



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: 24/05/2016

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 24/05/2016	Any day expiry	15.63670	15.63670	15.77510	15.77510			28.00	0.00	46,910,100.00	3,000	0.00	
\$ / R	On 25/05/2016	Any day expiry	15.66960	15.66960	15.77510	15.77510			28.01	0.00	0.00	0	285.00	
\$ / R	On 25/05/2016	Any day expiry	15.74	Call	66.97630	0.06698	137.79430	0.13779	66.976	29.94	0.39	0.00	0	2,500.00
\$ / R	On 27/05/2016	Any day expiry	15.66960	15.66960	15.77780	15.77780			24.40	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	50.50	0.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	13.50	Put	0.06480	0.00006	0.09240	0.00009	0.065	48.90	0.00	0.00	0	150.00
\$ / R	On 27/05/2016	Any day expiry	14.25	Put	0.30940	0.00031	0.31100	0.00031	0.309	36.64	0.00	0.00	0	1,000.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	31.22500	0.03123	54.79070	0.05479	31.225	29.82	0.15	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.70	Call	5.32260	0.00532	9.09720	0.00910	5.323	36.25	0.03	0.00	0	150.00
\$ / R	On 30/05/2016	Any day expiry	15.67780	15.67780	15.78590	15.78590			21.01	0.00	0.00	0	744.00	
\$ / R	On 31/05/2016	Any day expiry	15.68060	15.68060	15.78860	15.78860			21.21	0.00	1,044,285.00	66	2,464.00	
\$ / R	On 31/05/2016	Any day expiry	14.50	Put	1.93810	0.00194	3.11110	0.00311	1.938	24.67	0.01	0.00	0	1,000.00
\$ / R	On 31/05/2016	Any day expiry	15.57	Call	244.38250	0.24438	328.58040	0.32858	244.383	21.29	0.60	0.00	0	5,000.00
\$ / R	On 31/05/2016	Any day expiry	15.72	Put	205.64510	0.20565	0.00000	0.00000	205.645	21.36	0.53	49,794,695.40	6,000	3,000.00
\$ / R	On 01/06/2016	Any day expiry	15.68330	15.68330	15.79120	15.79120			21.50	0.00	0.00	0	0.00	
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	3.31050	0.00331	4.10100	0.00410	3.311	24.32	0.02	0.00	0	18,400.00

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 01/06/2016	Any day expiry	14.68	Call	1,008.26110	1.00826	1,116.61570	1.11662	1,008.261	22.88	0.98	0.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.69730	15.69730	15.80520	15.80520		21.35	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.00100	0.00000	0.00070	0.00000	0.001	30.57	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	388.06340	0.38806	471.64470	0.47164	388.063	20.88	0.66	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.70010	15.70010	15.80810	15.80810		21.50	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	10.88030	0.01088	10.95940	0.01096	10.880	22.79	0.04	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	186.99010	0.18699	0.00000	0.00000	186.990	22.00	0.40	31,654,872.00	5,000	2,500.00
\$ / R	On 08/06/2016	Any day expiry			15.70300	15.70300	15.81090	15.81090		21.64	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	15.35360	0.01535	14.73020	0.01473	15.354	22.26	0.05	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	21.53510	0.02154	20.53560	0.02054	21.535	21.29	0.07	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	241.22350	0.24122	300.85520	0.30086	241.223	21.84	0.46	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.70580	15.70580	15.81370	15.81370		21.74	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.71710	15.71710	15.82500	15.82500		21.44	0.00	413,799,808.80	26,328	630,825.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.06140	0.00006	0.05870	0.00006	0.061	31.40	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.26980	0.00027	0.21380	0.00021	0.270	27.36	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.34440	0.00034	0.27290	0.00027	0.344	27.02	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.59070	0.00059	0.46760	0.00047	0.591	26.26	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,218.41370	2.21841	2,326.03880	2.32604	2,218.414	25.13	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	1.31370	0.00131	1.03880	0.00104	1.314	25.13	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	1.42210	0.00142	1.12430	0.00112	1.422	25.01	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	4.83520	0.00484	3.82020	0.00382	4.835	23.23	0.02	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	6.24220	0.00624	4.93250	0.00493	6.242	22.85	0.02	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	8.09840	0.00810	6.35700	0.00636	8.098	22.50	0.03	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	9.24550	0.00925	7.21120	0.00721	9.245	22.34	0.03	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	13.67680	0.01368	11.12810	0.01113	13.677	21.85	0.04	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	15.55160	0.01555	12.81350	0.01281	15.552	21.68	0.05	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,273.05440	1.27305	1,378.17730	1.37818	1,273.054	21.65	0.95	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	17.66500	0.01767	14.72660	0.01473	17.665	21.52	0.05	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,046.17650	1.04618	1,150.21110	1.15021	1,046.176	20.86	0.92	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	972.40120	0.97240	1,075.99050	1.07599	972.401	20.60	0.90	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	37.03680	0.03704	32.60550	0.03261	37.037	20.54	0.10	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	41.72050	0.04172	36.97110	0.03697	41.721	20.37	0.11	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	838.60370	0.83860	940.01740	0.94002	838.604	20.26	0.87	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	56.37270	0.05637	48.40410	0.04840	56.373	20.31	0.14	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	58.07000	0.05807	49.58010	0.04958	58.070	20.32	0.15	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	780.49010	0.78049	878.25750	0.87826	780.490	20.37	0.84	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	63.39010	0.06339	53.25750	0.05326	63.390	20.37	0.16	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	700.84230	0.70084	793.87180	0.79387	700.842	20.52	0.80	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	373.25420	0.37325	442.81720	0.44282	373.254	21.28	0.57	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	300.61300	0.30061	361.11170	0.36111	300.613	21.56	0.49	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	240.59570	0.24060	291.47090	0.29147	240.596	21.94	0.42	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	206.34540	0.20635	252.15970	0.25216	206.345	22.19	0.38	0.00	0	850.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	489.24540	0.48925	427.15970	0.42716	489.245	22.19	0.62	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	176.31300	0.17631	217.31940	0.21732	176.313	22.44	0.33	0.00	0	3,000.00

