638.16080	0.63816	775.71680	0.77572	638.161	20.75	0.48	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.30550	15.30550	15.60920	15.60920		20.37	0.00	0.00	0	105.00
\$ / R	On 17/08/2016	Any day expiry			15.31160	15.31160	15.61540	15.61540		20.39	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,082.20070	1.08220	897.70520	0.89771	1,082.201	21.24	0.58	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	235.16780	0.23517	291.43900	0.29144	235.168	23.75	0.21	0.00	0	5,000.00
\$ / R	On 26/08/2016	Any day expiry			15.33900	15.33900	15.64350	15.64350		20.47	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	9.89990	0.00990	9.42600	0.00943	9.900	19.90	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	117.85090	0.11785	83.27600	0.08328	117.851	18.92	0.13	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	221.46850	0.22147	272.88140	0.27288	221.468	24.12	0.19	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	196.72170	0.19672	242.76910	0.24277	196.722	24.44	0.17	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.34810	15.34810	15.65280	15.65280		20.40	0.00	0.00	0	2,610.00
\$ / R	On 06/09/2016	Any day expiry			15.37250	15.37250	15.67770	15.67770		20.39	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.37850	15.37850	15.68400	15.68400		20.47	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	183.53440	0.18353	131.30640	0.13131	183.534	19.05	0.17	0.00	0	48,990.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	309.22100	0.30922	375.97600	0.37598	309.221	23.42	0.24	0.00	0	48,990.00
\$ / R	On 09/09/2016	Any day expiry			15.38160	15.38160	15.68710	15.68710		20.48	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.39380	15.39380	15.69950	15.69950		20.45	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	587.98840	0.58799	464.99800	0.46500	587.988	19.86	0.39	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	171.26400	0.17126	204.06450	0.20406	171.264	25.47	0.14	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.39990	15.39990	15.70580	15.70580		20.46	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.41200	15.41200	15.71820	15.71820		20.43	0.00	23,441,652.00	1,521	165,708.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	91.06600	0.09107	62.09580	0.06210	91.066	18.32	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	174.87350	0.17487	124.68140	0.12468	174.873	18.90	0.16	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	402.21310	0.40221	314.45100	0.31445	402.213	19.38	0.30	0.00	0	73,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	479.71530	0.47972	378.80230	0.37880	479.715	19.51	0.33	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	15.00	Call	1,031.40110	1.03140	1,211.74940	1.21175	1,031.401	19.91	0.61	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.27	Call	553.22980	0.55323	660.02930	0.66003	553.230	21.72	0.38	0.00	0	21,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	493.75950	0.49376	588.45620	0.58846	493.759	22.12	0.35	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	460.21090	0.46021	548.89510	0.54890	460.211	22.36	0.33	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	392.80700	0.39281	469.71030	0.46971	392.807	22.91	0.29	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	309.39690	0.30940	373.49780	0.37350	309.397	23.58	0.23	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	281.70850	0.28171	340.54620	0.34055	281.708	23.85	0.22	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	143.98870	0.14399	166.73610	0.16674	143.989	27.28	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.43940	15.43940	15.74630	15.74630		20.51	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	14.23870	0.01424	12.10280	0.01210	14.239	19.29	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	142.22500	0.14223	96.25120	0.09625	142.225	18.69	0.13	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	240.37990	0.24038	290.15750	0.29016	240.380	24.54	0.18	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	224.41500	0.22442	271.04130	0.27104	224.415	24.76	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.52590	15.52590	15.83470	15.83470		20.59	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	20.48350	0.02048	17.59900	0.01760	20.483	19.30	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	164.56150	0.16456	118.06400	0.11806	164.562	18.69	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	253.98780	0.25399	298.37070	0.29837	253.988	25.07	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	248.32800	0.24833	289.66570	0.28967	248.328	25.23	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.62910	15.62910	15.94020	15.94020		20.63	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	25.86590	0.02587	21.86230	0.02186	25.866	18.97	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	186.70610	0.18671	136.47980	0.13648	186.706	18.64	0.15	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	275.28060	0.27528	313.21230	0.31321	275.281	25.86	0.17	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.67920	15.67920	15.99140	15.99140		20.67	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.69480	15.69480	16.00730	16.00730		20.64	0.00	156,948,000.00	10,000	53,024.