



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: 18/04/2016

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 18/04/2016	Any day expiry	14.58000	14.58000		14.62020	14.62020		20.00	0.00	0.00	0	0.00
\$ / R	On 20/04/2016	Any day expiry	14.48620	14.48620		14.62020	14.62020		19.20	0.00	0.00	0	875.00
\$ / R	On 20/04/2016	Any day expiry	15.21	Call	1.76090	0.00176	10.26570	0.01027	1.761	30.32	0.02	0.00	2,000.00
\$ / R	On 21/04/2016	Any day expiry	14.48630	14.48630		14.62310	14.62310		18.91	0.00	0.00	0	0.00
\$ / R	On 21/04/2016	Any day expiry	14.54	Put	130.77650	0.13078	96.30380	0.09630	130.776	19.37	0.58	0.00	200.00
\$ / R	On 22/04/2016	Any day expiry	14.48910	14.48910		14.62590	14.62590		19.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	14.49770	14.49770		14.63440	14.63440		17.21	0.00	0.00	0	0.00
\$ / R	On 25/04/2016	Any day expiry	16.81	Call	0.05710	0.00006	0.23800	0.00024	0.057	31.36	0.00	0.00	10,000.00
\$ / R	On 26/04/2016	Any day expiry	14.50060	14.50060		14.63720	14.63720		17.61	0.00	0.00	0	267.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	0.00900	0.00001	0.02200	0.00002	0.009	36.02	0.00	0.00	250.00
\$ / R	On 26/04/2016	Any day expiry	13.50	Put	1.85130	0.00185	3.28550	0.00329	1.851	21.42	0.01	0.00	150.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	2.30120	0.00230	7.33350	0.00733	2.301	23.26	0.01	0.00	250.00
\$ / R	On 26/04/2016	Any day expiry	16.29	Call	0.38540	0.00039	1.60690	0.00161	0.385	27.46	0.00	0.00	150.00
\$ / R	On 26/04/2016	Any day expiry	16.69	Call	0.10410	0.00010	0.56120	0.00056	0.104	29.24	0.00	0.00	10,000.00
\$ / R	On 28/04/2016	Any day expiry	14.50630	14.50630		14.64300	14.64300		17.91	0.00	0.00	0	107.00
\$ / R	On 29/04/2016	Any day expiry	14.50920	14.50920		14.64590	14.64590		18.13	0.00	0.00	0	1,100.00

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			
\$ / R			On 03/05/2016	Any day expiry			14.52070	14.52070		14.65740	14.65740		17.75	0.00	0.00	0	0.00
\$ / R	14.87	Put	On 03/05/2016	Any day expiry	438.95030	0.43895	362.23330	0.36223	438.950	18.68	0.73	0.00	0	18,400.00			
\$ / R	15.03	Call	On 03/05/2016	Any day expiry	58.28410	0.05828	104.57210	0.10457	58.284	19.08	0.19	0.00	0	18,400.00			
\$ / R			On 04/05/2016	Any day expiry	14.52360	14.52360	14.66030	14.66030		17.91	0.00	0.00	0	733.00			
\$ / R			On 06/05/2016	Any day expiry	14.52930	14.52930	14.66610	14.66610		18.26	0.00	0.00	0	0.00			
\$ / R			On 10/05/2016	Any day expiry	14.54080	14.54080	14.67770	14.67770		18.11	0.00	0.00	0	825.00			
\$ / R	14.28	Put	On 10/05/2016	Any day expiry	143.04200	0.14304	115.59390	0.11559	143.042	17.88	0.33	0.00	0	8,403.00			
\$ / R	15.51	Call	On 10/05/2016	Any day expiry	34.12190	0.03412	59.27180	0.05927	34.122	20.25	0.10	0.00	0	8,403.00			
\$ / R			On 13/05/2016	Any day expiry	14.54940	14.54940	14.68630	14.68630		18.36	0.00	0.00	0	1,040.00			
\$ / R			On 16/05/2016	Any day expiry	14.55800	14.55800	14.69500	14.69500		18.16	0.00	0.00	0	1,880.00			
\$ / R			On 17/05/2016	Any day expiry	14.56090	14.56090	14.69790	14.69790		18.23	0.00	0.00	0	100.00			
\$ / R			On 18/05/2016	Any day expiry	14.56380	14.56380	14.70080	14.70080		18.30	0.00	0.00	0	0.00			
\$ / R	14.80	Put	On 18/05/2016	Any day expiry	448.90060	0.44890	380.37560	0.38038	448.901	18.87	0.61	0.00	0	15,000.00			
\$ / R			On 19/05/2016	Any day expiry	14.56660	14.56660	14.70370	14.70370		18.37	0.00	0.00	0	0.00			
\$ / R			On 20/05/2016	Any day expiry	14.56950	14.56950	14.70660	14.70660		18.46	0.00	0.00	0	4,700.00			
\$ / R			On 23/05/2016	Any day expiry	14.57820	14.57820	14.71530	14.71530		18.42	0.00	0.00	0	0.00			
\$ / R			On 25/05/2016	Any day expiry	14.58390	14.58390	14.72120	14.72120		18.56	0.00	0.00	0	285.00			
\$ / R			On 27/05/2016	Any day expiry	14.58970	14.58970	14.72700	14.72700		18.68	0.00	0.00	0	1,000.00			
\$ / R	11.80	Put	On 27/05/2016	Any day expiry	1.20080	0.00120	1.26720	0.00127	1.201	24.28	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 27/05/2016	Any day expiry	35.50020	0.03550	29.34970	0.02935	35.500	17.93	0.09	0.00	0	150.00			
\$ / R	16.13	Call	On 27/05/2016	Any day expiry	39.89740	0.03990	57.68080	0.05768	39.897	21.88	0.09	0.00	0	250.00			
\$ / R	16.70	Call	On 27/05/2016	Any day expiry	15.53600	0.01554	23.55670	0.02356	15.536	22.66	0.04	0.00	0	150.00			
\$ / R			On 31/05/2016	Any day expiry	14.60120	14.60120	14.73860	14.73860		18.55	0.00	0.00	0	1,623.00			
\$ / R			On 06/06/2016	Any day expiry	14.61850	14.61850	14.75610	14.75610		18.60	0.00	0.00	0	0.00			
\$ / R	12.20	Put	On 06/06/2016	Any day expiry	3.96790	0.00397	3.95160	0.00395	3.968	21.55	0.01	0.00	0	1,000.00			
\$ / R	15.45	Call	On 06/06/2016	Any day expiry	149.00460	0.14900	191.73170	0.19173	149.005	20.35	0.24	0.00	0	1,000.00			
\$ / R			On 08/06/2016	Any day expiry	14.62420	14.62420	14.76190	14.76190		18.69	0.00	0.00	0	0.00			
\$ / R	14.60	Put	On 08/06/2016	Any day expiry	395.09400	0.39509	344.56430	0.34456	395.094	18.69	0.48	0.00	0	8,219.00			
\$ / R	15.78	Call	On 08/06/2016	Any day expiry	106.64940	0.10665	138.75460	0.13875	106.649	21.10	0.18	0.00	0	8,219.00			
\$ / R			On 09/06/2016	Any day expiry	14.62710	14.62710	14.76480	14.76480		18.80	0.00	0.00	0	264.00			
\$ / R			On 13/06/2016	Foreign Exchange Future	14.63860	14.63860	14.77650	14.77650		18.75	0.00	591,501,910.20	40,407	627,713.00			
\$ / R	12.16	Put	On 13/06/2016	Foreign Exchange Future	5.30800	0.00531	5.03780	0.00504	5.308	21.43	0.01	0.00	0	330.00			
\$ / R	12.91	Put	On 13/06/2016	Foreign Exchange Future	18.66930	0.01867	17.27880	0.01728	18.669	18.89	0.04	0.00	0	6,600.00			
\$ / R	13.00	Put	On 13/06/2016	Foreign Exchange Future	21.69310	0.02169	20.00560	0.02001	21.693	18.59	0.05	0.00	0	750.00			
\$ / R	13.20	Put	On 13/06/2016	Foreign Exchange Future	30.26740	0.03027	27.67300	0.02767	30.267	17.91	0.07	0.00	0	700.00			
\$ / R	13.50	Call	On 13/06/2016	Foreign Exchange Future	1,199.70150	1.19970	1,328.17290	1.32817	1,199.701	17.95	0.88	0.00	0	53,633.00			