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	16.23	Call	142.98220	0.14298	178.18690	0.17819	142.982	22.77	0.28	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	679.03240	0.67903	605.07430	0.60507	679.032	22.85	0.73	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	127.45350	0.12745	159.76020	0.15976	127.454	22.95	0.26	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	119.27590	0.11928	150.00070	0.15000	119.276	23.05	0.24	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	86.37050	0.08637	110.53910	0.11054	86.370	23.50	0.19	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,002.41600	1.00242	915.75630	0.91576	1,002.416	23.72	0.84	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	67.01640	0.06702	87.69280	0.08769	67.016	23.76	0.15	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	41.19100	0.04119	55.54810	0.05555	41.191	24.23	0.10	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	39.64780	0.03965	53.59420	0.05359	39.648	24.27	0.10	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	36.02330	0.03602	48.98520	0.04899	36.023	24.36	0.09	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,318.92330	1.31892	1,223.98520	1.22399	1,318.923	24.36	0.91	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	32.08400	0.03208	43.94390	0.04394	32.084	24.47	0.08	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	30.27030	0.03027	41.60960	0.04161	30.270	24.53	0.08	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	6.39720	0.00640	8.54020	0.00854	6.397	27.22	0.02	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	5.72730	0.00573	7.62020	0.00762	5.727	27.44	0.02	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	5.05360	0.00505	6.69560	0.00670	5.054	27.70	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	4.89890	0.00490	6.48360	0.00648	4.899	27.76	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	3.06120	0.00306	3.97200	0.00397	3.061	28.75	0.01	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	2.56700	0.00257	3.30110	0.00330	2.567	29.14	0.01	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	1.77260	0.00177	1.82020	0.00182	1.773	31.04	0.01	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.72000	15.72000	15.82780	15.82780		21.53	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	21.11470	0.02111	17.37630	0.01738	21.115	21.27	0.06	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.72280	15.72280	15.83070	15.83070		21.60	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.72850	15.72850	15.83630	15.83630		21.76	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	284.33760	0.28434	243.59070	0.24359	284.338	21.52	0.43	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.73980	15.73980	15.84760	15.84760		21.55	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	28.80720	0.02881	23.47340	0.02347	28.807	19.76	0.07	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.74830	15.74830	15.85610	15.85610		21.69	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	152.63670	0.15264	128.58260	0.12858	152.637	20.73	0.26	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	136.33590	0.13634	160.68880	0.16069	136.336	23.80	0.22	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.76030	15.76030	15.86820	15.86820		21.44	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.18840	0.00019	0.14140	0.00014	0.188	28.78	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	4.63120	0.00463	4.39320	0.00439	4.631	22.48	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	44.54060	0.04454	38.27800	0.03828	44.541	19.73	0.10	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	158.82900	0.15883	184.81170	0.18481	158.829	23.43	0.24	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	95.59240	0.09559	112.70280	0.11270	95.592	24.30	0.16	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.76390	15.76390	15.87180	15.87180		21.47	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.76750	15.76750	15.87540	15.87540		21.47	0.00	0.00	0	1,012.00
\$ / R	On 05/07/2016	Any day expiry			15.78530	15.78530	15.89340	15.89340		21.25	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	61.18040	0.06118	52.53170	0.05253	61.180	19.74	0.12	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.81030	15.81030	15.91850	15.91850		21.25	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	168.63500	0.16863	146.26290	0.14626	168.635	20.12	0.24	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.82100	15.82100	15.92930	15.92930		21.30	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.86020	15.86020	15.96850	15.96850		21.17	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 26/07/2016	Any day expiry	16.60	Put	1,046.30260		1.04630	971.97690	0.97198		1,046.303	22.54	0.67	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	79.95810		0.07996	90.71390	0.09071		79.958	25.25	0.10	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.86340		15.86340	15.97160	15.97160			21.19	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	1.13780		0.00114	1.28540	0.00129		1.138	25.32	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	18.61820		0.01862	17.73050	0.01773		18.618	21.38	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	201.65040		0.20165	225.23040	0.22523		201.650	23.50	0.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	154.86350		0.15486	173.60600	0.17361		154.864	24.08	0.19	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.86650		15.86650	15.97470	15.97470			21.19	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.86960		15.86960	15.86470	15.86470			21.21	0.00	4,521,439.50	285	285.00
