



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: 20/05/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 20/05/2016	Any day expiry	15.71540	15.71540		15.90450	15.90450		18.96	0.00	73,862,380.00	4,700	0.00	
\$ / R	On 23/05/2016	Any day expiry	15.71830	15.71830		15.90460	15.90460		20.07	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	15.71830	15.71830		15.89820	15.89820		21.52	0.00	0.00	0	0.00	
\$ / R	On 24/05/2016	Any day expiry	14.48	Put	1.18780	0.00119	2.02540	0.00203	1.188	32.02	0.01	0.00	0	1,000.00
\$ / R	On 24/05/2016	Any day expiry	15.66	Call	174.84440	0.17484	339.15570	0.33916	174.844	21.95	0.57	0.00	0	2,500.00
\$ / R	On 24/05/2016	Any day expiry	15.67	Put	120.30010	0.12030	103.96230	0.10396	120.300	21.84	0.44	0.00	0	3,000.00
\$ / R	On 25/05/2016	Any day expiry			15.71830	15.71830	15.90130	15.90130		22.34	0.00	0.00	0	285.00
\$ / R	On 25/05/2016	Any day expiry	15.74	Call	155.39900	0.15540	298.36230	0.29836	155.399	22.61	0.48	0.00	0	2,500.00
\$ / R	On 27/05/2016	Any day expiry			15.72360	15.72360	15.90770	15.90770		23.23	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	34.79	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.24630	0.00025	0.33020	0.00033	0.246	36.27	0.00	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	1.93490	0.00193	3.07770	0.00308	1.935	30.15	0.01	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	68.78690	0.06879	147.02190	0.14702	68.787	24.22	0.23	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	12.76940	0.01277	36.14850	0.03615	12.769	26.61	0.05	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry			15.73170	15.73170	15.91720	15.91720		21.79	0.00	0.00	0	930.00
\$ / R	On 31/05/2016	Any day expiry			15.73430	15.73430	15.92040	15.92040		21.92	0.00	110,712.00	7	3,550.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	6.66220	0.00666		7.68470	0.00768	6.662	24.46	0.03	0.00	0	1,000.00	
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	323.20630	0.32321		468.41490	0.46841	323.206	21.39	0.62	0.00	0	5,000.00	
\$ / R	On 01/06/2016	Any day expiry			15.73700	15.73700		15.92350	15.92350		22.02	0.00	0.00	0	0.00	
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	8.86350	0.00886		9.50720	0.00951	8.864	24.12	0.03	0.00	0	18,400.00	
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	1,068.73200	1.06873		1,256.09220	1.25609	1,068.732	22.70	0.96	0.00	0	18,400.00	
\$ / R	On 06/06/2016	Any day expiry			15.75350	15.75350		15.93940	15.93940		21.62	0.00	0.00	0	0.00	
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.00240	0.00000		0.07290	0.00007	0.002	28.20	0.00	0.00	0	1,000.00	
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	460.92230	0.46092		608.94570	0.60895	460.922	21.12	0.67	0.00	0	1,000.00	
\$ / R	On 07/06/2016	Any day expiry			15.75670	15.75670		15.94260	15.94260		21.70	0.00	0.00	0	0.00	
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	16.73090	0.01673		14.06970	0.01407	16.731	22.67	0.05	0.00	0	1,000.00	
\$ / R	On 08/06/2016	Any day expiry			15.76000	15.76000		15.94570	15.94570		21.78	0.00	0.00	0	300.00	
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	21.65150	0.02165		17.96380	0.01796	21.652	22.11	0.06	0.00	0	8,219.00	
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	30.24980	0.03025		25.63420	0.02563	30.250	21.44	0.08	0.00	0	1,000.00	
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	303.72300	0.30372		421.30060	0.42130	303.723	21.85	0.50	0.00	0	8,219.00	
\$ / R	On 09/06/2016	Any day expiry			15.76330	15.76330		15.94890	15.94890		21.83	0.00	0.00	0	264.00	
\$ / R	On 13/06/2016	Foreign Exchange Future			15.77650	15.77650		15.96160	15.96160		21.52	0.00	713,507,989.00	45,226	623,033.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.10490	0.00010		0.12840	0.00013	0.105	30.15	0.00	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.44340	0.00044		0.49950	0.00050	0.443	26.52	0.00	0.00	0	6,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.55480	0.00055		0.60460	0.00060	0.555	26.20	0.00	0.00	0	750.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.90980	0.00091		0.92360	0.00092	0.910	25.48	0.00	0.00	0	700.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,278.39350	2.27839		2,463.34230	2.46334	2,278.394	24.42	0.99	0.00	0	53,633.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	1.89350	0.00189		1.74230	0.00174	1.893	24.42	0.01	0.00	0	545.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	2.03620	0.00204		1.85640	0.00186	2.036	24.31	0.01	0.00	0	36,230.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	6.25280	0.00625		5.00730	0.00501	6.253	22.63	0.02	0.00	0	62,394.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	7.90360	0.00790		6.18160	0.00618	7.904	22.28	0.02	0.00	0	50.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	9.97210	0.00997		7.62970	0.00763	9.972	21.92	0.03	0.00	0	5,150.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	11.40410	0.01140		8.47520	0.00848	11.404	21.82	0.03	0.00	0	28,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	16.89530	0.01690		12.08600	0.01209	16.895	21.50	0.05	0.00	0	33,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	19.19780	0.01920		13.93700	0.01394	19.198	21.39	0.05	0.00	0	500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,336.19080	1.33619		1,515.93560	1.51594	1,336.191	21.37	0.95	0.00	0	500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	21.77750	0.02178		16.03100	0.01603	21.778	21.29	0.06	0.00	0	66,600.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,111.96230	1.11196		1,288.96490	1.28896	1,111.962	20.86	0.91	0.00	0	50.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	1,039.27110	1.03927		1,215.11660	1.21512	1,039.271	20.70	0.90	0.00	0	23,510.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	44.79190	0.04479		35.22520	0.03523	44.792	20.65	0.11	0.00	0	26,500.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	50.20860	0.05021		39.82000	0.03982	50.209	20.55	0.12	0.00	0	8,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	906.55180	0.90655		1,079.80760	1.07981	906.552	20.38	0.86	0.00	0	330.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	64.48670	0.06449		51.70870	0.05171	64.487	20.35	0.15	0.00	0	5,250.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	66.24820	0.06625		52.92130	0.05292	66.248	20.37	0.15	0.00	0	35,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	848.24670	0.84825		1,018.30030	1.01830	848.247	20.41	0.84	0.00	0	56,883.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	71.74670	0.07175		56.70030	0.05670	71.747	20.41	0.16	0.00	0	34,400.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	769.00360	0.76900		932.52170	0.93252	769.004	20.56	0.80	0.00	0	17,283.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	437.26790	0.43727		567.67070	0.56767	437.268	21.30	0.59	0.00	0	33,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	360.42240	0.36042		479.17800	0.47918	360.422	21.52	0.52	0.00	0	7,000.00	
