



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: 31/05/2016

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 31/05/2016	Any day expiry	15.75620	15.75620		15.84370	15.84370		27.00	0.00	105,046,403.40	6,667	0.00
\$ / R	On 01/06/2016	Any day expiry	15.73250	15.73250		15.84370	15.84370		27.09	0.00	0.00	0	0.00
\$ / R	On 01/06/2016	Any day expiry	14.53	Put	0.10400	0.00010	0.11730	0.00012	0.104	49.02	0.00	0	18,400.00
\$ / R	On 01/06/2016	Any day expiry	14.68	Call	1,052.68170	1.05268	1,163.91890	1.16392	1,052.682	45.30	1.00	0	18,400.00
\$ / R	On 06/06/2016	Any day expiry			15.74210	15.74210	15.85670	15.85670		19.54	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.00000	0.00000	0.01330	0.00001	0.000	23.51	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	352.33810	0.35234	451.82340	0.45182	352.338	20.97	0.76	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry			15.74530	15.74530	15.85990	15.85990		19.57	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	1.48620	0.00149	1.97980	0.00198	1.486	24.58	0.01	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.80	Put	200.13750	0.20014	0.00000	0.00000	200.138	19.67	0.55	10,000	5,000.00
\$ / R	On 07/06/2016	Any day expiry	15.87	Call	117.74720	0.11775	0.00000	0.00000	117.747	19.81	0.39	5,000	2,500.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	110.61780	0.11062	177.94350	0.17794	110.618	19.85	0.37	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry			15.74850	15.74850	15.86320	15.86320		19.85	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	3.01280	0.00301	3.43650	0.00344	3.013	23.80	0.02	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	4.53670	0.00454	4.64090	0.00464	4.537	22.36	0.02	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	220.97330	0.22097	306.90090	0.30690	220.973	19.90	0.56	0	5,000.00

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 08/06/2016	Any day expiry	15.78	Call	170.02540	0.17003	248.10130	0.24810	170.025	19.91	0.48	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry			15.75170	15.75170	15.86640	15.86640		20.05	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			15.76070	15.76070	15.87920	15.87920		19.64	0.00	327,964,406.30	20,809	792,225.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.00150	0.00000	0.00010	0.00000	0.002	31.93	0.00	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.06620	0.00007	0.06510	0.00007	0.066	30.90	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.08780	0.00009	0.08660	0.00009	0.088	30.49	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.16410	0.00016	0.16220	0.00016	0.164	29.60	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	2,261.11600	2.26112	2,379.61020	2.37961	2,261.116	28.26	1.00	0.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.41600	0.00042	0.41020	0.00041	0.416	28.26	0.00	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.45630	0.00046	0.44970	0.00045	0.456	28.12	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	1.90950	0.00191	1.85040	0.00185	1.909	26.02	0.01	0.00	0	62,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	2.57710	0.00258	2.48380	0.00248	2.577	25.57	0.01	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	3.47110	0.00347	3.32500	0.00333	3.471	25.12	0.01	0.00	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	3.77630	0.00378	3.84320	0.00384	3.776	24.67	0.01	0.00	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	4.90460	0.00490	5.04650	0.00505	4.905	23.33	0.02	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	5.36920	0.00537	5.53880	0.00554	5.369	22.88	0.02	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	1,306.16840	1.30617	1,424.84380	1.42484	1,306.168	22.79	0.98	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	5.88830	0.00589	6.08720	0.00609	5.888	22.43	0.02	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	1,069.38520	1.06939	1,188.20850	1.18821	1,069.385	20.63	0.96	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	990.94290	0.99094	1,109.80950	1.10981	990.943	19.91	0.96	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	10.68390	0.01068	11.05930	0.01106	10.684	19.73	0.04	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	11.89070	0.01189	12.28330	0.01228	11.891	19.28	0.05	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	844.88280	0.84488	963.78010	0.96378	844.883	18.56	0.94	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	15.57410	0.01557	15.56570	0.01557	15.574	18.40	0.06	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	16.33650	0.01634	15.91110	0.01591	16.337	18.42	0.07	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	779.50610	0.77951	896.20070	0.89620	779.506	18.46	0.92	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	