\$ / R	On 05/08/2016	Any day expiry			15.89150		15.89150	15.99980	15.99980			21.20	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	217.22750		0.21723	193.04320	0.19304		217.228	20.05	0.25	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.91030		15.91030	16.01860	16.01860			21.09	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	6.82780		0.00683	6.78510	0.00679		6.828	21.90	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	815.43170		0.81543	882.62590	0.88263		815.432	20.59	0.62	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.92290		15.92290	16.03110	16.03110			21.00	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.92600		15.92600	16.03420	16.03420			21.09	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	694.10200		0.69410	753.02360	0.75302		694.102	20.90	0.55	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.92910		15.92910	16.03740	16.03740			21.10	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	596.92970		0.59693	546.85950	0.54686		596.930	20.95	0.46	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	237.02330		0.23702	261.83160	0.26183		237.023	23.49	0.24	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.93230		15.93230	16.04050	16.04050			21.10	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	617.25680		0.61726	670.55520	0.67056		617.257	21.20	0.50	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.94790		15.94790	16.05620	16.05620			21.03	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	16.31	Call	527.60750		0.52761	573.99390	0.57399		527.608	21.60	0.44	0.00	0	10,000.00
\$ / R	On 26/08/2016	Any day expiry			15.95730		15.95730	16.06560	16.06560			21.07	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	3.92100		0.00392	4.00680	0.00401		3.921	24.26	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	32.35400		0.03235	28.94060	0.02894		32.354	20.19	0.05	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	221.00920		0.22101	244.21190	0.24421		221.009	23.85	0.21	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	189.88660		0.18989	210.35460	0.21035		189.887	24.18	0.19	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.96690		15.96690	16.07530	16.07530			20.97	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry			15.99270		15.99270	16.10090	16.10090			21.01	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.99910		15.99910	16.10730	16.10730			21.04	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	57.24680		0.05725	50.64580	0.05065		57.247	19.63	0.07	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	334.97150		0.33497	363.93720	0.36394		334.972	23.05	0.29	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			16.00230		16.00230	16.11050	16.11050			21.05	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			16.01510		16.01510	16.12340	16.12340			21.00	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	274.32290		0.27432	247.10410	0.24710		274.323	19.83	0.25	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	156.22210		0.15622	171.53980	0.17154		156.222	24.97	0.15	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			16.02160		16.02160	16.12980	16.12980			21.02	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			16.03440		16.03440	16.14260	16.14260			21.04	0.00	43,725,808.80	2,727	192,207.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	24.90010		0.02490	22.86720	0.02287		24.900	19.12	0.03	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	55.01890		0.05502	49.51860	0.04952		55.019	19.28	0.07	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	114.64390		0.11464	102.24290	0.10224		114.644	19.45	0.12	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	168.76260		0.16876	150.12590	0.15013		168.763	19.56	0.17	0.00	0	47,500.00

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 19/09/2016	Foreign Exchange Future	14.60	Call	1,625.25000	1.62525	1,712.46310	1.71246	1,625.250	19.62	0.81	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	190.85000	0.19085	169.86310	0.16986	190.850	19.62	0.19	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	214.89640	0.21490	191.98790	0.19199	214.896	19.68	0.20	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,333.80910	1.33381	1,412.91240	1.41291	1,333.809	19.85	0.74	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	536.55800	0.53656	491.40420	0.49140	536.558	20.45	0.38	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	585.20280	0.58520	537.73730	0.53774	585.203	20.58	0.41	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	585.69090	0.58569	628.62330	0.62862	585.691	21.72	0.43	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	544.28170	0.54428	584.80100	0.58480	544.282	21.91	0.41	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	538.16610	0.53817	578.32490	0.57832	538.166	21.94	0.40	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	526.13880	0.52614	565.58440	0.56558	526.139	22.00	0.40	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	444.59860	0.44460	478.63460	0.47863	444.599	22.46	0.35	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	337.17180	0.33717	364.29600	0.36430	337.172	23.25	0.28	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	301.87760	0.30188	327.03840	0.32704	301.878	23.56	0.25	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	113.51030	0.11351	122.13640	0.12214	113.510	26.28	0.11	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.06330	16.06330	16.17150	16.17150		21.06	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.17150	0.00617	6.18260	0.00618	6.171	22.48	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	42.94830	0.04295	38.75690	0.03876	42.948	19.00	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	248.65080	0.24865	269.25810	0.26926	248.651	24.23	0.21	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	228.36790	0.22837	247.56070	0.24756	228.368	24.44	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.15330	16.15330	16.26130	16.26130		21.10	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.28770	0.00829	8.23700	0.00824	8.288	21.47	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	49.58720	0.04959	42.14630	0.04215	49.587	18.18	0.06	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	263.26760	0.26327	281.97740	0.28198	263.268	24.66	0.20	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	253.94210	0.25394	272.07420	0.27207	253.942	24.76	0.19	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.19190	16.19190	16.29980	16.29980		21.12	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	352.68740	0.35269	320.89910	0.32090	352.687	19.78	0.25	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	854.47150	0.85447	900.54980	0.90055	854.471	21.33	0.50	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.25930	16.25930	16.36730	16.36730		21.11	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.61340	0.01261	12.04440	0.01204	12.613	21.03	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	68.44640	0.06845	57.39510	0.05740	68.446	18.28	0.07	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	278.27910	0.27828	294.91380	0.29491	278.279	25.17	0.19	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.31180	16.31180	16.41960	16.41960		21.14	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.32820	16.32820	16.43600	16.43600		21.16	0.00	37,065,014.00	2,270	64,567.