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	296.17070	0.29617		400.68400	0.40068	296.171	21.88	0.46	0.00	0	900.00	

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	16.00	Call	258.77530	0.25878	354.61840	0.35462	258.775	22.12	0.41	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	482.27530	0.48228	393.01840	0.39302	482.275	22.12	0.59	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	225.42800	0.22543	313.57040	0.31357	225.428	22.36	0.37	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	187.65230	0.18765	266.18270	0.26618	187.652	22.68	0.32	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	663.26840	0.66327	554.55650	0.55456	663.268	22.75	0.69	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	169.71310	0.16971	243.29510	0.24330	169.713	22.84	0.30	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	160.16260	0.16016	230.99900	0.23100	160.163	22.94	0.29	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	121.10280	0.12110	179.75790	0.17976	121.103	23.40	0.23	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	974.03600	0.97404	841.31810	0.84132	974.036	23.63	0.80	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	97.41280	0.09741	148.81910	0.14882	97.413	23.67	0.19	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	64.11620	0.06412	103.37370	0.10337	64.116	24.14	0.13	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	62.05120	0.06205	100.45330	0.10045	62.051	24.18	0.13	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	57.15740	0.05716	93.48440	0.09348	57.157	24.27	0.12	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,280.65740	1.28066	1,131.88440	1.13188	1,280.657	24.27	0.88	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	51.76180	0.05176	85.72080	0.08572	51.762	24.38	0.11	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	49.24760	0.04925	82.07040	0.08207	49.248	24.44	0.11	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	11.99990	0.01200	21.12860	0.02113	12.000	26.73	0.03	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	10.83540	0.01084	19.00510	0.01901	10.835	26.93	0.03	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	9.65070	0.00965	16.83890	0.01684	9.651	27.15	0.02	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	9.37680	0.00938	16.33710	0.01634	9.377	27.20	0.02	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	6.04820	0.00605	10.23700	0.01024	6.048	28.07	0.02	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	5.12580	0.00513	8.55130	0.00855	5.126	28.41	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	3.36220	0.00336	4.72440	0.00472	3.362	29.92	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.77970	15.77970	15.96480	15.96480		21.58	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	25.36910	0.02537	18.49120	0.01849	25.369	21.07	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	16.09	Call	237.70540	0.23771	326.79410	0.32679	237.705	22.39	0.38	0.00	0	10,000.00
\$ / R	On 15/06/2016	Any day expiry			15.78300	15.78300	15.96790	15.96790		21.62	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.78960	15.78960	15.97430	15.97430		21.75	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	284.69200	0.28469	227.68810	0.22769	284.692	21.44	0.41	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.80280	15.80280	15.98700	15.98700		21.54	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	32.56910	0.03257	23.86550	0.02387	32.569	19.77	0.08	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.81260	15.81260	15.99650	15.99650		21.65	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	154.46950	0.15447	120.49910	0.12050	154.470	20.67	0.25	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	169.15690	0.16916	227.17780	0.22718	169.157	23.55	0.25	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.82520	15.82520	16.00910	16.00910		21.56	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.32060	0.00032	0.24060	0.00024	0.321	28.79	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	6.82070	0.00682	6.08350	0.00608	6.821	22.99	0.02	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	47.60010	0.04760	36.75770	0.03676	47.600	19.75	0.10	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	193.19940	0.19320	253.11820	0.25312	193.199	23.26	0.27	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	120.88810	0.12089	163.65650	0.16366	120.888	24.10	0.18	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.82830	15.82830	16.01220	16.01220		21.59	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.83140	15.83140	16.01540	16.01540		21.60	0.00	19,277,040.00	1,200	994.00
\$ / R	On 05/07/2016	Any day expiry			15.84710	15.84710	16.03110	16.03110		21.43	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	64.80620	0.06481	50.06280	0.05006	64.806	19.85	0.12	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 12/07/2016	Any day expiry										
					15.86910	15.86910	16.05320	16.05320		21.38	0.00	0.00	0	0.00
\$ / R	15.04	Put	On 12/07/2016	Any day expiry	171.51530	0.17152	137.14640	0.13715	171.515	20.25	0.23	0.00	0	12,000.00
\$ / R			On 15/07/2016	Any day expiry	15.87850	15.87850	16.06260	16.06260		21.45	0.00	0.00	0	370.00
\$ / R			On 26/07/2016	Any day expiry	15.91300	15.91300	16.09730	16.09730		21.35	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,029.46690	1.02947	912.47790	0.91248	1,029.467	22.58	0.65	0.00	0	7,229.00
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	95.67370	0.09567	120.54870	0.12055	95.674	25.25	0.12	0.00	0	7,229.00