18.80610	0.01881	17.00070	0.01700	18.806	18.46	0.08	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	689.96530	0.68997	802.77750	0.80278	689.965	18.62	0.89	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	119.61720	0.11962	97.13690	0.09714	119.617	19.25	0.32	157,875,993.45	31,500	31,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	318.34300	0.31834	408.01080	0.40801	318.343	19.41	0.62	0.00	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	238.36120	0.23836	317.30490	0.31730	238.361	19.64	0.51	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	175.41290	0.17541	241.65600	0.24166	175.413	20.02	0.42	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	141.31900	0.14132	199.82730	0.19983	141.319	20.28	0.35	176,576,341.47	31,509	32,350.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	380.61900	0.38062	320.62730	0.32063	380.619	20.28	0.65	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	112.86430	0.11286	163.90770	0.16391	112.864	20.53	0.30	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	83.25240	0.08325	125.25210	0.12525	83.252	20.86	0.23	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	576.76690	0.57677	498.31130	0.49831	576.767	20.94	0.78	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	70.30460	0.07030	107.82440	0.10782	70.305	21.04	0.20	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	63.73420	0.06373	98.83130	0.09883	63.734	21.14	0.19	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	39.45040	0.03945	64.46730	0.06447	39.450	21.62	0.13	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	918.98530	0.91899	819.51080	0.81951	918.985	22.09	0.90	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	28.33620	0.02834	46.66130	0.04666	28.336	22.18	0.09	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	15.53420	0.01553	26.70330	0.02670	15.534	23.27	0.05	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	14.83830	0.01484	25.58390	0.02558	14.838	23.35	0.05	0.00	0	8,000.00

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	17.00	Call	13.23690	0.01324	22.98940	0.02299	13.237	23.56	0.05	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	1,252.53690	1.25254	1,143.78940	1.14379	1,252.537	23.56	0.95	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	11.54970	0.01155	20.22830	0.02023	11.550	23.81	0.04	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	10.79190	0.01079	18.97790	0.01898	10.792	23.94	0.04	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	1.93090	0.00193	3.44610	0.00345	1.931	28.40	0.01	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	1.72960	0.00173	3.08150	0.00308	1.730	28.76	0.01	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	1.52980	0.00153	2.71880	0.00272	1.530	29.18	0.01	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	1.48430	0.00148	2.63610	0.00264	1.484	29.28	0.01	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.95290	0.00095	1.66990	0.00167	0.953	30.89	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.81250	0.00081	1.41470	0.00141	0.813	31.51	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.47810	0.00048	0.84860	0.00085	0.478	33.45	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.76300	15.76300	15.88240	15.88240		19.79	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	7.70510	0.00771	7.80610	0.00781	7.705	22.00	0.03	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.76520	15.76520	15.88560	15.88560		19.90	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.76970	15.76970	15.89200	15.89200		19.98	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	191.46060	0.19146	158.55300	0.15855	191.461	19.83	0.39	0.00	0	15,000.00
\$ / R	On 21/06/2016	Any day expiry			15.77870	15.77870	15.90480	15.90480		19.73	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	16.31450	0.01631	13.23880	0.01324	16.315	20.60	0.05	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.78550	15.78550	15.91440	15.91440		19.97	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	93.75550	0.09376	74.39090	0.07439	93.755	19.50	0.21	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	84.82750	0.08483	117.96420	0.11796	84.828	21.88	0.18	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.79450	15.79450	15.92730	15.92730		19.87	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.06480	0.00006	0.04760	0.00005	0.065	30.03	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	1.86390	0.00186	1.35890	0.00136	1.864	22.71	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	24.22940	0.02423	15.98150	0.01598	24.229	19.35	0.06	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	106.49900	0.10650	143.59860	0.14360	106.499	21.62	0.21	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	54.73430	0.05473	77.98660	0.07799	54.734	22.44	0.12	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.79670	15.79670	15.93050	15.93050		19.93	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.79900	15.79900	15.93370	15.93370		19.98	0.00	618,384.00	39	1,012.00