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.61880	0.01362	12.16590	0.01217	13.619	20.39	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	49.05830	0.04906	37.40240	0.03740	49.058	17.76	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	60.86610	0.06087	47.53740	0.04754	60.866	17.94	0.06	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	76.97970	0.07698	61.63990	0.06164	76.980	18.14	0.07	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	103.04470	0.10304	84.94030	0.08494	103.045	18.41	0.09	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	153.10440	0.15310	130.81530	0.13082	153.104	18.81	0.12	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	194.49550	0.19450	169.48520	0.16949	194.495	19.08	0.15	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	268.21740	0.26822	240.69610	0.24070	268.217	19.44	0.19	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	302.00500	0.30201	273.92480	0.27392	302.005	19.51	0.21	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	321.32990	0.32133	292.04520	0.29205	321.330	19.55	0.22	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	350.33750	0.35034	319.30250	0.31930	350.338	19.60	0.23	0.00	0	40,000.00

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	14.91	Put	384.16430	0.38416	351.18070	0.35118	384.164	19.66	0.25	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.98	Put	406.75470	0.40675	372.51690	0.37252	406.755	19.70	0.26	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	413.36430	0.41336	378.76290	0.37876	413.364	19.71	0.26	0.00	0	27,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	483.20100	0.48320	444.96390	0.44496	483.201	19.82	0.29	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	486.87470	0.48687	448.45290	0.44845	486.875	19.82	0.29	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	564.35430	0.56435	519.51880	0.51952	564.354	20.02	0.32	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	1,492.55430	1.49255	1,555.51880	1.55552	1,492.554	20.02	0.68	0.00	0	81,095.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	1,436.60260	1.43660	1,497.69240	1.49769	1,436.603	20.14	0.66	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	608.40260	0.60840	561.69240	0.56169	608.403	20.14	0.34	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	640.32040	0.64032	592.31960	0.59232	640.320	20.23	0.35	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	692.27010	0.69227	642.25590	0.64226	692.270	20.36	0.37	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	751.40030	0.75140	699.23120	0.69923	751.400	20.50	0.39	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.86	Put	781.91040	0.78191	728.68540	0.72869	781.910	20.58	0.40	0.00	0	22,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	855.51480	0.85551	799.86120	0.79986	855.515	20.74	0.42	0.00	0	32,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.20	Put	966.36000	0.96636	907.36670	0.90737	966.360	20.98	0.45	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	1,126.34470	1.12634	1,062.94270	1.06294	1,126.345	21.31	0.49	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	1,163.46750	1.16347	1,099.18630	1.09919	1,163.468	21.39	0.50	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	954.16010	0.95416	997.38940	0.99739	954.160	21.41	0.50	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	1,265.02860	1.26503	1,198.47690	1.19848	1,265.029	21.58	0.52	0.00	0	6,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	829.05150	0.82905	867.02950	0.86703	829.051	21.86	0.45	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.95	Call	816.42080	0.81642	853.66710	0.85367	816.421	21.92	0.44	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	813.29670	0.81330	850.41450	0.85041	813.297	21.93	0.44	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	662.43260	0.66243	693.31790	0.69332	662.433	22.66	0.38	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	623.86930	0.62387	653.18710	0.65319	623.869	22.87	0.36	0.00	0	22,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	616.80010	0.61680	645.95970	0.64596	616.800	22.91	0.35	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	548.76100	0.54876	575.28060	0.57528	548.761	23.30	0.32	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	536.59090	0.53659	562.58550	0.56259	536.591	23.37	0.32	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	528.65230	0.52865	554.29920	0.55430	528.652	23.42	0.31	0.00	0	23,489.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.45	Call	464.62250	0.46462	487.47420	0.48747	464.623	23.86	0.28	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	396.54070	0.39654	416.38120	0.41638	396.541	24.41	0.24	0.00	0	17,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	384.11480	0.38411	403.40420	0.40340	384.115	24.52	0.24	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	381.41740	0.38142	400.58690	0.40059	381.417	24.55	0.23	0.00	0	2,310.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	361.90290	0.36190	380.19600	0.38020	361.903	24.73	0.22	0.00	0	81,095.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	349.56220	0.34956	367.30460	0.36730	349.562	24.86	0.22	0.00	0	10,303.