\$ / R			On 27/07/2016	Any day expiry	15.91610	15.91610	16.10040	16.10040		21.36	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	1.94510	0.00195	1.33710	0.00134	1.945	26.19	0.00	0.00	0	250.00
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	22.06350	0.02206	17.12770	0.01713	22.063	21.76	0.04	0.00	0	150.00
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	229.94390	0.22994	278.57220	0.27857	229.944	23.53	0.25	0.00	0	250.00
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	179.02600	0.17903	218.71040	0.21871	179.026	24.10	0.20	0.00	0	150.00
\$ / R			On 28/07/2016	Any day expiry	15.91920	15.91920	16.10360	16.10360		21.37	0.00	0.00	0	265.00
\$ / R			On 05/08/2016	Any day expiry	15.94400	15.94400	16.12890	16.12890		21.37	0.00	0.00	0	1,900.00
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	220.37230	0.22037	181.58020	0.18158	220.372	20.22	0.24	0.00	0	5,000.00
\$ / R			On 11/08/2016	Any day expiry	15.96260	15.96260	16.14790	16.14790		21.27	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	8.90610	0.00891	6.90810	0.00691	8.906	22.45	0.01	0.00	0	2,000.00
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	866.04160	0.86604	986.08640	0.98609	866.042	20.71	0.63	0.00	0	2,000.00
\$ / R			On 15/08/2016	Any day expiry	15.97500	15.97500	16.16060	16.16060		21.18	0.00	0.00	0	105.00
\$ / R			On 16/08/2016	Any day expiry	15.97810	15.97810	16.16380	16.16380		21.19	0.00	0.00	0	0.00
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	741.42680	0.74143	849.05650	0.84906	741.427	21.01	0.56	0.00	0	10,000.00
\$ / R			On 17/08/2016	Any day expiry	15.98120	15.98120	16.16690	16.16690		21.21	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	591.77260	0.59177	512.44050	0.51244	591.773	21.07	0.45	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	264.92970	0.26493	313.18560	0.31319	264.930	23.57	0.25	0.00	0	5,000.00
\$ / R			On 18/08/2016	Any day expiry	15.98430	15.98430	16.17010	16.17010		21.21	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	662.06610	0.66207	760.84220	0.76084	662.066	21.30	0.52	0.00	0	5,000.00
\$ / R			On 26/08/2016	Any day expiry	16.00930	16.00930	16.19560	16.19560		21.25	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	5.45540	0.00546	4.28720	0.00429	5.455	24.96	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	36.28940	0.03629	27.42720	0.02743	36.289	20.55	0.05	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	246.94120	0.24694	291.41910	0.29142	246.941	23.95	0.23	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	213.45730	0.21346	253.67760	0.25368	213.457	24.28	0.20	0.00	0	150.00
\$ / R			On 29/08/2016	Any day expiry	16.01890	16.01890	16.20540	16.20540		21.14	0.00	0.00	0	2,467.00
\$ / R			On 06/09/2016	Any day expiry	16.04440	16.04440	16.23130	16.23130		21.17	0.00	0.00	0	0.00
\$ / R			On 08/09/2016	Any day expiry	16.05080	16.05080	16.23770	16.23770		21.18	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	61.13350	0.06113	47.62680	0.04763	61.134	19.90	0.07	0.00	0	36,130.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	364.93130	0.36493	421.69630	0.42170	364.931	23.11	0.30	0.00	0	36,130.00
\$ / R			On 09/09/2016	Any day expiry	16.05390	16.05390	16.24100	16.24100		21.19	0.00	0.00	0	0.00
\$ / R			On 13/09/2016	Any day expiry	16.06670	16.06670	16.25390	16.25390		21.14	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	273.87140	0.27387	233.40830	0.23341	273.871	19.91	0.24	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	174.80890	0.17481	206.45950	0.20646	174.809	25.04	0.16	0.00	0	1,000.00
\$ / R			On 15/09/2016	Any day expiry	16.07310	16.07310	16.26040	16.26040		21.15	0.00	0.00	0	259.00
\$ / R			On 19/09/2016	Foreign Exchange Future	16.08580	16.08580	16.27330	16.27330		21.10	0.00	376,182,518.80	23,386	192,074.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	29.30130	0.02930	20.73020	0.02073	29.301	19.65	0.04	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	59.72550	0.05973	45.96400	0.04596	59.726	19.63	0.07	0.00	0	2,800.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	117.32220	0.11732	96.47260	0.09647	117.322	19.60	0.12	0.00	0	2,000.00

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	14.50	Put	169.02890	0.16903		142.57310	0.14257	169.029	19.62	0.17	0.00	0	47,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,676.64890	1.67665		1,834.37200	1.83437	1,676.649	19.68	0.82	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	190.84890	0.19085		161.07200	0.16107	190.849	19.68	0.18	0.00	0	65.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	214.57980	0.21458		181.61830	0.18162	214.580	19.73	0.20	0.00	0	2,800.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,383.63400	1.38363		1,528.86690	1.52887	1,383.634	19.91	0.75	0.00	0	1,300.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	531.05740	0.53106		462.59240	0.46259	531.057	20.51	0.38	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	578.88940	0.57889		506.62220	0.50662	578.889	20.64	0.40	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	623.06430	0.62306		707.58410	0.70758	623.064	21.77	0.44	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	580.32280	0.58032		660.43060	0.66043	580.323	21.96	0.42	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	574.00600	0.57401		653.44700	0.65345	574.006	21.99	0.42	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	561.56920	0.56157		639.69150	0.63969	561.569	22.05	0.41	0.00	0	1,600.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	477.21290	0.47721		545.12580	0.54513	477.213	22.51	0.36	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	365.63750	0.36564		419.93030	0.41993	365.638	23.31	0.29	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	328.72060	0.32872		378.82850	0.37883	328.721	23.62	0.26	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	127.74710	0.12775		146.82300	0.14682	127.747	26.34	0.11	0.00	0	17,500.00	