\$ / R	13.50	Put	On 13/06/2016	Foreign Exchange Future	61.10150	0.06110	51.67290	0.05167	61.101	17.95	0.12	0.00	0	545.00			
\$ / R	13.53	Put	On 13/06/2016	Foreign Exchange Future	65.20620	0.06521	55.19220	0.05519	65.206	17.95	0.12	0.00	0	36,230.00			
\$ / R	14.00	Put	On 13/06/2016	Foreign Exchange Future	163.04150	0.16304	138.66270	0.13866	163.041	18.09	0.25	0.00	0	2,788.00			
\$ / R	14.20	Put	On 13/06/2016	Foreign Exchange Future	229.40600	0.22941	196.98270	0.19698	229.406	18.30	0.32	0.00	0	5,150.00			
\$ / R	14.25	Put	On 13/06/2016	Foreign Exchange Future	248.36220	0.24836	213.77370	0.21377	248.362	18.35	0.34	0.00	0	51,000.00			
\$ / R	14.45	Put	On 13/06/2016	Foreign Exchange Future	333.83640	0.33384	290.10590	0.29011	333.836	18.55	0.42	0.00	0	500.00			
\$ / R	14.50	Put	On 13/06/2016	Foreign Exchange Future	357.61990	0.35762	311.50930	0.31151	357.620	18.60	0.43	0.00	0	66,600.00			
\$ / R	14.66	Call	On 13/06/2016	Foreign Exchange Future	418.95870	0.41896	502.73600	0.50274	418.959	18.77	0.51	0.00	0	1,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	369.87310	0.36987	445.59780	0.44560	369.873	19.01	0.46	0.00	0	25,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	523.59070	0.52359	460.40370	0.46040	523.591	19.05	0.54	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	554.98830	0.55499	489.28790	0.48929	554.988	19.16	0.56	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	315.56100	0.31556	383.80270	0.38380	315.561	19.32	0.41	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	626.98360	0.62698	555.86500	0.55587	626.984	19.38	0.60	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	633.72230	0.63372	562.11930	0.56212	633.722	19.40	0.60	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	292.72040	0.29272	357.57540	0.35758	292.720	19.46	0.39	0.00	0	54,233.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	654.12040	0.65412	581.07540	0.58108	654.120	19.46	0.61	0.00	0	7,840.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	127.52480	0.12752	162.44630	0.16245	127.525	20.98	0.20	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	107.70620	0.10771	138.21420	0.13821	107.706	21.29	0.17	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	96.23890	0.09624	124.07570	0.12408	96.239	21.49	0.16	0.00	0	2,650.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,457.63890	1.45764	1,347.57570	1.34758	1,457.639	21.49	0.84	0.00	0	44,505.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	86.00450	0.08600	111.37730	0.11138	86.005	21.69	0.14	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	73.95450	0.07395	96.79830	0.09680	73.954	21.92	0.12	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,692.82200	1.69282	1,577.18520	1.57719	1,692.822	21.98	0.88	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	68.18080	0.06818	89.60390	0.08960	68.181	22.05	0.11	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	65.08650	0.06509	85.70040	0.08570	65.086	22.12	0.11	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.50	Put	1,915.46660	1.91547	1,795.20900	1.79521	1,915.467	22.40	0.91	0.00	0	300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	52.22120	0.05222	69.35230	0.06935	52.221	22.46	0.09	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	2,056.86130	2.05686	1,934.18230	1.93418	2,056.861	22.67	0.92	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	44.42520	0.04443	59.34870	0.05935	44.425	22.71	0.08	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	32.97000	0.03297	44.49140	0.04449	32.970	23.17	0.06	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	32.22690	0.03223	43.51980	0.04352	32.227	23.20	0.06	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	30.44430	0.03044	41.18630	0.04119	30.444	23.29	0.06	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,391.84430	2.39184	2,264.68630	2.26469	2,391.844	23.29	0.94	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	28.44010	0.02844	38.55500	0.03856	28.440	23.40	0.05	0.00	0	550.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	27.49040	0.02749	37.30610	0.03731	27.490	23.45	0.05	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	9.40160	0.00940	13.43290	0.01343	9.402	24.79	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	8.60640	0.00861	12.34330	0.01234	8.606	24.87	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	7.78030	0.00778	11.20680	0.01121	7.780	24.95	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	7.58660	0.00759	10.93950	0.01094	7.587	24.97	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	5.13860	0.00514	7.53090	0.00753	5.139	25.31	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	4.42230	0.00442	6.52140	0.00652	4.422	25.44	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	2.69190	0.00269	4.04930	0.00405	2.692	25.87	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry	14.64150		14.64150	14.64150	14.77940	14.77940		18.78	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	90.17530	0.09018	116.21360	0.11621	90.175	21.69	0.15	0.00	0	10,000.00
\$ / R	On 24/06/2016	Any day expiry	14.67050		14.67050	14.67050	14.80850	14.80850		18.83	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	794.02780	0.79403	716.47400	0.71647	794.028	19.83	0.64	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	69.21030	0.06921	88.47220	0.08847	69.210	22.65	0.11	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry	14.68230		14.68230	14.68230	14.82020	14.82020		18.85	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	5.23900	0.00524	4.97120	0.00497	5.239	21.93	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	82.87280	0.08287	71.45270	0.07145	82.873	17.97	0.14	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	78.92690	0.07893	99.70950	0.09971	78.927	22.54	0.12	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	53.17990	0.05318	67.89000	0.06789	53.180	23.28	0.08	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 29/06/2016	Any day expiry										