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.70	Call	310.25680	0.31026	322.60130	0.32260	310.257	25.73	0.19	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	306.34590	0.30635	318.53440	0.31853	306.346	25.82	0.19	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	301.76830	0.30177	313.77060	0.31377	301.768	25.94	0.19	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.95	Call	291.52760	0.29153	303.11960	0.30312	291.528	26.21	0.18	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.08	Call	282.55590	0.28256	293.78530	0.29379	282.556	26.46	0.18	0.00	0	600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.16	Call	277.27270	0.27727	288.29520	0.28830	277.273	26.61	0.17	0.00	0	6,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.30	Call	268.44780	0.26845	279.12170	0.27912	268.448	26.88	0.17	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.36	Call	264.81990	0.26482	275.35450	0.27535	264.820	27.00	0.16	0.00	0	368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.90	Call	233.18720	0.23319	245.34410	0.24534	233.187	27.94	0.14	0.00	0	32,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.00	Call	223.24090	0.22324	240.47950	0.24048	223.241	27.94	0.14	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	200.92830	0.20093	216.79620	0.21680	200.928	27.94	0.13	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	195.67850	0.19568	211.21720	0.21122	195.678	27.94	0.12	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.60510	16.60510	16.71220	16.71220		21.20	0.00	0.00	0	12,004.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	566.51640	0.56652	524.45250	0.52445	566.516	19.77	0.28	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	617.27140	0.61727	573.04000	0.57304	617.271	19.86	0.30	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	762.10290	0.76210	712.25870	0.71226	762.103	20.10	0.34	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	780.27710	0.78028	729.78780	0.72979	780.277	20.13	0.35	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,345.59790	1.34560	1,278.90870	1.27891	1,345.598	21.37	0.48	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	722.95920	0.72296	747.89850	0.74790	722.959	23.34	0.35	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	720.84620	0.72085	745.71690	0.74572	720.846	23.35	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	613.68520	0.61369	634.88280	0.63488	613.685	23.98	0.30	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	552.09160	0.55209	571.18950	0.57119	552.092	24.40	0.28	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	360.03750	0.36004	369.82910	0.36983	360.038	27.47	0.18	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.90930	16.90930	17.01430	17.01430		21.45	0.00	0.00	0	3,300.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	870.94830	0.87095	821.08350	0.82108	870.948	20.22	0.33	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	765.96650	0.76597	786.65450	0.78665	765.966	24.40	0.32	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			17.10850	17.10850	17.21600	17.21600		21.89	0.00	0.00	0	0.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.71710	15.71710	15.82500	15.82500		21.44	0.00	1,587,427.10	101	853.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.03440	16.03440	16.14260	16.14260		21.04	0.00	160,344.00	10	332.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.32820	16.32820	16.43600	16.43600		21.47	0.00	97,969.20	6	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.60510	16.60510	16.71220	16.71220		21.52	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			22.89670	22.89670	22.84630	22.84630		15.98	0.00	0.00	0	123.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.95060	22.95060	22.89950	22.89950		17.15	0.00	3,144,232.20	137	57,062.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	56.13760	0.05614	59.27280	0.05927	56.138	19.68	0.11	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	3.45090	0.00345	3.93900	0.00394	3.451	25.13	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.37660	23.37660	23.32160	23.32160		19.70	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	217.83390	0.21783	223.10630	0.22311	217.834	19.27	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	314.12550	0.31413	307.43950	0.30744	314.125	21.71	0.21	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.43030	23.43030	23.37470	23.37470		19.64	0.00	2,460,181.50	105	25,937.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,532.90470	1.53290	1,504.95260	1.50495	1,532.905	19.20	0.66	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	460.84530	0.46085	453.82940	0.45383	460.845	21.10	0.28	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.88300	23.88300	23.82290	23.82290		19.44	0.00	47,766.00	2	154.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	38.71430	0.03871	35.86640	0.03587	38.714	23.09	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	52.40980	0.05241	50.26110	0.05026	52.410	19.80	0.04	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	396.15600	0.39616	401.57550	0.40158	396.156	18.56	0.20	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	948.88590	0.94889	975.28630	0.97529	948.886	18.96	0.37	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,176.52140	1.17652	1,156.46360	1.15646	1,176.521	19.85	0.47	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	555.53810	0.55554	543.97990	0.54398	555.538	21.61	0.26	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.31440	24.31440	24.25110	24.25110		19.52	0.00	0.00	0	0.00
£ / R	On 25/04/2017	Any day expiry			24.54290	24.54290	24.47720	24.47720		19.58	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			24.79320	24.79320	24.72340	24.72340			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	0.14305	0.14305		0.14461	0.14461		19.38	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016		Foreign Exchange Future	0.14644	0.14644		0.14802	0.14802		18.55	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016		Foreign Exchange Future	0.14971	0.14971		0.15130	0.15130		18.45	0.00	0.00	0	6,041.00
€ / R	On 25/05/2016		Any day expiry	17.48680	17.48680		17.66600	17.66600		24.14	0.00	0.00	0	74.00
€ / R	On 27/05/2016		Any day expiry	17.48680	17.48680		17.66950	17.66950		22.56	0.00	0.00	0	0.00
€ / R	On 31/05/2016		Any day expiry	17.50080	17.50080		17.68320	17.68320		20.04	0.00	0.00	0	1.00