\$ / R	On 28/09/2016	Any day expiry			16.11450	16.11450		16.30250	16.30250		21.16	0.00	0.00	0	0.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.93720	0.00794		6.40840	0.00641	7.937	23.07	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	46.12210	0.04612		33.85740	0.03386	46.122	19.27	0.06	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	271.47990	0.27148		314.40900	0.31441	271.480	24.29	0.22	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	250.06760	0.25007		290.16680	0.29017	250.068	24.50	0.20	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry			16.20370	16.20370		16.39320	16.39320		21.17	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.40030	0.01040		8.84820	0.00885	10.400	22.05	0.01	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	51.89360	0.05189		37.71060	0.03771	51.894	18.38	0.06	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	284.19710	0.28420		324.51290	0.32451	284.197	24.71	0.21	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	274.44770	0.27445		313.57010	0.31357	274.448	24.81	0.20	0.00	0	150.00	
\$ / R	On 07/11/2016	Any day expiry			16.24200	16.24200		16.43200	16.43200		21.17	0.00	0.00	0	0.00	
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	347.36990	0.34737		305.44050	0.30544	347.370	19.75	0.25	0.00	0	8,695.00	
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	890.45510	0.89046		987.94710	0.98795	890.455	21.32	0.51	0.00	0	8,695.00	
\$ / R	On 28/11/2016	Any day expiry			16.30920	16.30920		16.50040	16.50040		21.14	0.00	0.00	0	0.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	14.16690	0.01417		12.52270	0.01252	14.167	21.33	0.02	0.00	0	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	61.32550	0.06133		53.68340	0.05368	61.326	17.84	0.06	0.00	0	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	297.95850	0.29796		335.19390	0.33519	297.958	25.23	0.20	0.00	0	400.00	
\$ / R	On 14/12/2016	Any day expiry			16.36180	16.36180		16.55360	16.55360		21.16	0.00	0.00	0	251.00	
\$ / R	On 19/12/2016	Foreign Exchange Future			16.37820	16.37820		16.57020	16.57020		21.13	0.00	10,596,695.40	647	65,267.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.51870	0.01452		13.10910	0.01311	14.519	20.55	0.02	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	43.34230	0.04334		36.05380	0.03605	43.342	17.33	0.05	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	54.70880	0.05471		45.63540	0.04564	54.709	17.54	0.06	0.00	0	6,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	70.40710	0.07041		58.94350	0.05894	70.407	17.79	0.07	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	96.11070	0.09611		80.89670	0.08090	96.111	18.11	0.09	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	146.12300	0.14612		124.08590	0.12409	146.123	18.60	0.12	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	187.84780	0.18785		0.00000	0.00000	187.848	18.92	0.14	256,860.59	125	125.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	262.20980	0.26221		227.67200	0.22767	262.210	19.36	0.18	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	295.48470	0.29548		261.68870	0.26169	295.485	19.43	0.20	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	314.52230	0.31452		279.67170	0.27967	314.522	19.47	0.21	0.00	0	4,000.00	

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 19/12/2016	Foreign Exchange Future	14.80	Put	343.10710	0.34311	305.79610	0.30580	343.107	19.53	0.23	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	376.46160	0.37646	336.36360	0.33636	376.462	19.59	0.24	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	398.74040	0.39874	356.83070	0.35683	398.740	19.63	0.25	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	405.25870	0.40526	362.82290	0.36282	405.259	19.64	0.25	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	474.17310	0.47417	426.36520	0.42637	474.173	19.75	0.28	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	477.79860	0.47780	429.71770	0.42972	477.799	19.76	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	554.30650	0.55431	496.56370	0.49656	554.307	19.97	0.32	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,532.50650	1.53251	1,666.76370	1.66676	1,532.506	19.97	0.68	0.00	0	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,476.02230	1.47602	1,605.84100	1.60584	1,476.022	20.09	0.67	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	597.82230	0.59782	535.64100	0.53564	597.822	20.09	0.33	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	629.36940	0.62937	565.04790	0.56505	629.369	20.17	0.34	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	680.72100	0.68072	0.00000	0.00000	680.721	20.31	0.36	358,541,047.08	63,513	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	739.19140	0.73919	667.85210	0.66785	739.191	20.46	0.38	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	769.37150	0.76937	696.21420	0.69621	769.371	20.53	0.39	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	842.19990	0.84220	764.81140	0.76481	842.200	20.70	0.41	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	951.92960	0.95193	868.59100	0.86859	951.930	20.94	0.44	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,110.33800	1.11034	1,019.05180	1.01905	1,110.338	21.28	0.48	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,147.09300	1.14709	1,054.04050	1.05404	1,147.093	21.35	0.49	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	987.66320	0.98766	1,086.02550	1.08603	987.663	21.38	0.51	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,247.67530	1.24768	1,150.05440	1.15005	1,247.675	21.55	0.51	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	860.38000	0.86038	948.35470	0.94835	860.380	21.83	0.46	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	847.52240	0.84752	934.18850	0.93419	847.522	21.89	0.45	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	844.33930	0.84434	930.68480	0.93068	844.339	21.90	0.45	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	690.47870	0.69048	0.00000	0.00000	690.479	22.63	0.38	852,107,340.57	127,026	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	651.08140	0.65108	719.82270	0.71982	651.081	22.85	0.37	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	643.88970	0.64389	712.06560	0.71207	643.890	22.89	0.36	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	574.58530	0.57459	636.99610	0.63700	574.585	23.29	0.33	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	562.17710	0.56218	623.43020	0.62343	562.177	23.37	0.32	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	554.07500	0.55407	614.57250	0.61457	554.075	23.42	0.32	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	488.70010	0.48870	542.94560	0.54295	488.700	23.87	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	419.03090	0.41903	466.35230	0.46635	419.031	24.44	0.25	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	406.29680	0.40630	452.32170	0.45232	406.297	24.55	0.24	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	403.53240	0.40353	449.27410	0.44927	403.532	24.58	0.24	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	383.50730	0.38351	427.19030	0.42719	383.507	24.77	0.23	0.00	0	81,095.