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	24.66430	0.02466	20.94290	0.02094	24.664	18.24	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	143.92630	0.14393	99.07500	0.09908	143.926	18.28	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	168.91440	0.16891	118.89270	0.11889	168.914	18.45	0.13	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	201.20520	0.20121	145.00090	0.14500	201.205	18.65	0.15	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	250.25690	0.25026	185.52520	0.18553	250.257	18.92	0.17	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	490.40550	0.49041	402.00830	0.40201	490.406	19.37	0.28	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	538.35340	0.53835	443.95700	0.44396	538.353	19.41	0.30	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	567.17830	0.56718	467.66060	0.46766	567.178	19.48	0.31	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	610.91340	0.61091	502.89010	0.50289	610.913	19.60	0.33	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	661.09000	0.66109	543.90970	0.54391	661.090	19.72	0.35	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	694.13130	0.69413	573.35880	0.57336	694.131	19.81	0.36	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	703.73130	0.70373	581.93360	0.58193	703.731	19.83	0.36	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	803.50800	0.80351	671.55830	0.67156	803.508	20.06	0.39	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	808.67410	0.80867	676.22550	0.67623	808.674	20.07	0.39	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,204.81800	1.20482	1,375.41240	1.37541	1,204.818	20.29	0.58	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	965.71630	0.96572	818.92550	0.81893	965.716	20.41	0.44	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,005.64690	1.00565	855.48220	0.85548	1,005.647	20.49	0.45	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,142.40560	1.14241	981.15230	0.98115	1,142.406	20.76	0.48	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,267.94550	1.26795	1,097.12030	1.09712	1,267.946	21.01	0.51	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,399.36230	1.39936	1,219.67830	1.21968	1,399.362	21.26	0.54	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	1,586.36090	1.58636		1,393.95690	1.39396	1,586.361	21.62	0.57	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,629.11040	1.62911		1,434.18580	1.43419	1,629.110	21.70	0.58	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,745.11130	1.74511		1,544.22620	1.54423	1,745.111	21.92	0.60	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	713.70180	0.71370		820.32960	0.82033	713.702	22.11	0.39	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	693.92440	0.69392		797.79570	0.79780	693.924	22.21	0.38	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	681.86750	0.68187		784.07340	0.78407	681.868	22.28	0.37	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	530.14690	0.53015		611.47770	0.61148	530.147	23.23	0.30	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	468.96970	0.46897		541.36150	0.54136	468.970	23.72	0.27	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	413.77220	0.41377		477.93550	0.47794	413.772	24.22	0.24	0.00	0	1,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	370.42380	0.37042		418.36320	0.41836	370.424	25.04	0.22	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	362.74610	0.36275		409.49280	0.40949	362.746	25.21	0.21	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	361.07850	0.36108		407.56730	0.40757	361.078	25.25	0.21	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	349.01270	0.34901		393.63250	0.39363	349.013	25.54	0.20	0.00	0	83,003.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	341.38140	0.34138		384.82320	0.38482	341.381	25.73	0.20	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	310.69110	0.31069		349.39910	0.34940	310.691	26.59	0.18	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	307.61560	0.30762		345.85200	0.34585	307.616	26.69	0.18	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	304.00980	0.30401		341.68960	0.34169	304.010	26.81	0.18	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	295.92360	0.29592		332.36200	0.33236	295.924	27.07	0.17	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	283.79300	0.28379		324.15930	0.32416	283.793	27.17	0.17	0.00	0	600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	274.69940	0.27470		319.31970	0.31932	274.699	27.17	0.16	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	259.42230	0.25942		311.21610	0.31122	259.422	27.17	0.15	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	253.11580	0.25312		307.87700	0.30788	253.116	27.17	0.15	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	202.36590	0.20237		250.71830	0.25072	202.366	27.17	0.13	0.00	0	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	194.06680	0.19407		240.87400	0.24087	194.067	27.17	0.12	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	175.41760	0.17542		218.67990	0.21868	175.418	27.17	0.11	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	171.02250	0.17102		213.43400	0.21343	171.023	27.17	0.11	0.00	0	69,895.00	