€ / R	On 13/06/2016		Foreign Exchange Future	17.54600	17.54600		17.72840	17.72840		21.15	0.00	3,210,918.00	183	107,512.00
€ / R	On 13/06/2016	14.20	Put	0.24780	0.00025		0.30510	0.00031	0.248	28.81	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	15.70	Put	6.95790	0.00696		5.64360	0.00564	6.958	23.31	0.02	453,437.03	1,481	2,912.00
€ / R	On 13/06/2016	15.96	Call	1,598.55030	1.59855		1,777.80010	1.77780	1,598.550	22.48	0.97	0.00	0	6,000.00
€ / R	On 13/06/2016	16.63	Put	54.49180	0.05449		43.14110	0.04314	54.492	20.52	0.13	0.00	0	7,000.00
€ / R	On 13/06/2016	17.00	Put	129.87670	0.12988		96.76240	0.09676	129.877	20.73	0.25	0.00	0	564.00
€ / R	On 13/06/2016	17.79	Put	491.56270	0.49156		396.95730	0.39696	491.563	21.60	0.60	0.00	0	3,500.00
€ / R	On 13/06/2016	19.85	Call	8.32100	0.00832		13.79490	0.01379	8.321	25.71	0.02	0.00	0	3,500.00
€ / R	On 19/09/2016		Foreign Exchange Future	17.96360	17.96360		18.14780	18.14780		21.18	0.00	2,245,450.00	125	13,405.00
€ / R	On 19/09/2016	17.00	Call	1,377.00930	1.37701		1,512.81360	1.51281	1,377.009	20.32	0.70	0.00	0	700.00
€ / R	On 19/12/2016		Foreign Exchange Future	18.35860	18.35860		18.54330	18.54330		21.12	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	16.40	Put	343.52150	0.34352		311.38660	0.31139	343.522	19.92	0.21	10,556,649.46	2,962	0.00
€ / R	On 19/12/2016	16.90	Put	492.73480	0.49273		447.19870	0.44720	492.735	20.08	0.27	0.00	0	2,961.00
€ / R	On 19/12/2016	20.80	Call	542.03160	0.50203		542.54330	0.54254	502.032	23.68	0.27	7,393,276.40	1,481	0.00
€ / R	On 19/12/2016	21.90	Call	350.52550	0.35053		378.29870	0.37830	350.526	24.81	0.20	0.00	0	2,961.00
€ / R	On 13/03/2017		Foreign Exchange Future	18.74090	18.74090		18.92630	18.92630		21.10	0.00	0.00	0	4,000.00
10Y STND	On 17/12/2025		Interest Rate Swap	103.94922	103.94922		103.50480	103.50480			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	101.25549	101.25549		100.79185	100.79185			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	100.18748	100.18748		99.70803	99.70803			0.00	0.00	0	0.00
1Y STND	On 19/12/2016		Interest Rate Swap	100.13677	100.13677		100.13743	100.13743			0.00	0.00	0	0.00
1Y STND	On 16/03/2017		Interest Rate Swap	100.18045	100.18045		100.17940	100.17940			0.00	0.00	0	0.00
1Y STND	On 15/06/2017		Interest Rate Swap	99.95472	99.95472		99.93891	99.93891			0.00	0.00	0	0.00
2Y STND	On 18/12/2017		Interest Rate Swap	100.66682	100.66682		100.62786	100.62786			0.00	0.00	0	0.00
2Y STND	On 16/03/2018		Interest Rate Swap	100.15573	100.15573		100.10425	100.10425			0.00	0.00	0	0.00
2Y STND	On 15/06/2018		Interest Rate Swap	100.04826	100.04826		99.97352	99.97352			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	101.31277	101.31277		101.10644	101.10644			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	100.86091	100.86091		100.63554	100.63554			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	100.37077	100.37077		100.12643	100.12643			0.00	0.00	0	0.00
AL37	On 04/08/2016		Index Future	479.89600	479.89600		481.08900	481.08900			0.00	4,798,960.00	1	23.00
AL37	On 03/11/2016		Index Future	489.14900	489.14900		490.36300	490.36300			0.00	0.00	0	0.00
AL7T	On 04/08/2016		Index Future	546.87500	546.87500		548.89700	548.89700			0.00	5,468,750.00	1	11.00

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 03/11/2016	Index Future		557.42000	557.42000		559.47800	559.47800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future		497.41500	497.41500		499.06300	499.06300			0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future		507.00600	507.00600		508.68300	508.68300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		517.21100	517.21100		518.93000	518.93000			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		11.28720	11.28720		11.39960	11.39960		17.50	0.00	1,422,187.20	126	6,833.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		11.47460	11.47460		11.58690	11.58690		17.18	0.00	0.00	0	1,931.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.65410	11.65410		11.76550	11.76550		17.19	0.00	1,829,693.70	157	959.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.82590	11.82590		11.93740	11.93740		17.09	0.00	0.00	0	4,610.00
CAD/ R	On 13/06/2016	Foreign Exchange Future		11.99480	11.99480		12.02800	12.02800		17.56	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		12.23890	12.23890		12.27100	12.27100		17.20	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future		15.84180	15.84180		15.95900	15.95900		20.55	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future		16.24050	16.24050		16.35820	16.35820		20.89	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future		2.39200	2.39200		2.40940	2.40940		20.76	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.42650	2.42650		2.44360	2.44360		20.40	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future		2.36280	2.36280		2.38660	2.38660		22.05	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.42000	2.42000		2.44390	2.44390		21.90	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		131.23441	131.23441		131.19725	131.19725			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future		132.07857	132.07857		132.03984	132.03984			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		10.96902	76.46918		10.92374	76.74420			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future		11.06355	74.13519		11.01679	74.41511			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		11.15494	75.62859		11.10637	75.91525			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

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
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	11.11864		80.36383		11.07850	80.63792			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.21204		77.63434		11.17057	77.91325			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	496.60400		496.60400		498.19700	498.19700			0.00	0.00	0	465.00
GOVI	On 03/11/2016	GOVI	506.18000		506.18000		507.80100	507.80100			0.00	0.00	0	146.00