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	370.83990	0.37084	413.20400	0.41320	370.840	24.90	0.23	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	330.54980	0.33055	361.88900	0.36189	330.550	25.78	0.20	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	326.53880	0.32654	357.44390	0.35744	326.539	25.88	0.20	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	321.84240	0.32184	352.22990	0.35223	321.842	26.00	0.20	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	311.33150	0.31133	340.57270	0.34057	311.332	26.28	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	302.11620	0.30212	330.34760	0.33035	302.116	26.53	0.18	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	296.68900	0.29669	324.32880	0.32433	296.689	26.69	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	287.62120	0.28762	314.26310	0.31426	287.621	26.96	0.17	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	283.89270	0.28389	310.12280	0.31012	283.893	27.08	0.17	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	251.24230	0.25124	277.11040	0.27711	251.242	28.05	0.15	0.00	0	32,200.00

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	21.00	Call	240.79010	0.24079	271.74600	0.27175	240.790	28.05	0.15	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	217.30110	0.21730	254.42660	0.25443	217.301	28.05	0.13	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	211.76570	0.21177	248.19260	0.24819	211.766	28.05	0.13	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.65520	16.65520	16.85070	16.85070		21.19	0.00	0.00	0	10,622.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	554.38010	0.55438	506.68010	0.50668	554.380	19.67	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	604.53260	0.60453	553.45570	0.55346	604.533	19.77	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	747.77070	0.74777	687.60800	0.68761	747.771	20.02	0.34	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	765.76120	0.76576	704.51100	0.70451	765.761	20.05	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,326.31480	1.32631	1,233.61770	1.23362	1,326.315	21.30	0.47	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	747.39380	0.74739	814.85970	0.81486	747.394	23.30	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	745.24730	0.74525	812.58830	0.81259	745.247	23.31	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	636.30540	0.63631	695.57970	0.69558	636.305	23.95	0.31	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	573.60730	0.57361	627.78940	0.62779	573.607	24.39	0.28	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	376.03020	0.37603	408.04380	0.40804	376.030	27.45	0.19	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.95350	16.95350	17.15070	17.15070		21.44	0.00	0.00	0	3,300.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	858.23160	0.85823	799.74650	0.79975	858.232	20.15	0.33	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	785.97830	0.78598	847.45310	0.84745	785.978	24.38	0.32	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.15690	17.15690	17.35010	17.35010		21.88	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.77650	15.77650	15.96160	15.96160		21.52	0.00	646,836.50	41	814.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.08580	16.08580	16.27330	16.27330		21.10	0.00	289,544.40	18	347.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.37820	16.37820	16.57020	16.57020		21.13	0.00	0.00	0	57.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.65520	16.65520	16.85070	16.85070		21.19	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			22.85040	22.85040	23.21740	23.21740		16.81	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.91220	22.91220	23.27800	23.27800		16.96	0.00	6,415,416.00	280	56,777.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	69.96620	0.06997	135.71540	0.13572	69.966	19.54	0.13	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	4.95270	0.00495	8.52600	0.00853	4.953	24.23	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.32420	23.32420	23.69410	23.69410		19.90	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	231.12690	0.23113	193.02610	0.19303	231.127	19.07	0.17	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	318.14040	0.31814	413.68230	0.41368	318.140	21.72	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.37720	23.37720	23.74800	23.74800		19.79	0.00	2,922,150.00	125	25,835.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,519.55620	1.51956	1,783.83450	1.78383	1,519.556	19.32	0.65	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	466.44180	0.46644	584.61130	0.58461	466.442	21.20	0.28	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.82420	23.82420	24.20330	24.20330		19.57	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	37.08560	0.03709	37.01570	0.03702	37.086	22.57	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	51.52590	0.05153	51.17630	0.05118	51.526	19.41	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	413.38850	0.41339	347.55230	0.34755	413.388	18.49	0.20	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	991.12470	0.99112	854.89630	0.85490	991.125	19.07	0.38	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,173.79750	1.17380	1,354.48810	1.35449	1,173.798	20.00	0.46	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	557.24300	0.55724	656.39290	0.65639	557.243	21.69	0.25	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.25380	24.25380	24.64010	24.64010		19.65	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			24.47740	24.47740	24.86860	24.86860		19.69	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			24.72070	24.72070	25.11280	25.11280			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14288		0.14288		0.14528	0.14528		19.03	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14617		0.14617		0.14861	0.14861		18.42	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14940		0.14940		0.15190	0.15190		18.36	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016	Any day expiry			17.62640		17.62640		17.81820	17.81820		20.30	0.00	0.00	0	74.00