\$ / R	On 05/07/2016	Any day expiry			15.81020	15.81020	15.94960	15.94960		19.81	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	35.18270	0.03518	26.27150	0.02627	35.183	18.85	0.08	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.83830	15.83830	15.97200	15.97200		19.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.04	Put	121.04210	0.12104	98.79290	0.09879	121.042	19.13	0.20	73,460,244.00	24,000	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	283.94150	0.28394	0.00000	0.00000	283.942	19.61	0.37	69,897,201.60	12,000	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.85040	15.85040	15.98150	15.98150		20.01	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.89450	15.89450	16.01660	16.01660		19.97	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	961.53480	0.96153	885.72190	0.88572	961.535	21.15	0.69	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	51.38530	0.05139	66.49680	0.06650	51.385	23.70	0.08	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.89850	15.89850	16.01980	16.01980		20.00	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.59750	0.00060	0.48360	0.00048	0.598	25.46	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	12.20620	0.01221	10.66610	0.01067	12.206	21.31	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	156.45310	0.15645	189.28860	0.18929	156.453	22.06	0.21	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	114.13620	0.11414	140.47470	0.14047	114.136	22.60	0.16	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.90250	15.90250	16.02300	16.02300		20.02	0.00	0.00	0	265.00

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\$ / R		On 29/07/2016	Any day expiry		15.90660	15.90660	16.02620	16.02620		20.05	0.00	9,343,649.60	584	1,167.00	
\$ / R		On 05/08/2016	Any day expiry		15.93220	15.93220	16.04850	16.04850		20.10	0.00	0.00	0	1,900.00	
\$ / R		On 05/08/2016	Any day expiry	15.00	Put	169.28940	0.16929	145.57830	0.14558	169.289	19.22	0.22	0.00	0	5,000.00
\$ / R		On 11/08/2016	Any day expiry		15.95120	15.95120	16.06770	16.06770		20.03	0.00	0.00	0	0.00	
\$ / R		On 11/08/2016	Any day expiry	12.70	Put	5.48170	0.00548	4.65180	0.00465	5.482	22.49	0.01	0.00	0	2,000.00
\$ / R		On 11/08/2016	Any day expiry	15.52	Call	788.15610	0.78816	863.53450	0.86353	788.156	19.58	0.64	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		15.96390	15.96390	16.08050	16.08050		19.97	0.00	0.00	0	105.00	
\$ / R		On 16/08/2016	Any day expiry		15.96710	15.96710	16.08370	16.08370		19.99	0.00	0.00	0	0.00	
\$ / R		On 16/08/2016	Any day expiry	15.81	Call	659.31830	0.65932	725.56360	0.72556	659.318	19.84	0.56	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		15.97030	15.97030	16.08690	16.08690		20.01	0.00	0.00	0	0.00	
\$ / R		On 17/08/2016	Any day expiry	15.84	Put	520.45760	0.52046	469.00150	0.46900	520.458	19.89	0.45	0.00	0	5,000.00
\$ / R		On 17/08/2016	Any day expiry	17.39	Call	196.61470	0.19661	224.62470	0.22462	196.615	22.28	0.22	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		15.97350	15.97350	16.09010	16.09010		20.02	0.00	0.00	0	0.00	
\$ / R		On 18/08/2016	Any day expiry	16.01	Call	578.74630	0.57875	638.44170	0.63844	578.746	20.12	0.51	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		15.98930	15.98930	16.10610	16.10610		20.05	0.00	0.00	0	0.00	
\$ / R		On 23/08/2016	Any day expiry	16.31	Call	486.53380	0.48653	537.03680	0.53704	486.534	20.52	0.44	0.00	0	10,000.00
\$ / R		On 26/08/2016	Any day expiry		15.99890	15.99890	16.11570	16.11570		20.10	0.00	0.00	0	0.00	
\$ / R		On 26/08/2016	Any day expiry	11.80	Put	2.72390	0.00272	2.34760	0.00235	2.724	24.37	0.00	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	13.50	Put	24.00080	0.02400	19.99710	0.02000	24.001	20.03	0.04	0.00	0	150.00
\$ / R		On 26/08/2016	Any day expiry	17.70	Call	183.67510	0.18368	207.79020	0.20779	183.675	22.73	0.20	0.00	0	250.00
\$ / R		On 26/08/2016	Any day expiry	17.93	Call	154.77570	0.15478	175.88770	0.17589	154.776	23.05	0.17	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		16.00840	16.00840	16.12530	16.12530		19.99	0.00	0.00	0	2,467.00	
\$ / R		On 06/09/2016	Any day expiry		16.03400	16.03400	16.15120	16.15120		20.05	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry		16.04050	16.04050	16.15770	16.15770		20.09	0.00	0.00	0	0.00	
\$ / R		On 08/09/2016	Any day expiry	13.78	Put	43.33690	0.04334	37.30380	0.03730	43.337	19.27	0.06	0.00	0	36,130.00