GOVI	On 02/02/2017	GOVI	516.36800		516.36800		518.03000	518.03000			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02380	2.02380		2.03780	2.03780			20.90	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.06640	2.06640		2.08040	2.08040			20.50	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.10420	2.10420		2.11800	2.11800			20.63	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.13880	2.13880		2.15240	2.15240			20.72	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.98137		126.98137		126.99744	126.99744			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.41418		129.41418		129.42964	129.42964			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	107.47720		107.47720		107.44791	107.44791			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	108.51352		108.51352		108.48301	108.48301			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	133.25769		133.25769		133.22074	133.22074			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	135.81064		135.81064		135.77220	135.77220			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	132.18750		132.18750		132.15079	132.15079			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	133.20920		133.20920		133.17117	133.17117			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	141.00262		141.00262		140.96327	140.96327			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	143.70405		143.70405		143.66311	143.66311			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	245.92100		245.92100		245.86200	245.86200			0.00	0.00	0	1,078.00
IGOV	On 03/11/2016	Index Future	250.68300		250.68300		250.62100	250.62100			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	255.74800		255.74800		255.68800	255.68800			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	667.20500		667.20500		667.03900	667.03900			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future	679.94300		679.94300		679.77300	679.77300			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			7.33000		92.67000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future			7.47000		92.53000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future			7.51000		92.49000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.64000		92.36000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.68000		92.32000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.71000		92.29000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.84000		92.16000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			8.07000		91.93000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			8.23000		91.77000		8.13000	91.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			8.32000		91.68000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			8.39000		91.61000		8.29000	91.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.46000		91.54000		8.35000	91.65000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future			0.15540		0.15540		0.15650	0.15650			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15540		0.15540		0.15650	0.15650			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15550		0.15550		0.15760	0.15760			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future			0.07890		0.07890		0.07950	0.07950			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.06330		0.06330		0.06360	0.06360			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05970		0.05970		0.06000	0.06000			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future			10.58410		10.58410		10.68730	10.68730		18.75	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.74440		10.74440		10.84650	10.84650		18.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.89850		10.89850		10.99990	10.99990		18.56	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future			1.40350		1.40350		1.41070	1.41070			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.42090		1.42090		1.42790	1.42790			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.43630		1.43630		1.44310	1.44310			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.44800		1.44800		1.45490	1.45490			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.11640		1.11640		1.12030	1.12030			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12030		1.12030		1.12420	1.12420			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12440		1.12440		1.12820	1.12820			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.49747		107.93084		9.43618	108.34835		10.73	0.00	565,125,878.24	5,236	95,826.00
R186	On 04/08/2016	Bond Future	9.25	Put	3,013.26000		3.01326		2,774.55000	2.77455	3,013.260	10.65	0.62	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,401.61000		2.40161		2,196.27000	2.19627	2,401.610	10.70	0.54	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,728.47000		1.72847		1,566.53000	1.56653	1,728.470	10.79	0.44	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	819.66000		0.81966		730.47000	0.73047	819.660	11.03	0.25	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.56219		109.98992		9.49851	110.41484		10.43	0.00	1,099,899.20	10	10.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,761.84000		2.76184		0.00000	0.00000	2,761.840	10.52	0.45	249,942,447.50	5,000	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,614.55000		2.61455		0.00000	0.00000	2,614.550	10.55	0.44	240,662,816.30	5,000	5,000.00
R186	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/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 04/08/2016	Bond Future	298.81360		298.81360		298.73171	298.73171			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future	304.53826		304.53826		304.45300	304.45300			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	247.07801		247.07801		247.00955	247.00955		8.51	0.00	0.00	0	37,489.00
R202	On 03/11/2016	Bond Future	251.81153		251.81153		251.74015	251.74015			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
R203	On 04/08/2016	Bond Future	9.23943		96.22196		9.17241	96.53204		8.00	0.00	38,488,784.00	400	7,533.00
R203	On 03/11/2016	Bond Future	9.31246		94.12614		9.24213	94.44161		8.03	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	9.37762		96.02187		9.30315	96.34517		7.74	0.00	0.00	0	0.00
R203	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	8.11249		103.44669		8.03505	103.52674		1.31	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future	8.20691		101.24808		8.10670	101.32912		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	8.25669		103.28738		8.11020	103.37167		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	9.88453		86.34368		9.82867	86.71481			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.94772		87.99111		9.89007	88.36882			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	10.00272		89.24021		9.94692	89.63341		14.24	0.00	176,695,615.80	1,980	9,733.00