\$ / R	On 13/03/2017	Foreign Exchange Future			15.96260	15.96260		16.28310	16.28310		20.78	0.00	7,981,300.00	500	4,147.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	859.60630	0.85961		733.68310	0.73368	859.606	19.88	0.37	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	927.49730	0.92750		791.45910	0.79146	927.497	20.04	0.38	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,116.74010	1.11674		961.48170	0.96148	1,116.740	20.47	0.43	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,140.07550	1.14008		983.20150	0.98320	1,140.076	20.52	0.43	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,790.67430	1.79067		1,598.95990	1.59896	1,790.674	21.68	0.55	0.00	0	1,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	628.44330	0.62844		711.10530	0.71111	628.443	23.72	0.30	0.00	0	90.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	626.79360	0.62679		709.24250	0.70924	626.794	23.73	0.30	0.00	0	7,160.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	542.95530	0.54296		614.49960	0.61450	542.955	24.39	0.27	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	499.78940	0.49979		559.75980	0.55976	499.789	24.94	0.25	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	316.40280	0.31640		380.84350	0.38084	316.403	27.19	0.16	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.22090	16.22090		16.53840	16.53840		21.27	0.00	12,976,720.00	800	0.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.43770	16.43770		16.74820	16.74820		21.70	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.11550	15.11550		15.41480	15.41480		19.83	0.00	393,003.00	26	1,000.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.41200	15.41200		15.71820	15.71820		20.43	0.00	0.00	0	168.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.69480	15.69480		16.00730	16.00730		20.64	0.00	0.00	0	34.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.96260	15.96260		16.28310	16.28310		20.78	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/04/2016	Any day expiry			21.06980		21.06980		21.50780	21.50780		18.54	0.00	0.00	0	121.00
£ / R	On 28/04/2016	Any day expiry			21.12400		21.12400		21.56320	21.56320		18.69	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			21.12940		21.12940		21.56870	21.56870		18.74	0.00	42,845.00	2	103.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.31780		21.31780		21.76150	21.76150		19.34	0.00	0.00	0	57,674.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	77.38970		0.07739		127.10670	0.12711	77.390	21.95	0.09	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	28.92460		0.02892		28.94930	0.02895	28.925	26.76	0.03	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.69940		21.69940		22.15270	22.15270		20.56	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	907.47230		0.90747		740.40720	0.74041	907.472	20.59	0.40	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	240.12590		0.24013		303.00070	0.30300	240.126	24.03	0.15	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.74910		21.74910		22.20330	22.20330		20.85	0.00	1,087,455.00	50	1,813.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.16840		22.16840		22.63140	22.63140		20.93	0.00	0.00	0	5.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	104.80040		0.10480		93.16840	0.09317	104.800	20.89	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	225.91630		0.22592		183.39340	0.18339	225.916	20.00	0.12	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,138.65440		1.13865		967.08970	0.96709	1,138.654	20.50	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,067.72350		2.06772		1,818.63910	1.81864	2,067.724	21.43	0.55	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	826.97100		0.82697		980.86430	0.98086	826.971	22.40	0.33	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	436.29120		0.43629		516.33420	0.51633	436.291	24.13	0.19	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.56970		22.56970		23.04420	23.04420		21.07	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			22.76530		22.76530		23.24110	23.24110		20.44	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			22.96650		22.96650		23.43610	23.43610		20.00	0.00	0.00	0	0.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13948		0.13948		0.14303	0.14303		21.09	0.00	697.39	5	4,941.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14270		0.14270		0.14633	0.14633		20.42	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14587		0.14587		0.14956	0.14956		20.31	0.00	0.00	0	5,731.00