\$ / R		On 08/09/2016	Any day expiry	17.30	Call	293.88400	0.29388	325.28890	0.32529	293.884	21.97	0.27	0.00	0	36,130.00
\$ / R		On 09/09/2016	Any day expiry		16.04370	16.04370	16.16100	16.16100		20.10	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry		16.05660	16.05660	16.17400	16.17400		20.07	0.00	0.00	0	0.00	
\$ / R		On 13/09/2016	Any day expiry	14.95	Put	224.70890	0.22471	197.18920	0.19719	224.709	18.98	0.23	0.00	0	1,000.00
\$ / R		On 13/09/2016	Any day expiry	18.71	Call	126.18350	0.12618	142.03450	0.14203	126.184	23.90	0.13	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		16.06310	16.06310	16.18050	16.18050		20.09	0.00	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		16.07600	16.07600	16.19350	16.19350		20.05	0.00	279,931,388.00	17,413	209,827.00	
\$ / R		On 19/09/2016	Foreign Exchange Future	13.24	Put	20.51530	0.02052	16.93430	0.01693	20.515	19.24	0.03	0.00	0	405.00
\$ / R		On 19/09/2016	Foreign Exchange Future	13.70	Put	43.37640	0.04338	36.79730	0.03680	43.376	19.05	0.06	0.00	0	2,800.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.20	Put	89.06290	0.08906	77.43120	0.07743	89.063	18.84	0.11	0.00	0	2,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.50	Put	132.20770	0.13221	115.59320	0.11559	132.208	18.76	0.15	0.00	0	47,500.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Call	1,627.31980	1.62732	1,724.67890	1.72468	1,627.320	18.81	0.84	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.60	Put	151.31980	0.15132	131.17890	0.13118	151.320	18.81	0.16	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	14.70	Put	172.36280	0.17236	150.27060	0.15027	172.363	18.86	0.18	0.00	0	2,800.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Call	1,323.88380	1.32388	1,412.96600	1.41297	1,323.884	19.00	0.76	0.00	0	1,300.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.00	Put	247.88380	0.24788	219.46600	0.21947	247.884	19.00	0.24	0.00	0	65.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.60	Put	468.31480	0.46831	422.29490	0.42229	468.315	19.53	0.37	0.00	0	1,000.00
\$ / R		On 19/09/2016	Foreign Exchange Future	15.70	Put	514.56510	0.51457	466.07940	0.46608	514.565	19.64	0.39	0.00	0	635.00
\$ / R		On 19/09/2016	Foreign Exchange Future	16.51	Call	545.11090	0.54511	593.94620	0.59395	545.111	20.71	0.43	0.00	0	15,000.00

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	16.64	Call	503.04740	0.50305	549.13820	0.54914	503.047	20.90	0.40	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	496.85760	0.49686	542.53360	0.54253	496.858	20.93	0.40	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	484.68830	0.48469	529.55030	0.52955	484.688	20.98	0.39	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	402.80200	0.40280	441.29630	0.44130	402.802	21.43	0.34	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	296.88670	0.29689	326.92040	0.32692	296.887	22.22	0.26	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	262.72360	0.26272	290.23610	0.29024	262.724	22.52	0.24	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	88.66660	0.08867	97.09610	0.09710	88.667	25.20	0.09	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			16.10510	16.10510	16.22280	16.22280		20.15	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.09550	0.00510	4.64450	0.00464	5.096	22.74	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	33.90970	0.03391	29.33740	0.02934	33.910	18.81	0.05	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	212.96220	0.21296	235.71570	0.23572	212.962	23.22	0.19	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	193.90830	0.19391	214.93560	0.21494	193.908	23.42	0.18	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			16.19560	16.19560	16.31390	16.31390		20.25	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	6.79010	0.00679	6.27230	0.00627	6.790	21.55	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	40.39920	0.04040	33.47600	0.03348	40.399	18.00	0.05	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	228.93680	0.22894	250.31110	0.25031	228.937	23.72	0.18	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	220.09940	0.22010	240.70080	0.24070	220.099	23.82	0.18	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			16.23430	16.23430	16.35290	16.35290		20.27	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	300.77620	0.30078	274.34820	0.27435	300.776	18.98	0.24	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	817.01610	0.81702	876.19010	0.87619	817.016	20.42	0.50	0.00	0	8,695.00