					14.68520	14.68520	14.82310	14.82310		18.87	0.00	0.00	0	200.00
\$ / R	14.72	Call	On 29/06/2016	Any day expiry	475.17730	0.47518	557.93070	0.55793	475.177	18.91	0.51	0.00	0	224.00
\$ / R			On 26/07/2016	Any day expiry	14.76480	14.76480	14.90210	14.90210		18.92	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,983.89890	1.98390	1,875.41540	1.87542	1,983.899	22.29	0.83	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	53.56560	0.05357	61.80270	0.06180	53.566	25.45	0.07	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	14.76780	14.76780	14.90500	14.90500		18.94	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	7.70260	0.00770	7.15880	0.00716	7.703	19.92	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	120.72450	0.12072	106.67610	0.10668	120.725	17.98	0.16	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	103.11600	0.10312	123.69440	0.12369	103.116	23.18	0.12	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	82.29420	0.08229	98.94980	0.09895	82.294	23.71	0.10	0.00	0	150.00
\$ / R			On 11/08/2016	Any day expiry	14.81250	14.81250	14.94950	14.94950		24.04	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	34.37430	0.03437	37.59410	0.03759	34.374	17.56	0.05	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	394.79550	0.39480	448.73590	0.44874	394.796	20.38	0.36	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	14.82440	14.82440	14.96140	14.96140		19.02	0.00	0.00	0	105.00
\$ / R			On 17/08/2016	Any day expiry	14.83030	14.83030	14.96730	14.96730		19.13	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,345.65550	1.34566	1,257.84620	1.25785	1,345.655	20.82	0.69	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	124.57160	0.12457	146.22010	0.14622	124.572	23.33	0.13	0.00	0	5,000.00
\$ / R			On 26/08/2016	Any day expiry	14.85710	14.85710	14.99400	14.99400		19.16	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	10.32160	0.01032	9.68540	0.00969	10.322	18.64	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	156.64060	0.15664	139.92940	0.13993	156.641	18.07	0.17	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	119.06520	0.11907	138.89540	0.13890	119.065	23.72	0.12	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	106.53600	0.10654	121.86000	0.12186	106.536	24.19	0.11	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry	14.86600	14.86600	15.00290	15.00290		19.17	0.00	0.00	0	2,610.00
\$ / R			On 06/09/2016	Any day expiry	14.88980	14.88980	15.02660	15.02660		19.18	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	14.89580	14.89580	15.03260	15.03260		19.19	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	237.78140	0.23778	214.80540	0.21481	237.781	18.14	0.23	0.00	0	48,990.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	177.73610	0.17774	204.78520	0.20479	177.736	22.98	0.17	0.00	0	48,990.00
\$ / R			On 09/09/2016	Any day expiry	14.89880	14.89880	15.03550	15.03550		19.21	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	14.91070	14.91070	15.04740	15.04740		19.18	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	749.87840	0.74988	691.71580	0.69172	749.878	19.26	0.48	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	102.78460	0.10278	115.48220	0.11548	102.785	25.69	0.10	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	14.91660	14.91660	15.05330	15.05330		19.20	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	14.92850	14.92850	15.06520	15.06520		19.24	0.00	19,227,908.00	1,288	168,595.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	127.77490	0.12777	113.17630	0.11318	127.775	17.90	0.14	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	227.73870	0.22774	205.79130	0.20579	227.739	18.10	0.21	0.00	0	2,800.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	517.56100	0.51756	472.78260	0.47278	517.561	18.67	0.38	0.00	0	73,000.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	617.45720	0.61746	567.01370	0.56701	617.457	18.92	0.43	0.00	0	2,800.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	713.46260	0.71346	790.75580	0.79076	713.463	19.32	0.51	0.00	0	500.00
\$ / R	16.27	Call	On 19/09/2016	Foreign Exchange Future	353.75540	0.35376	398.17620	0.39818	353.755	21.40	0.29	0.00	0	21,500.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	311.16160	0.31116	351.67030	0.35167	311.162	21.80	0.26	0.00	0	15,000.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	286.22940	0.28623	324.57570	0.32458	286.229	22.00	0.24	0.00	0	5,000.00
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	237.35460	0.23735	270.34280	0.27034	237.355	22.47	0.21	0.00	0	1,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	181.38120	0.18138	207.80900	0.20781	181.381	23.16	0.16	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	163.29020	0.16329	187.48250	0.18748	163.290	23.43	0.15	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	83.60350	0.08360	98.04970	0.09805	83.604	27.24	0.08	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			14.95530	14.95530	15.09190	15.09190		19.27	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	12.48580	0.01249	11.56260	0.01156	12.486	17.55	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	188.62900	0.18863	168.68870	0.16869	188.629	18.05	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	144.55840	0.14456	162.15350	0.16215	144.558	24.41	0.13	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	137.01070	0.13701	153.54230	0.15354	137.011	24.77	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.03890	15.03890	15.17530	15.17530		19.39	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	14.05110	0.01405	13.19710	0.01320	14.051	16.83	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	212.31400	0.21231	190.18250	0.19018	212.314	18.03	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	165.61030	0.16561	183.59470	0.18359	165.610	25.19	0.13	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	161.91830	0.16192	179.46150	0.17946	161.918	25.36	0.13	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry			15.13820	15.13820	15.27470	15.27470		19.51	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	22.80450	0.02280	22.33540	0.02234	22.804	17.22	0.03	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	237.76270	0.23776	215.59380	0.21559	237.763	18.03	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	188.09700	0.18810	206.96280	0.20696	188.097	26.00	0.13	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.18640	15.18640	15.32290	15.32290		19.58	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.20140	15.20140	15.33790	15.33790		19.57	0.00	38,003,500.00	2,500	47,943.