€ / R	On 15/04/2016	Any day expiry			17.03560		17.03560		17.34460	17.34460		20.49	0.00	0.00	0	11.00
€ / R	On 26/04/2016	Any day expiry			17.07710		17.07710		17.38660	17.38660		20.34	0.00	0.00	0	25.00
€ / R	On 28/04/2016	Any day expiry			17.08440		17.08440		17.39410	17.39410		20.42	0.00	0.00	0	1.00
€ / R	On 29/04/2016	Any day expiry			17.08810		17.08810		17.39780	17.39780		20.51	0.00	0.00	0	0.00
€ / R	On 25/05/2016	Any day expiry			17.18970		17.18970		17.50160	17.50160		20.48	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.19760		17.19760		17.50950	17.50950		20.54	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.21300		17.21300		17.52530	17.52530		19.80	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.26370		17.26370		17.57690	17.57690		20.58	0.00	10,703,494.00	620	80,601.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	15.76020		0.01576		11.86070	0.01186	15.760	23.70	0.02	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	92.23960		0.09224		66.99900	0.06700	92.240	19.95	0.12	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,438.63980		1.43864		1,710.41780	1.71042	1,438.640	19.96	0.83	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	315.96960		0.31597		229.47910	0.22948	315.970	20.13	0.32	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	470.11630		0.47012		353.37350	0.35337	470.116	20.40	0.41	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	930.97910		0.93098		745.23330	0.74523	930.979	21.31	0.61	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	74.75970		0.07476		107.28360	0.10728	74.760	24.04	0.09	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.65930		17.65930		17.98100	17.98100		21.08	0.00	0.00	0	6,010.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.04380		18.04380		18.37270	18.37270		20.98	0.00	0.00	0	11,367.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	511.00390		0.51100		433.59940	0.43360	511.004	20.08	0.26	0.00	0	2,912.00

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	16.90	Put	690.26730		0.69027		590.62810	0.59063	690.267	20.19	0.32	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	526.28050		0.52628		603.92350	0.60392	526.281	23.61	0.27	0.00	0	2,912.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	392.13690		0.39214		440.36070	0.44036	392.137	24.92	0.20	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.41380		18.41380		18.75280	18.75280		20.97	0.00	0.00	0	2,500.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.68410		102.68410		102.99976	102.99976			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			99.89898		99.89898		100.23536	100.23536			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.75823		98.75823		99.10811	99.10811			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.15077		100.15077		100.16332	100.16332			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.19469		100.19469		100.21784	100.21784			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.94095		99.94095		99.97717	99.97717			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.58269		100.58269		100.64261	100.64261			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.04579		100.04579		100.11843	100.11843			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.91261		99.91261		99.99959	99.99959			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.87968		100.87968		101.05087	101.05087			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.39536		100.39536		100.57232	100.57232			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.87459		99.87459		100.05828	100.05828			0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future			473.80900		473.80900		472.33100	472.33100			0.00	0.00	0	9.00
AL37	On 04/08/2016	Index Future			482.74700		482.74700		481.24600	481.24600			0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future			544.43200		544.43200		541.80800	541.80800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			554.70200		554.70200		552.03400	552.03400			0.00	0.00	0	0.00
ALBI	On 05/05/2016	Index Future			493.15000		493.15000		490.54500	490.54500			0.00	0.00	0	499.00
ALBI	On 04/08/2016	Index Future			502.45300		502.45300		499.80300	499.80300			0.00	0.00	0	133.00
ALBI	On 03/11/2016	Index Future			512.13400		512.13400		509.44000	509.44000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future			11.41010		11.41010		11.55670	11.55670		16.18	0.00	1,083,959.50	95	6,752.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.58630		11.58630		11.73570	11.73570		16.45	0.00	11,586.30	1	1,547.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.75640		11.75640		11.90860	11.90860		16.46	0.00	0.00	0	330.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.92080		11.92080		12.07580	12.07580		16.49	0.00	5,960,400.00	500	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future			11.65370		11.65370		11.72130	11.72130		16.49	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.88400		11.88400		11.95350	11.95350		16.78	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future			15.90870		15.90870		16.19190	16.19190		20.24	0.00	0.00	0	6,413.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.29930		16.29930		16.59040	16.59040		21.07	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future			2.32430		2.32430		2.36720	2.36720		20.03	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.35620		2.35620		2.39890	2.39890		20.42	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