€ / R	On 27/05/2016	Any day expiry			17.63310		17.63310		17.82630	17.82630		22.15	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.64680		17.64680		17.84250	17.84250		21.13	0.00	0.00	0	1.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.69900		17.69900		17.89310	17.89310		21.30	0.00	9,061,888.00	512	107,335.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.68050		0.00068		1.01100	0.00101	0.680	29.74	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	7.47610		0.00748		7.61740	0.00762	7.476	22.92	0.02	489,672.46	1,431	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,750.70740		1.75071		1,944.10490	1.94410	1,750.707	21.77	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	54.88110		0.05488		46.82100	0.04682	54.881	20.81	0.12	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	119.25890		0.11926		97.96160	0.09796	119.259	20.73	0.22	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	436.87220		0.43687		363.65890	0.36366	436.872	21.47	0.53	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	18.85600		0.01886		32.46600	0.03247	18.856	25.31	0.04	0.00	0	3,500.00
€ / R	On 19/09/2016	Foreign Exchange Future			18.10870		18.10870		18.30570	18.30570		21.09	0.00	0.00	0	13,225.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,488.40920		1.48841		1,647.03660	1.64704	1,488.409	20.20	0.73	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.50320		18.50320		18.70550	18.70550		21.03	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.40	Put	319.56440		0.31956		291.51160	0.29151	319.564	19.85	0.19	9,587,364.86	2,862	1,481.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	459.08390		0.45908		420.00560	0.42001	459.084	19.98	0.25	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	20.80	Call	540.30850		0.54031		602.51790	0.60252	540.308	23.42	0.29	7,586,350.62	1,431	1,481.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	378.82720		0.37883		424.92900	0.42493	378.827	24.55	0.21	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.88630		18.88630		19.09190	19.09190		21.05	0.00	0.00	0	4,000.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.27227		103.27227		103.77816	103.77816			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.54569		100.54569		101.07357	101.07357			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			99.45720		99.45720		99.99781	99.99781			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.10813		100.10813		100.12198	100.12198			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.14628		100.14628		100.17421	100.17421			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.92948		99.92948		99.97176	99.97176			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.59893		100.59893		100.68603	100.68603			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.07447		100.07447		100.17966	100.17966			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.95305		99.95305		100.07425	100.07425			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.95787		100.95787		101.28344	101.28344			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.48669		100.48669		100.81918	100.81918			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.97789		99.97789		100.32278	100.32278			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			480.98500		480.98500		479.73600	479.73600			0.00	0.00	0	22.00
AL37	On 03/11/2016	Index Future			490.26500		490.26500		488.99200	488.99200			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 04/08/2016	Index Future	548.82000		548.82000		546.57700	546.57700			0.00	0.00	0	10.00
AL7T	On 03/11/2016	Index Future	559.40900		559.40900		557.12300	557.12300			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	498.86900		498.86900		496.57800	496.57800			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future	508.49400		508.49400		506.16000	506.16000			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	518.74600		518.74600		516.36200	516.36200			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.38370		11.38370		11.48470	11.48470		17.50	0.00	0.00	0	6,829.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.56560		11.56560		11.66700	11.66700		17.15	0.00	0.00	0	1,681.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.74390		11.74390		11.84810	11.84810		17.10	0.00	0.00	0	802.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.91680		11.91680		12.02220	12.02220		17.00	0.00	0.00	0	4,610.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.01360		12.01360		12.14470	12.14470		17.62	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.25060		12.25060		12.38310	12.38310		17.26	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.90720		15.90720		16.13250	16.13250		20.35	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.29760		16.29760		16.52800	16.52800		20.77	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.40180		2.40180		2.42960	2.42960		20.85	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.43540		2.43540		2.46240	2.46240		20.53	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.38260		2.38260		2.40790	2.40790		22.03	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.43880		2.43880		2.46430	2.46430		22.26	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	131.16011		131.16011		131.52747	131.52747			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.00413		132.00413		132.37868	132.37868			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.92985		76.70700		11.00286	76.26467			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	11.02291		74.37838		11.09840	73.92762			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	11.11252		75.87886		11.19070	75.41864			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future	11.08461		80.59609		11.15764	80.09912			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.17670		77.87191		11.25227	77.36544			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI	498.03600		498.03600		495.89500	495.89500			0.00	0.00	0	463.00