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	19.23620	0.01924	19.66760	0.01967	19.236	16.21	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	185.66500	0.18567	166.97520	0.16698	185.665	17.78	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	217.85840	0.21786	196.66600	0.19667	217.858	17.99	0.17	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	257.07810	0.25708	234.95830	0.23496	257.078	18.17	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	309.80570	0.30981	286.34970	0.28635	309.806	18.24	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	601.72400	0.60172	559.15100	0.55915	601.724	18.76	0.35	0.00	0	8,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	663.37870	0.66338	617.95860	0.61796	663.379	18.91	0.37	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	697.90600	0.69791	650.95360	0.65095	697.906	18.99	0.38	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	748.82090	0.74882	699.67440	0.69967	748.821	19.11	0.40	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	806.93590	0.80694	755.39300	0.75539	806.936	19.23	0.42	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	845.05380	0.84505	791.98950	0.79199	845.054	19.31	0.43	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	856.10700	0.85611	802.60990	0.80261	856.107	19.34	0.44	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	970.41500	0.97041	912.63620	0.91264	970.415	19.57	0.47	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	976.37940	0.97638	918.31700	0.91832	976.379	19.58	0.47	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	894.17120	0.89417	967.64300	0.96764	894.171	19.82	0.50	0.00	0	86,321.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,156.33880	1.15634	1,091.19660	1.09120	1,156.339	19.95	0.51	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,201.74580	1.20175	1,135.14420	1.13514	1,201.746	20.04	0.53	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,356.70780	1.35671	1,284.72450	1.28472	1,356.708	20.35	0.56	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,498.17440	1.49817	1,422.21340	1.42221	1,498.174	20.64	0.59	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,644.68180	1.64468	1,564.93280	1.56493	1,644.682	20.93	0.61	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,849.66240	1.84966	1,765.21090	1.76521	1,849.662	21.31	0.65	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,896.02740	1.89603	1,810.81980	1.81082	1,896.027	21.39	0.65	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,021.42390	2.02142	1,933.78520	1.93379	2,021.424	21.61	0.67	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.83	Call	504.53950	0.50454	551.30310	0.55130	504.539	21.79	0.32	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	489.16890	0.48917	534.77490	0.53477	489.169	21.90	0.31	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	479.84380	0.47984	524.74150	0.52474	479.844	21.97	0.30	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	365.29710	0.36530	401.06560	0.40107	365.297	22.94	0.24	0.00	0	3,500.00

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	18.06	Call	322.72670	0.32273	352.36860	0.35237	322.727	23.51	0.21	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	290.81650	0.29082	317.46250	0.31746	290.817	24.28	0.19	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	261.05500	0.26105	284.85240	0.28485	261.055	25.15	0.17	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	255.66340	0.25566	278.93640	0.27894	255.663	25.33	0.17	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	254.49400	0.25449	277.65180	0.27765	254.494	25.36	0.17	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	246.04460	0.24604	268.37890	0.26838	246.045	25.66	0.16	0.00	0	83,003.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	240.71510	0.24072	262.52610	0.26253	240.715	25.86	0.16	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	205.78570	0.20579	230.43940	0.23044	205.786	26.25	0.14	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	201.10380	0.20110	225.33320	0.22533	201.104	26.25	0.13	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	195.61410	0.19561	219.34200	0.21934	195.614	26.25	0.13	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	183.33490	0.18333	205.92420	0.20592	183.335	26.25	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	172.57080	0.17257	194.14190	0.19414	172.571	26.25	0.12	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	166.23910	0.16624	187.20200	0.18720	166.239	26.25	0.11	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	155.67170	0.15567	175.60350	0.17560	155.672	26.25	0.11	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	151.33580	0.15134	170.83840	0.17084	151.336	26.25	0.11	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	117.05440	0.11705	133.02450	0.13302	117.054	26.25	0.08	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	111.56080	0.11156	126.93910	0.12694	111.561	26.25	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	99.34410	0.09934	113.37710	0.11338	99.344	26.25	0.07	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	96.49210	0.09649	110.20490	0.11020	96.492	26.25	0.07	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.45860	15.45860	15.59610	15.59610		19.78	0.00	15,458,600.00	1,000	4,147.