DKK / R	On 13/06/2016	Foreign Exchange Future		2.32840	2.32840		2.36960	2.36960		21.92	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.38420	2.38420		2.42670	2.42670		22.14	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		129.83828	129.83828		129.82385	129.82385			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		10.75247	75.78824		10.82926	75.31112			0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future		10.84383	77.23342		10.92313	76.74792			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.93429	74.91299		11.01610	74.41925			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2016	Bond Future		10.93828	79.45312		11.02020	78.88304			0.00	0.00	0	7,270.00
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		492.33000	492.33000		489.88400	489.88400			0.00	0.00	0	476.00
GOVI	On 04/08/2016	GOVI		501.61700	501.61700		499.12900	499.12900			0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI		511.28200	511.28200		508.75300	508.75300			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future		1.94920	1.94920		1.98760	1.98760		19.82	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.98750	1.98750		2.02660	2.02660		20.15	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.02260	2.02260		2.06290	2.06290		20.09	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.05600	2.05600		2.09740	2.09740		20.32	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future		124.54661	124.54661		124.53366	124.53366			0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future		125.66444	125.66444		125.65218	125.65218			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

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
I2033	On 05/05/2016	Bond Future		105.55807	105.55807		104.33825	104.33825			0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future		107.57983	107.57983		106.33737	106.33737			0.00	53,789,915.00	500	2,064.00
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		132.07396	132.07396		129.79525	129.79525			0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future		133.17758	133.17758		130.85590	130.85590			0.00	0.00	0	1,180.00
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		131.59830	131.59830		130.30668	130.30668			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future		134.11874	134.11874		132.80331	132.80331			0.00	402,356,220.00	3,000	3,590.00
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		141.25965	141.25965		138.57467	138.57467			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future		142.38752	142.38752		139.65206	139.65206			0.00	355,968,800.00	2,500	4,100.00
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		240.55400	240.55400		239.12300	239.12300			0.00	0.00	0	977.00
IGOV	On 04/08/2016	Index Future		245.11200	245.11200		243.65500	243.65500			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future		249.85400	249.85400		248.37300	248.37300			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future		651.57700	651.57700		648.36200	648.36200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		663.58100	663.58100		660.30900	660.30900			0.00	0.00	0	157.00
JIBAR FUTURE	On 20/04/2016	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2016	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.86000	92.14000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.01000	91.99000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.13000	91.87000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.27000	91.73000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.34000	91.66000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.41000	91.59000		8.41000	91.59000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14720	0.14720		0.15000	0.15000			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14660	0.14660		0.14950	0.14950			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14760	0.14760		0.15000	0.15000			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07030	0.07030		0.07170	0.07170			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.06490	0.06490		0.06600	0.06600			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.06120	0.06120		0.06230	0.06230			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