R2032	On 03/11/2016	Bond Future	10.06902		86.78370		10.01146	87.18389		14.57	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	10.12867		88.53192		10.06900	88.94158		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	10.04908		94.13338		10.00354	94.48508			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future	10.11404		91.42705		10.06713	91.78487			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	10.10191		86.47676		10.06156	86.78564		16.33	0.00	0.00	0	41,343.00
R2037	On 03/11/2016	Bond Future	10.16254		88.12672		10.12102	88.44105		15.98	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	10.21768		85.64499		10.17468	85.96702		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	8.53409		99.95469		8.45814	100.11336		3.14	0.00	0.00	0	34,959.00
R204	On 03/11/2016	Bond Future	8.62331		101.86160		8.53793	102.02276		2.80	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.69064		99.87076		8.59192	100.03676		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	10.16206	89.91988		10.11658	90.29019		16.95	0.00	0.00	0	812.00
R2040	On 03/11/2016		Bond Future	10.22293	91.63561		10.17614	92.01244		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	10.17546	87.14010		10.13510	87.46964		17.60	0.00	0.00	0	20,486.00
R2044	On 03/11/2016		Bond Future	10.23458	88.80279		10.19309	89.13802		17.23	0.00	0.00	0	0.00
R2044	On 02/02/2017		Bond Future	10.28852	86.20949		10.24558	86.55295		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	10.17099	90.50675		10.13060	90.84206		17.28	0.00	0.00	0	59,364.00
R2048	On 03/11/2016		Bond Future	10.23205	87.79456		10.19049	88.13583		17.76	0.00	0.00	0	0.00
R2048	On 02/02/2017		Bond Future	10.28881	89.56298		10.24580	89.91248		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	8.85474	95.84420		8.79148	96.02281		4.63	0.00	0.00	0	76,765.00
R207	On 02/02/2017		Bond Future	9.01058	95.99640		8.93482	96.18307		4.19	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	1,215.47000	1.21547	1,309.30000	1.30930	1,215.470	1,215.470	4.18	0.48	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	8.98235	94.09935		8.91465	94.33915		6.05	0.00	4,140,371.40	44	48,790.00
R208	On 03/11/2016		Bond Future	9.05945	92.49165		8.98739	92.73553		5.96	0.00	0.00	0	0.00
R208	On 02/02/2017		Bond Future	9.12417	94.35461		9.04656	94.60489		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	9.96952	70.45063		9.92403	70.74236		16.30	0.00	0.00	0	54,886.00
R209	On 04/08/2016	9.40	Call	689.66000	0.68966	774.08000	0.77408	689.660	689.660	16.02	0.24	0.00	0	250.00
R209	On 04/08/2016	9.60	Call	1,057.60000	1.05760	1,170.25000	1.17025	1,057.600	1,057.600	16.12	0.33	0.00	0	5,624.00
R209	On 04/08/2016	9.70	Put	3,040.13000	3.04013	2,875.89000	2.87589	3,040.130	3,040.130	16.17	0.62	0.00	0	250.00
R209	On 04/08/2016	10.29	Put	1,189.12000	1.18912	1,107.42000	1.10742	1,189.120	1,189.120	16.55	0.33	0.00	0	250.00
R209	On 04/08/2016	10.60	Call	4,519.75000	4.51975	4,761.41000	4.76141	4,519.750	4,519.750	16.81	0.79	0.00	0	5,624.00
R209	On 03/11/2016		Bond Future	10.02599	68.64389		9.97924	68.94079		16.76	0.00	0.00	0	0.00
R209	On 03/11/2016	10.25	Put	2,424.85000	2.42485	2,315.68000	2.31568	2,424.850	2,424.850	16.97	0.41	0.00	0	5,000.00
R209	On 02/02/2017		Bond Future	10.07630	70.02665		10.02801	70.33065		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	187.41712		187.41712		187.36633	187.36633			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future	188.71744		188.71744		188.66438	188.66438			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	139.79030		139.79030		139.75625	139.75625			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future	142.46849		142.46849		142.43289	142.43289			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	145.52623		145.52623		145.48650	145.48650			0.00	9,895,783.64	68	4,219.00
R212	On 03/11/2016	Bond Future	148.31426		148.31426		148.27289	148.27289			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	9.90768	80.92830		9.85185	81.28583			14.05	0.00	9,306,754.50	115	44,354.00
R213	On 03/11/2016	Bond Future	9.97110	78.92121		9.91355	79.28511			14.40	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	10.02951	80.51076		9.96986	80.88324			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	10.08844	70.47580		10.04807	70.74147			16.95	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	39.60000	0.03960	47.67000	0.04767	39.600	16.47	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	431.19000	0.43119	485.34000	0.48534	431.190	16.61	0.16	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	2,879.51000	2.87951	3,059.62000	3.05962	2,879.510	17.21	0.62	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	7,433.86000	7.43386	7,684.63000	7.68463	7,433.860	17.83	0.92	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	10.14639	68.52292		10.10491	68.79328			17.46	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	10.19994	69.90303		10.15705	70.18003			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	27,574.73000	27,574.73000		27,794.95000	27,794.95000				0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	28,139.82000	28,139.82000		28,360.13000	28,360.13000				0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future	11.37560	11.37560		11.46980	11.46980			18.99	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	11.58570	11.58570		11.67920	11.67920			18.48	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future	5.31530	5.31530		5.26150	5.26150			16.84	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
TRY / R	On 19/09/2016	Foreign Exchange Future	5.28450	5.28450		5.22770	5.22770		16.31	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future	1.51370	1.51370		1.52540	1.52540			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.45120	1.45120		1.46070	1.46070			0.00	0.00	0	0.00
Total for Derivatives :											1,968,751,615.87	70,407	4 145 778.00
Grand Total:											1,968,751,615.87	70,407	4 145 778.00