\$ / R	On 28/11/2016	Any day expiry			16.30220	16.30220	16.42120	16.42120		20.28	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.28630	0.00929	8.92280	0.00892	9.286	20.67	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	45.61340	0.04561	39.08770	0.03909	45.613	17.16	0.05	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	245.39470	0.24539	263.87590	0.26388	245.395	24.31	0.18	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.35490	16.35490	16.47450	16.47450		20.33	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.37150	16.37150	16.49120	16.49120		20.31	0.00	1,047,776.00	64	65,357.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.03360	0.01003	9.70950	0.00971	10.034	19.99	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	34.91480	0.03491	28.43200	0.02843	34.915	17.02	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	44.32320	0.04432	36.62760	0.03663	44.323	17.19	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	57.44100	0.05744	48.20390	0.04820	57.441	17.39	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	79.18660	0.07919	67.67100	0.06767	79.187	17.65	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	122.24430	0.12224	106.89270	0.10689	122.244	18.05	0.11	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	158.76140	0.15876	140.62670	0.14063	158.761	18.32	0.13	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.23	Put	164.81770	0.16482	146.25380	0.14625	164.818	18.36	0.14	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	225.18730	0.22519	203.90850	0.20391	225.187	18.68	0.17	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	256.01030	0.25601	235.46180	0.23546	256.010	18.74	0.19	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	273.75050	0.27375	252.11410	0.25211	273.750	18.78	0.20	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	300.51050	0.30051	277.27640	0.27728	300.510	18.83	0.21	0.00	0	40,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	331.91220	0.33191	306.86160	0.30686	331.912	18.89	0.23	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	352.98040	0.35298	326.74920	0.32675	352.980	18.92	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	359.16130	0.35916	332.58720	0.33259	359.161	18.93	0.24	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	424.81660	0.42482	394.73320	0.39473	424.817	19.04	0.28	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	428.28830	0.42829	398.02300	0.39802	428.288	19.04	0.28	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	501.62060	0.50162	463.90880	0.46391	501.621	19.23	0.31	0.00	0	31,590.00

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	15.40	Call	1,473.12060	1.47312	1,555.10880	1.55511	1,473.121	19.23	0.69	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Call	1,415.04050	1.41504	1,495.08060	1.49508	1,415.040	19.35	0.67	0.00	0	750.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	543.54050	0.54354	503.88060	0.50388	543.541	19.35	0.33	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	574.02010	0.57402	532.99620	0.53300	574.020	19.43	0.34	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	623.79490	0.62379	580.63090	0.58063	623.795	19.55	0.36	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	680.68330	0.68068	635.19090	0.63519	680.683	19.69	0.38	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.81	Put	685.54220	0.68554	639.85800	0.63986	685.542	19.70	0.38	0.00	0	952.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.86	Put	710.12640	0.71013	663.47550	0.66348	710.126	19.75	0.39	0.00	0	22,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	781.36870	0.78137	732.03790	0.73204	781.369	19.91	0.41	0.00	0	32,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.20	Put	889.18610	0.88919	836.08440	0.83608	889.186	20.14	0.44	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	1,046.05840	1.04606	987.49190	0.98749	1,046.058	20.46	0.49	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	1,082.68090	1.08268	1,022.87920	1.02288	1,082.681	20.53	0.49	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	916.51610	0.91652	976.04130	0.97604	916.516	20.56	0.50	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	1,183.08190	1.18308	1,120.32750	1.12033	1,183.082	20.73	0.52	0.00	0	6,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	789.21920	0.78922	841.89810	0.84190	789.219	21.01	0.45	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.95	Call	776.44180	0.77644	828.17790	0.82818	776.442	21.06	0.44	0.00	0	100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	773.27690	0.77328	824.78220	0.82478	773.277	21.07	0.44	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	621.54420	0.62154	663.85240	0.66385	621.544	21.81	0.37	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	583.06220	0.58306	623.01380	0.62301	583.062	22.02	0.35	0.00	0	22,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	576.01980	0.57602	615.67430	0.61567	576.020	22.06	0.35	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	508.49220	0.50849	544.18220	0.54418	508.492	22.45	0.31	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.03	Call	502.43900	0.50244	537.71470	0.53771	502.439	22.49	0.31	0.00	0	952.