GOVI	On 03/11/2016	GOVI	507.64500		507.64500		505.46300	505.46300			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	517.88000		517.88000		515.65100	515.65100			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.03140		2.03140		2.05520	2.05520		21.51	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.07280		2.07280		2.09680	2.09680		20.50	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.11020		2.11020		2.13450	2.13450		20.54	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.14470		2.14470		2.16950	2.16950		20.62	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.96274		126.96274		127.43598	127.43598			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.39639		129.39639		129.87886	129.87886			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future	107.41864		107.41864		108.00472	108.00472			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	108.45493		108.45493		109.05229	109.05229			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future	133.18403		133.18403		134.30919	134.30919			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	135.73698		135.73698		136.88394	136.88394			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future	132.11438		132.11438		133.50530	133.50530			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	133.13597		133.13597		134.55364	134.55364			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	140.92393		140.92393		142.24162	142.24162			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	143.62520		143.62520		144.96847	144.96847			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future	245.69500		245.69500		246.98300	246.98300			0.00	0.00	0	1,033.00
IGOV	On 03/11/2016	Index Future	250.45600		250.45600		251.76900	251.76900			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	255.52400		255.52400		256.86200	256.86200			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	666.95900		666.95900		670.01400	670.01400			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	679.69200		679.69200		682.80500	682.80500			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
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016		Jibar Tradeable Future	7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016		Jibar Tradeable Future	7.61000	92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016		Jibar Tradeable Future	7.80000	92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016		Jibar Tradeable Future	7.83000	92.17000		7.83000	92.17000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.97000	92.03000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	8.16000	91.84000		8.16000	91.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	8.30000	91.70000		8.30000	91.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	8.40000	91.60000		8.40000	91.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	8.47000	91.53000		8.47000	91.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	8.53000	91.47000		8.53000	91.47000			0.00	0.00	0	0.00
KES / R	On 13/06/2016		Foreign Exchange Future	0.15630	0.15630		0.15800	0.15800			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016		Foreign Exchange Future	0.15670	0.15670		0.15780	0.15780			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.15570	0.15570		0.15830	0.15830			0.00	0.00	0	0.00
NGN / R	On 13/06/2016		Foreign Exchange Future	0.07710	0.07710		0.07690	0.07690			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.06330	0.06330		0.06300	0.06300			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.05980	0.05980		0.05940	0.05940			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016		Foreign Exchange Future	10.65750	10.65750		10.73710	10.73710		18.96	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.81250	10.81250		10.89330	10.89330		18.64	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.96560	10.96560		11.04920	11.04920		18.58	0.00	0.00	0	0.00
PULA / R	On 13/06/2016		Foreign Exchange Future	1.40550	1.40550		1.41470	1.41470			0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.42200	1.42200		1.43110	1.43110			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.43710	1.43710		1.44640	1.44640			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.44850	1.44850		1.45790	1.45790			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016		Foreign Exchange Future	1.12190	1.12190		1.12100	1.12100			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.12580	1.12580		1.12490	1.12490			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.12970	1.12970		1.12890	1.12890			0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	9.43686	108.34371		9.50476	107.88133		10.73	0.00	58,613,947.11	541	90,973.00
R186	On 04/08/2016	9.25	Put	2,818.14000	2.81814		3,110.30000	3.11030	2,818.140	10.65	0.59	0.00	0	1,000.00
R186	On 04/08/2016	9.40	Put	2,240.69000	2.24069		2,497.91000	2.49791	2,240.690	10.70	0.51	0.00	0	5,000.00
R186	On 04/08/2016	9.60	Put	1,609.69000	1.60969		1,819.86000	1.81986	1,609.690	10.79	0.41	0.00	0	5,635.00
R186	On 04/08/2016	10.00	Put	764.70000	0.76470		890.63000	0.89063	764.700	11.03	0.23	0.00	0	6,500.00
R186	On 03/11/2016		Bond Future	9.49895	110.41189		9.56959	109.94070		10.43	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future	298.65004		298.65004		298.56783	298.56783			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future	304.37444		304.37444		304.29104	304.29104			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future	246.94144		246.94144		249.59536	249.59536		8.51	0.00	0.00	0	37,089.00
R202	On 03/11/2016	Bond Future	251.67477		251.67477		254.37981	254.37981			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future	9.17305		96.52907		9.24147	96.21254		8.00	0.00	277,328,018.11	2,873	7,533.00
R2023	On 03/11/2016	Bond Future	9.24247		94.44008		9.31438	94.11754		8.03	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	9.30320		96.34495		9.37910	96.01546		7.74	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future	8.03528		103.52650		8.11377	103.44536		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	8.10498		101.33051		8.20720	101.24784		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	8.10532		103.37448		8.25274	103.28965		0.81	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future	9.83452		86.67584		9.90732	86.19291			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.89590		88.33052		9.97113	87.83840			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	9.95787		89.55604		10.03567	89.00927		14.24	0.00	0.00	0	7,753.00