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,021.06630	1.02107	966.10200	0.96610	1,021.066	19.50	0.43	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,097.60880	1.09761	1,040.06040	1.04006	1,097.609	19.67	0.45	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,308.00720	1.30801	1,244.68560	1.24469	1,308.007	20.09	0.49	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,333.73720	1.33374	1,269.69790	1.26970	1,333.737	20.13	0.50	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,049.43040	2.04943	1,967.55400	1.96755	2,049.430	21.41	0.62	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	460.02160	0.46002	495.97070	0.49597	460.022	23.49	0.25	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	458.75130	0.45875	494.60520	0.49461	458.751	23.50	0.25	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	404.04040	0.40404	431.90120	0.43190	404.040	24.40	0.22	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	374.59430	0.37459	399.79630	0.39980	374.594	25.04	0.20	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	202.16380	0.20216	226.16370	0.22616	202.164	26.27	0.12	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.72460	15.72460	15.86200	15.86200		20.25	0.00	0.00	0	1,300.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.94980	15.94980	16.08700	16.08700		20.68	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.63860	14.63860	14.77650	14.77650		18.75	0.00	585,544.00	40	982.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.92850	14.92850	15.06520	15.06520		19.24	0.00	149,285.00	10	168.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.20140	15.20140	15.33790	15.33790		19.57	0.00	228,021.00	15	31.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.45860	15.45860	15.59610	15.59610		19.78	0.00	0.00	0	3.00
£ / R	On 28/04/2016	Any day expiry			20.70370	20.70370	20.76570	20.76570		13.27	0.00	0.00	0	157.00
£ / R	On 31/05/2016	Any day expiry			20.70900	20.70900	20.77090	20.77090		13.87	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.89430	20.89430	20.95660	20.95660		14.24	0.00	15,691,619.30	751	57,437.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	14.74110	0.01474	19.61140	0.01961	14.741	19.34	0.03	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	7.05460	0.00705	8.52290	0.00852	7.055	25.62	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.27010	21.27010	21.32890	21.32890		16.50	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 08/09/2016	Any day expiry	21.20	Put	838.41730	0.83842		827.70820	0.82771	838.417	16.47	0.47	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	83.02590	0.08303		92.77610	0.09278	83.026	20.44	0.07	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			21.31820	21.31820		21.37670	21.37670		16.64	0.00	0.00	0	17,375.00	
£ / R	On 19/09/2016	Foreign Exchange Future	20.51	Call	1,337.82320	1.33782		1,391.77510	1.39178	1,337.823	16.15	0.66	0.00	0	850.00	
£ / R	On 19/12/2016	Foreign Exchange Future			21.72510	21.72510		21.78180	21.78180		18.33	0.00	8,690,040.00	400	5.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	57.56220	0.05756		58.01480	0.05801	57.562	17.60	0.04	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	163.33160	0.16333		164.15090	0.16415	163.332	17.11	0.11	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,123.88280	1.12388		1,114.30620	1.11431	1,123.883	18.11	0.43	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,139.25890	2.13926		2,118.58030	2.11858	2,139.259	19.23	0.61	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	536.82290	0.53682		564.74430	0.56474	536.823	20.33	0.26	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	258.50570	0.25851		278.17790	0.27818	258.506	22.29	0.14	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			22.11250	22.11250		22.16920	22.16920		19.30	0.00	8,845,000.00	400	0.00	
£ / R	On 25/04/2017	Any day expiry			22.31090	22.31090		22.36600	22.36600		19.65	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			22.51920	22.51920		22.57260	22.57260			0.00	0.00	0	0.00	
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13476	0.13476		0.13609	0.13609		22.85	0.00	0.00	0	4,799.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13787	0.13787		0.13920	0.13920		21.70	0.00	0.00	0	1,148.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14091	0.14091		0.14223	0.14223		21.17	0.00	0.00	0	5,731.00	
€ / R	On 26/04/2016	Any day expiry			16.42830	16.42830		16.54730	16.54730		19.40	0.00	0.00	0	25.00	
€ / R	On 28/04/2016	Any day expiry			16.43550	16.43550		16.55450	16.55450		19.34	0.00	0.00	0	1.00	
€ / R	On 29/04/2016	Any day expiry			16.43910	16.43910		16.55810	16.55810		19.43	0.00	0.00	0	0.00	
€ / R	On 25/05/2016	Any day expiry			16.53660	16.53660		16.65620	16.65620		18.97	0.00	0.00	0	74.00	
€ / R	On 27/05/2016	Any day expiry			16.54410	16.54410		16.66370	16.66370		19.07	0.00	0.00	0	0.00	
€ / R	On 31/05/2016	Any day expiry			16.55910	16.55910		16.67880	16.67880		18.36	0.00	0.00	0	1.00	
€ / R	On 13/06/2016	Foreign Exchange Future			16.60780	16.60780		16.72800	16.72800		19.05	0.00	10,446,306.20	629	80,900.00	
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	14.09870	0.01410		15.23820	0.01524	14.099	21.07	0.03	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	145.35980	0.14536		134.01360	0.13401	145.360	18.43	0.21	0.00	0	2,912.00	
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	865.69140	0.86569		966.54070	0.96654	865.691	18.59	0.72	0.00	0	6,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	506.93570	0.50694		466.57390	0.46657	506.936	19.09	0.49	0.00	0	7,000.00	
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	736.08750	0.73609		679.84790	0.67985	736.088	19.67	0.60	0.00	0	564.00	
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,340.05490	1.34005		1,258.32830	1.25833	1,340.055	20.92	0.79	0.00	0	3,500.00	
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	13.49820	0.01350		19.36570	0.01937	13.498	22.70	0.02	0.00	0	3,500.00	
€ / R	On 19/09/2016	Foreign Exchange Future			16.99090	16.99090		17.10960	17.10960		20.07	0.00	15,801,537.00	930	7,847.00	