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.28610		10.28610		10.42610	10.42610		17.70	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.44300		10.44300		10.58530	10.58530		17.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.59630		10.59630		10.74040	10.74040		18.05	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.37700		1.37700		1.39660	1.39660			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.39060		1.39060		1.41040	1.41040			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.40430		1.40430		1.42440	1.42440			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.41360		1.41360		1.43410	1.43410			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.14210		1.14210		1.14030	1.14030			0.00	0.00	0	9,121.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.14580		1.14580		1.14400	1.14400			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14970		1.14970		1.14780	1.14780			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			9.19943		112.71973		9.27608	112.17881		11.38	0.00	0.00	0	54,740.00
R186	On 05/05/2016	Bond Future	8.75	Call	331.10000		0.33110		258.62000	0.25862	331.100	11.22	0.18	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	3,578.34000		3.57834		4,046.78000	4.04678	3,578.340	11.22	0.82	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	2,994.54000		2.99454		3,435.63000	3.43563	2,994.540	11.25	0.76	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	1,575.52000		1.57552		1,321.76000	1.32176	1,575.520	11.38	0.55	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	164.32000		0.16432		237.26000	0.23726	164.320	11.74	0.10	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	145.88000		0.14588		212.49000	0.21249	145.880	11.75	0.09	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	109.69000		0.10969		163.13000	0.16313	109.690	11.80	0.07	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.25943		109.56497		9.33903	109.01474		11.58	0.00	0.00	0	521.00
R186	On 04/08/2016	Bond Future	10.00	Put	1,081.02000		1.08102		1,228.36000	1.22836	1,081.020	12.02	0.24	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			296.32917		296.32917		296.29897	296.29897			0.00	0.00	0	1,932.00
R197	On 04/08/2016	Bond Future			295.50802		295.50802		295.47930	295.47930			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			244.90667		244.90667		243.05289	243.05289		9.10	0.00	367,360,005.00	1,500	41,024.00
R202	On 04/08/2016	Bond Future			246.14662		246.14662		244.25899	244.25899		8.51	0.00	0.00	0	299.00
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			9.00506		95.20385		9.08191	94.83513		8.91	0.00	0.00	0	8,194.00
R2023	On 04/08/2016	Bond Future			9.06765		97.01931		9.14819	96.64441		8.52	0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			9.13220		94.93739		9.21657	94.55659		8.57	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			8.08150		101.44934		8.16215	101.34803		1.93	0.00	0.00	0	53,812.00
R203	On 04/08/2016	Bond Future			8.17326		103.38393		8.27250	103.28157		1.57	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
R203	On 03/11/2016	Bond Future		8.28782	101.18272		8.41541	101.07979		1.30	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		9.61025	90.03906		9.69183	89.48023			0.00	0.00	0	17,364.00
R2030	On 04/08/2016	Bond Future		9.67496	87.74781		9.75928	87.17900			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		9.74963	88.89226		9.83114	88.30164		15.71	0.00	0.00	0	9,481.00
R2032	On 04/08/2016	Bond Future		9.81307	90.58742		9.89717	89.98620		15.37	0.00	0.00	0	76.00
R2032	On 03/11/2016	Bond Future		9.87335	88.15534		9.96001	87.54392		15.50	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		9.85389	93.39526		9.93535	92.75225			0.00	0.00	0	5,096.00
R2035	On 04/08/2016	Bond Future		9.91484	95.17624		9.99881	94.52173			0.00	0.00	0	155.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2016	Bond Future		9.90507	90.03717		9.98659	89.39887		17.03	0.00	0.00	0	39,888.00
R2037	On 05/05/2016	Bond Future	9.67	Call	901.43000	0.90143	730.39000	0.73039	901.430	17.00	0.34	0.00	0	500.00
R2037	On 04/08/2016	Bond Future		9.96972	87.49530		10.05375	86.84563		17.50	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future		10.02650	89.16351		10.11291	88.50267		16.89	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		8.44533	102.04168		8.52394	101.86188		3.67	0.00	0.00	0	33,783.00
R204	On 04/08/2016	Bond Future		8.53815	99.94622		8.62564	99.76386		3.41	0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		8.62859	101.85165		8.72655	101.66718		3.12	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2016	Bond Future		9.98529	93.55565		10.06681	92.87870		17.53	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future		10.05079	90.83040		10.13483	90.14129		18.03	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		10.00980	90.63078		10.09130	89.95279		18.17	0.00	0.00	0	20,223.00
R2044	On 04/08/2016	Bond Future		10.07371	87.97507		10.15769	87.28493		18.71	0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		10.12997	89.65237		10.21629	88.95030		18.06	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2016	Bond Future		9.99794	89.75606		10.07934	89.06639		18.67	0.00	0.00	0	62,672.00