R2032	On 03/11/2016	Bond Future	10.02257		87.10643		10.10293	86.54921		14.57	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	10.08030		88.86378		10.16339	88.29488		14.27	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future	10.00932		94.44032		10.08187	93.88146			0.00	0.00	0	5,341.00
R2035	On 03/11/2016	Bond Future	10.07289		91.74082		10.14775	91.17128			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	10.06225		86.78034		10.13486	86.22583		16.33	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future	10.12155		88.43703		10.19636	87.87203		15.98	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	10.17505		85.96424		10.25227	85.38733		16.44	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	8.45885		100.11188		8.53105	99.96104		3.14	0.00	0.00	0	34,925.00
R204	On 03/11/2016	Bond Future	8.53788		102.02286		8.61930	101.86916		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.59105		100.03822		8.68456	99.88097		2.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.12240		90.24266		10.18987	89.69469		16.95	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.18196		91.96542		10.25147	91.40705		16.59	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.14091		87.42207		10.21347	86.83173		17.60	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.19889		89.09103		10.27362	88.48941		17.23	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.25141		86.50618		10.32847	85.89208		17.75	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			10.13633		90.79435		10.20878	90.19512		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016	Bond Future			10.19623		88.08855		10.27087	87.47797		17.76	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.25156		89.86552		10.32857	89.24217		17.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.79769		96.00526		8.86822	95.80620		4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.94104		96.16773		9.02523	95.96036		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,309.51000		1.30951		1,211.38000	1.21138	1,309.510	4.18	0.50	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.92062		94.31797		8.98989	94.07269		6.05	0.00	0.00	0	48,790.00
R208	On 03/11/2016	Bond Future			8.99331		92.71546		9.06719	92.46550		5.96	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.05251		94.58567		9.13174	94.33024		5.67	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.92974		70.70564		10.00208	70.24299		16.30	0.00	34,504,352.32	488	54,886.00
R209	On 04/08/2016	Bond Future	9.40	Call	798.04000		0.79804		693.03000	0.69303	798.040	16.02	0.26	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,195.81000		1.19581		1,051.76000	1.05176	1,195.810	16.12	0.35	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,938.08000		2.93808		3,235.43000	3.23543	2,938.080	16.17	0.60	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	1,157.02000		1.15702		1,325.30000	1.32530	1,157.020	16.55	0.32	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	4,762.76000		4.76276		4,412.24000	4.41224	4,762.760	16.81	0.79	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.98493		68.90455		10.05938	68.43305		16.76	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	2,357.35000		2.35735		2,557.66000	2.55766	2,357.350	16.97	0.39	110,581,166.52	5,000	5,000.00
R209	On 02/02/2017	Bond Future			10.03372		70.29459		10.11039	69.81329		16.51	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future	187.31554		187.31554		187.84024	187.84024			0.00	0.00	0	1,391.00
R210	On 03/11/2016	Bond Future	188.61581		188.61581		189.15074	189.15074			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future	139.72224		139.72224		139.73604	139.73604			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future	142.40046		142.40046		142.41473	142.41473			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future	145.67810		145.67810		145.67692	145.67692			0.00	0.00	0	4,287.00
R212	On 03/11/2016	Bond Future	148.47050		148.47050		148.46950	148.46950			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.85759		81.24896		9.93013	80.78519		14.05	0.00	0.00	0	44,354.00
R213	On 03/11/2016	Bond Future	9.91928		79.24877		9.99414	78.77620		14.40	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.97561		80.84722		10.05300	80.36478		14.14	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	10.05376		70.70392		10.12609	70.22959		16.95	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	53.07000	0.05307	43.39000	0.04339	53.070	16.47	0.03	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	506.55000	0.50655	434.85000	0.43485	506.550	16.61	0.18	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,077.68000	3.07768	2,801.07000	2.80107	3,077.680	17.21	0.63	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,666.51000	7.66651	7,239.03000	7.23903	7,666.510	17.83	0.92	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	10.11060		68.75609		10.18502	68.27276		17.46	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	10.16277		70.14298		10.23944	69.64961		17.20	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/06/2016	Foreign Exchange Future	27,706.53000		27,706.53000		28,046.51000	28,046.51000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,258.32000		28,258.32000		28,600.16000	28,600.16000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.40700		11.40700		11.55610	11.55610		18.98	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.61230		11.61230		11.76170	11.76170		18.44	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.26700		5.26700		5.30600	5.30600		16.94	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.23700		5.23700		5.27340	5.27340		16.47	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
ZMW / R	On 13/06/2016		Foreign Exchange Future	1.52610	1.52610	1.54610	1.54610			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.44720	1.44720	1.48110	1.48110			0.00	0.00	0	0.00
Total for Derivatives :											2,922,469,290.34	281,432	4 122 311.00
Grand Total:											2,922,469,290.34	281,432	4 122 311.00