€ / R	On 19/12/2016	Foreign Exchange Future			17.35920	17.35920		17.47700	17.47700		20.12	0.00	8,679,600.00	500	11,367.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	653.93960	0.65394		627.00110	0.62700	653.940	19.34	0.33	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	888.11310	0.88811		848.61360	0.84861	888.113	19.71	0.40	0.00	0	2,961.00	
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	355.48260	0.35548		379.23860	0.37924	355.483	23.87	0.20	0.00	0	2,912.00	
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	291.71190	0.29171		304.61110	0.30461	291.712	26.07	0.16	0.00	0	2,961.00	
€ / R	On 13/03/2017	Foreign Exchange Future			17.71250	17.71250		17.83260	17.83260		20.19	0.00	8,856,250.00	500	2,500.00	
10Y STND	On 17/12/2025	Interest Rate Swap			101.80731	101.80731		101.89352	101.89352			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			99.01503	99.01503		99.09658	99.09658			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			97.86963	97.86963		97.94922	97.94922			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
1Y STND	On 19/12/2016	Interest Rate Swap	100.14005	100.14005	100.13996	100.13996					0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.16532	100.16532	100.16511	100.16511					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.88948	99.88948	99.88592	99.88592					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.47849	100.47849	100.47427	100.47427					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.91131	99.91131	99.91628	99.91628					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.73275	99.73275	99.75289	99.75289					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	100.33063	100.33063	100.41793	100.41793					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	99.81436	99.81436	99.90561	99.90561					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	99.25760	99.25760	99.35530	99.35530					0.00	0.00	0	0.00
AL37	On 05/05/2016	Index Future	476.81300	476.81300	476.24200	476.24200					0.00	0.00	0	13.00
AL37	On 04/08/2016	Index Future	485.78600	485.78600	485.21000	485.21000					0.00	0.00	0	0.00
AL7T	On 05/05/2016	Index Future	551.84400	551.84400	550.54200	550.54200					0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	562.22800	562.22800	560.90900	560.90900					0.00	0.00	0	9.00
ALBI	On 05/05/2016	Index Future	500.96400	500.96400	499.58800	499.58800					0.00	0.00	0	507.00
ALBI	On 04/08/2016	Index Future	510.39100	510.39100	508.99600	508.99600					0.00	0.00	0	147.00
ALBI	On 03/11/2016	Index Future	520.21100	520.21100	518.79400	518.79400					0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.31240	11.31240	11.35140	11.35140				15.42	0.00	11,312,400.00	1,000	6,776.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.48720	11.48720	11.52410	11.52410				15.86	0.00	0.00	0	1,430.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.65330	11.65330	11.68960	11.68960				15.92	0.00	4,661,320.00	400	480.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.81160	11.81160	11.84780	11.84780				15.94	0.00	5,905,800.00	500	4,216.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.39400	11.39400	11.47780	11.47780				15.41	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.62020	11.62020	11.70270	11.70270				15.82	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.22570	15.22570	15.32430	15.32430				18.52	0.00	0.00	0	6,429.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.60080	15.60080	15.69810	15.69810				19.56	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.25150	2.25150	2.27260	2.27260				18.59	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.28370	2.28370	2.30410	2.30410				19.38	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.23820	2.23820	2.25470	2.25470				20.48	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.29160	2.29160	2.30800	2.30800				21.08	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	131.30755	131.30755	130.20949	130.20949					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
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	10.48777	77.46942		10.52894	77.20416				0.00	0.00	0	8,776.00
ES33	On 04/08/2016	Bond Future	10.57070	78.94355		10.61315	78.67385				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.65239	76.65370		10.69615	76.37942				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	10.68292	81.27736		10.72410	80.97825				0.00	0.00	0	7,250.00
ES42	On 04/08/2016	Bond Future	10.76693	82.68171		10.80940	82.37748				0.00	0.00	0	180.00
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	499.57500	499.57500		498.29600	498.29600				0.00	4,995,750.00	1	476.00
GOVI	On 04/08/2016	GOVI	508.97600	508.97600		507.68000	507.68000				0.00	0.00	0	26.00
GOVI	On 03/11/2016	GOVI	518.76900	518.76900		517.45200	517.45200				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.88850	1.88850		1.90630	1.90630			18.46	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.92630	1.92630		1.94380	1.94380			19.02	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.96080	1.96080		1.97820	1.97820			19.07	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.99310	1.99310		2.01060	2.01060			19.36	0.00	0.00	0	0.00
I2025	On 05/05/2016	Bond Future	125.39776	125.39776		125.38560	125.38560				0.00	0.00	0	4,532.00
I2025	On 04/08/2016	Bond Future	126.52672	126.52672		126.51534	126.51534				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	105.79536	105.79536		105.78490	105.78490				0.00	0.00	0	1,032.00
I2033	On 04/08/2016	Bond Future	107.81721	107.81721		107.80752	107.80752				0.00	0.00	0	2,313.00
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	132.64065	132.64065		132.62738	132.62738				0.00	0.00	0	16,932.00
I2038	On 04/08/2016	Bond Future	133.74936	133.74936		133.73723	133.73723				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

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
I2046	On 05/05/2016	Bond Future	133.43475		133.43475		133.42144	133.42144			0.00	0.00	0	12,687.00