R2048	On 04/08/2016	Bond Future		10.05599	91.46765		10.13978	90.76564		18.33	0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		10.11373	88.77257		10.19990	88.05834		18.57	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

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	On 05/05/2016	Bond Future			8.63258		98.01042		8.71043	97.77587		5.16	0.00	323,434,386.00	3,300	67,366.00
R207	On 05/05/2016	Bond Future	7.56	Call	3.12000		0.00312		2.12000	0.00212	3.120	4.97	0.01	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.71653		96.23495		8.80069	95.99678		4.93	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.83281		96.43513		8.93223	96.18946		4.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,644.94000		1.64494		1,521.00000	1.52100	1,644.940	4.44	0.53	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/05/2016	Bond Future			8.74745		92.91341		8.82469	92.62637		6.81	0.00	0.00	0	46,641.00
R208	On 04/08/2016	Bond Future			8.81733		94.68520		8.89933	94.39352		6.40	0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.88384		93.08735		8.97091	92.79141		6.33	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			9.79244		69.89712		9.86875	69.39855		18.08	0.00	0.00	0	30,575.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.79000		0.00079		0.57000	0.00057	0.790	17.59	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	85.64000		0.08564		65.66000	0.06566	85.640	17.72	0.06	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.84866		71.22997		9.92711	70.72255		17.76	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,638.94000		1.63894		1,474.99000	1.47499	1,638.940	17.59	0.36	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,140.42000		2.14042		1,941.04000	1.94104	2,140.420	17.69	0.43	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	3,399.14000		3.39914		3,689.00000	3.68900	3,399.140	17.74	0.53	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,705.62000		1.70562		1,891.72000	1.89172	1,705.620	18.23	0.33	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,776.24000		5.77624		5,408.70000	5.40870	5,776.240	18.49	0.76	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.90178		69.43713		9.98235	68.92098		17.96	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			182.04700		182.04700		182.02814	182.02814			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			185.53370		185.53370		185.51575	185.51575			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			138.00411		138.00411		137.96175	137.96175			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			138.88760		138.88760		138.84542	138.84542			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 05/05/2016	Bond Future		143.99163	143.99163		143.97722	143.97722			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future		144.81800	144.81800		144.80436	144.80436			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		9.64783	80.69939		9.72421	80.19610		15.55	0.00	0.00	0	47,733.00
R213	On 04/08/2016	Bond Future		9.70488	82.23824		9.78360	81.72607		15.22	0.00	0.00	0	462.00
R213	On 03/11/2016	Bond Future		9.76201	80.25498		9.84306	79.73414		15.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2016	Bond Future		9.91709	69.91255		9.99843	69.36715		18.81	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future		9.97216	71.24577		10.05578	70.69059		18.48	0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	8.55	Call	306.28000	0.30628	262.33000	0.26233	306.280	18.00	0.09	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,226.89000	1.22689	1,086.78000	1.08678	1,226.890	18.14	0.28	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,170.00000	4.17000	3,838.80000	3.83880	4,170.000	18.74	0.63	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,520.59000	8.52059	8,048.11000	8.04811	8,520.590	19.36	0.87	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		10.02691	69.30659		10.11279	68.74178		18.72	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		26,787.11000	26,787.11000		27,308.91000	27,308.91000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,316.63000	27,316.63000		27,847.69000	27,847.69000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.20840	11.20840		11.39700	11.39700		17.36	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.41200	11.41200		11.60580	11.60580		17.60	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.21980	5.21980		5.31120	5.31120		15.92	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.18770	5.18770		5.27930	5.27930		16.10	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.47660	1.47660		1.43040	1.43040			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.40200	1.40200		1.36270	1.36270			0.00	0.00	0	0.00

Total for Derivatives : 2,132,231,153.49 51,960 3,665,444.00

Grand Total: 2,132,231,153.49 51,960 3,665,444.00