I2046	On 04/08/2016	Bond Future	135.98504		135.98504		135.97258	135.97258			0.00	0.00	0	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	143.76780		143.76780		143.75336	143.75336			0.00	0.00	0	14,861.00
I2050	On 04/08/2016	Bond Future	144.93807		144.93807		144.92428	144.92428			0.00	0.00	0	6,610.00
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	242.84300		242.84300		241.91400	241.91400			0.00	0.00	0	979.00
IGOV	On 04/08/2016	Index Future	247.43300		247.43300		246.49000	246.49000			0.00	0.00	0	111.00
IGOV	On 03/11/2016	Index Future	252.21300		252.21300		251.25400	251.25400			0.00	0.00	0	0.00
ILBI	On 05/05/2016	Index Future	657.19800		657.19800		654.75500	654.75500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	669.28500		669.28500		666.80200	666.80200			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	7.27000		92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.81000		92.19000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.93000		92.07000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	8.06000		91.94000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	8.16000		91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	8.25000		91.75000		8.25000	91.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	8.34000		91.66000		8.34000	91.66000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future	0.14330		0.14330		0.14460	0.14460			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.14330		0.14330		0.14470	0.14470			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14290		0.14290		0.14480	0.14480			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.06830		0.06830		0.06900	0.06900			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.06220		0.06220		0.06290	0.06290			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05830		0.05830		0.05910	0.05910			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.14000		10.14000		10.18060	10.18060		17.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.29490		10.29490		10.33380	10.33380		17.59	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.44260		10.44260		10.48140	10.48140		17.57	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.35210		1.35210		1.36410	1.36410			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.36690		1.36690		1.37800	1.37800			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.37990		1.37990		1.39140	1.39140			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 13/03/2017	Foreign Exchange Future			1.38930		1.38930		1.40080	1.40080			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13450		1.13450		1.13210	1.13210			0.00	0.00	0	10,596.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13810		1.13810		1.13570	1.13570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14200		1.14200		1.13950	1.13950			0.00	0.00	0	0.00
R186	On 05/05/2016	Bond Future			8.98720		114.23690		9.02308	113.97838		10.20	0.00	0.00	0	60,630.00
R186	On 05/05/2016	Bond Future	8.75	Call	360.13000		0.36013		363.07000	0.36307	360.130	10.04	0.25	0.00	0	180.00
R186	On 05/05/2016	Bond Future	8.75	Put	2,090.20000		2.09020		2,351.66000	2.35166	2,090.200	10.04	0.75	0.00	0	1,900.00
R186	On 05/05/2016	Bond Future	8.85	Put	1,571.37000		1.57137		1,819.47000	1.81947	1,571.370	10.07	0.65	0.00	0	5,350.00
R186	On 05/05/2016	Bond Future	9.25	Call	2,200.68000		2.20068		2,073.14000	2.07314	2,200.680	10.20	0.78	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.86	Put	7.04000		0.00704		17.06000	0.01706	7.040	10.56	0.01	0.00	0	5,000.00
R186	On 05/05/2016	Bond Future	9.89	Put	5.58000		0.00558		13.98000	0.01398	5.580	10.57	0.01	0.00	0	180.00
R186	On 05/05/2016	Bond Future	9.96	Put	3.18000		0.00318		8.68000	0.00868	3.180	10.62	0.00	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future			9.03932		111.10656		9.07652	110.84393		11.04	0.00	372,540,295.68	3,353	2,672.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,164.97000		1.16497		1,269.61000	1.26961	1,164.970	11.25	0.27	338,031,259.76	11,270	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	597.32000		0.59732		664.49000	0.66449	597.320	11.49	0.16	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			298.64430		298.64430		297.10135	297.10135			0.00	0.00	0	1,944.00
R197	On 04/08/2016	Bond Future			297.85518		297.85518		296.28516	296.28516			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			247.79367		247.79367		246.08593	246.08593		9.10	0.00	19,080,112.59	77	38,949.00
R202	On 04/08/2016	Bond Future			249.07855		249.07855		247.34031	247.34031		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			8.83274		96.03725		8.86365	95.88708		8.00	0.00	0.00	0	7,427.00
R2023	On 04/08/2016	Bond Future			8.88750		97.86470		8.91980	97.71243		8.22	0.00	0.00	0	253.00
R2023	On 03/11/2016	Bond Future			8.94345		95.79633		8.97724	95.64184		8.30	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			7.92241		101.64962		7.95428	101.60946		1.61	0.00	0.00	0	53,304.00
R203	On 04/08/2016	Bond Future			7.97982		103.58389		8.01864	103.54372		1.32	0.00	0.00	0	508.00
R203	On 03/11/2016	Bond Future			8.03919		101.38378		8.08877	101.34363		1.13	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			9.36779		91.73007		9.40870	91.44154			0.00	0.00	0	17,714.00
R2030	On 04/08/2016	Bond Future			9.42468		89.46736		9.46690	89.17397			0.00	0.00	0	40.00
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			9.49737		90.75788		9.54328	90.41405		14.16	0.00	0.00	0	9,421.00
R2032	On 04/08/2016	Bond Future			9.55311		92.48489		9.60041	92.13518		14.75	0.00	0.00	0	136.00
R2032	On 03/11/2016	Bond Future			9.60537		90.08656		9.65409	89.73084		15.17	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			9.59183		95.51237		9.63267	95.17749			0.00	0.00	0	5,151.00
R2035	On 04/08/2016	Bond Future			9.64500		97.32990		9.68703	96.98932			0.00	3,406,546.50	35	190.00
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			9.65774		92.02008		9.69863	91.68736		15.52	0.00	0.00	0	41,608.00
R2037	On 05/05/2016	Bond Future	9.67	Call	1,267.79000		1.26779		1,204.68000	1.20468	1,267.790	15.37	0.52	0.00	0	500.00
R2037	On 04/08/2016	Bond Future			9.71505		89.51239		9.75714	89.17394		16.97	0.00	0.00	0	221.00
R2037	On 03/11/2016	Bond Future			9.76457		91.21662		9.80781	90.87243		16.70	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			8.29381		102.38940		8.32533	102.31694		3.13	0.00	23,549,562.00	230	26,042.00
R204	On 04/08/2016	Bond Future			8.37068		100.29648		8.40556	100.22340		3.13	0.00	0.00	0	712.00
R204	On 03/11/2016	Bond Future			8.44112		102.20591		8.48006	102.13219		2.79	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			9.72280		95.79362		9.76369	95.43904		16.10	0.00	0.00	0	1,812.00
R2040	On 04/08/2016	Bond Future			9.78051		93.10721		9.82259	92.74654		17.63	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			9.75753		92.78820		9.79841	92.43243		16.72	0.00	0.00	0	20,427.00
R2044	On 04/08/2016	Bond Future			9.81409		90.16979		9.85613	89.80799		18.31	0.00	0.00	0	100.00
R2044	On 03/11/2016	Bond Future			9.86309		91.88660		9.90626	91.51854		18.03	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			9.75131		91.90655		9.79211	91.54433		17.25	0.00	0.00	0	62,509.00
R2048	On 04/08/2016	Bond Future			9.80242		93.65545		9.84435	93.28696		18.01	0.00	0.00	0	1,241.00
R2048	On 03/11/2016	Bond Future			9.85299		90.99964		9.89605	90.62487		18.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 05/05/2016	Bond Future			8.48254		98.46445		8.51385	98.36949		4.49	0.00	0.00	0	59,443.00
R207	On 05/05/2016	Bond Future	7.56	Call	0.28000		0.00028		0.50000	0.00050	0.280	4.31	0.00	0.00	0	43.00
R207	On 04/08/2016	Bond Future			8.55516		96.69366		8.58887	96.59761		4.62	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			8.64840		96.89289		8.68664	96.79775		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,761.24000		1.76124		1,713.77000	1.71377	1,761.240	4.12	0.58	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			8.61456		93.40980		8.63549	93.33140		6.07	0.00	0.00	0	46,398.00
R208	On 04/08/2016	Bond Future			8.67692		95.18726		8.69901	95.10805		6.11	0.00	0.00	0	243.00
R208	On 03/11/2016	Bond Future			8.73483		93.59650		8.75817	93.51653		6.00	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			9.53092		71.64874		9.57170	71.37115		16.15	0.00	157,627,228.00	2,200	30,175.00
R209	On 05/05/2016	Bond Future	8.25	Call	0.06000		0.00006		0.14000	0.00014	0.060	15.67	0.00	0.00	0	6,700.00
R209	On 05/05/2016	Bond Future	9.00	Call	72.52000		0.07252		80.77000	0.08077	72.520	15.79	0.07	0.00	0	6,700.00
R209	On 04/08/2016	Bond Future			9.58002		73.01206		9.62188	72.72976		16.95	0.00	0.00	0	190.00
R209	On 04/08/2016	Bond Future	9.40	Call	2,091.30000		2.09130		2,003.89000	2.00389	2,091.300	16.67	0.44	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,720.78000		2.72078		2,611.09000	2.61109	2,720.780	16.76	0.53	0.00	0	5,760.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,264.63000		2.26463		2,425.74000	2.42574	2,264.630	16.81	0.43	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	960.12000		0.96012		1,056.50000	1.05650	960.120	17.19	0.23	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,999.14000		6.99914		6,785.69000	6.78569	6,999.140	17.45	0.85	0.00	0	5,760.00
R209	On 03/11/2016	Bond Future			9.62579		71.25128		9.66875	70.96412		17.50	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			184.08611		184.08611		182.55342	182.55342			0.00	0.00	0	1,441.00
R210	On 04/08/2016	Bond Future			187.60428		187.60428		186.04396	186.04396			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			138.20468		138.20468		138.19629	138.19629			0.00	0.00	0	62.00
R211	On 04/08/2016	Bond Future			139.08628		139.08628		139.07893	139.07893			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			144.10401		144.10401		144.09019	144.09019			0.00	0.00	0	3,488.00
R212	On 04/08/2016	Bond Future			144.92650		144.92650		144.91380	144.91380			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			9.39615		82.39051		9.44198	82.07878		13.89	0.00	0.00	0	47,701.00
R213	On 04/08/2016	Bond Future			9.44570		83.95836		9.49290	83.64119		14.52	0.00	0.00	0	562.00

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	On 03/11/2016	Bond Future		9.49502	82.00571		9.54359	81.68317		14.95	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		9.66574	71.64473		9.70651	71.35886		16.84	0.00	0.00	0	32,450.00
R214	On 04/08/2016	Bond Future		9.71404	73.00807		9.75588	72.71732		17.64	0.00	0.00	0	210.00
R214	On 04/08/2016	Bond Future	8.55	Call	373.58000	0.37358	358.51000	0.35851	373.580	17.17	0.12	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,553.98000	1.55398	1,488.33000	1.48833	1,553.980	17.31	0.35	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,134.03000	5.13403	4,957.04000	4.95704	5,134.030	17.90	0.73	0.00	0	5,800.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,995.12000	9.99512	9,740.16000	9.74016	9,995.120	18.52	0.93	0.00	0	5,800.00
R214	On 03/11/2016	Bond Future		9.76180	71.10057		9.80473	70.80479		18.26	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		25,895.29000	25,895.29000		26,105.07000	26,105.07000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,413.31000	26,413.31000		26,619.29000	26,619.29000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.81390	10.81390		10.87640	10.87640		16.43	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.01110	11.01110		11.07230	11.07230		16.86	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.08150	5.08150		5.10160	5.10160		15.22	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.06130	5.06130		5.07710	5.07710		15.61	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.52570	1.52570		1.54960	1.54960			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.44870	1.44870		1.48300	1.48300			0.00	0.00	0	0.00
Total for Derivatives :												1,683,275,395.23	68,436	3,598,604.00
Grand Total:												1,683,275,395.23	68,436	3,598,604.00