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	496.46660	0.49647	531.32760	0.53133	496.467	22.53	0.31	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	488.62850	0.48863	522.94300	0.52294	488.628	22.58	0.30	0.00	0	23,489.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.45	Call	425.71490	0.42571	455.56790	0.45557	425.715	23.02	0.27	0.00	0	1,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	359.44210	0.35944	384.41630	0.38442	359.442	23.57	0.23	0.00	0	17,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	347.42510	0.34743	371.50030	0.37150	347.425	23.68	0.23	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	344.82230	0.34482	368.69640	0.36870	344.822	23.71	0.22	0.00	0	2,310.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	326.00910	0.32601	348.45760	0.34846	326.009	23.90	0.21	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	314.15090	0.31415	335.69270	0.33569	314.151	24.02	0.21	0.00	0	10,303.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.70	Call	276.64100	0.27664	290.19590	0.29020	276.641	24.89	0.18	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.75	Call	272.93330	0.27293	286.16410	0.28616	272.933	24.99	0.18	0.00	0	150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.81	Call	268.59080	0.26859	281.44570	0.28145	268.591	25.11	0.18	0.00	0	250.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	19.95	Call	258.90150	0.25890	270.91330	0.27091	258.902	25.38	0.17	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.08	Call	250.43280	0.25043	261.70600	0.26171	250.433	25.63	0.16	0.00	0	600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.16	Call	245.45700	0.24546	256.29780	0.25630	245.457	25.78	0.16	0.00	0	6,600.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.30	Call	237.16350	0.23716	247.27630	0.24728	237.163	26.06	0.16	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.36	Call	233.76080	0.23376	243.57720	0.24358	233.761	26.17	0.15	0.00	0	368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	20.90	Call	204.21540	0.20422	214.23640	0.21424	204.215	27.12	0.13	0.00	0	32,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.00	Call	194.92600	0.19493	209.50160	0.20950	194.926	27.12	0.13	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.24	Call	174.18130	0.17418	189.83500	0.18983	174.181	27.12	0.12	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	21.30	Call	169.32060	0.16932	184.62150	0.18462	169.321	27.12	0.11	0.00	0	69,895.00	
\$ / R	On	13/03/2017	Foreign Exchange Future			16.65060	16.65060	16.77300	16.77300		20.47	0.00	0.00	0	12,074.00	
\$ / R	On	13/03/2017	Foreign Exchange Future	15.23	Put	509.06810	0.50907	475.18870	0.47519	509.068	19.10	0.27	0.00	0	90.00	

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 13/03/2017	Foreign Exchange Future	15.36	Put	557.02030	0.55702	521.19410	0.52119	557.020	19.18	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	694.82440	0.69482	653.85670	0.65386	694.824	19.39	0.33	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	712.20890	0.71221	670.63460	0.67063	712.209	19.41	0.34	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,262.53130	1.26253	1,202.35180	1.20235	1,262.531	20.58	0.48	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	679.98990	0.67999	720.76790	0.72077	679.990	22.54	0.34	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	677.86950	0.67787	718.60670	0.71861	677.869	22.55	0.34	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	570.90830	0.57091	606.05650	0.60606	570.908	23.16	0.29	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	509.87650	0.50988	541.66500	0.54166	509.877	23.58	0.27	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	319.77460	0.31977	337.93850	0.33794	319.775	26.53	0.17	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.93360	16.93360	17.05490	17.05490		20.73	0.00	0.00	0	3,370.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	808.11900	0.80812	766.14070	0.76614	808.119	19.53	0.33	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	710.09670	0.71010	748.17590	0.74818	710.097	23.59	0.31	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.98370	16.98370	17.10310	17.10310		21.09	0.00	0.00	0	70.00
\$ / R	On 18/12/2017	Foreign Exchange Future			17.03390	17.03390	17.15130	17.15130		21.39	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			17.08410	17.08410	17.19960	17.19960		21.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			17.22170	17.22170	17.35330	17.35330		21.60	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.76070	15.76070	15.87920	15.87920		19.64	0.00	724,992.20	46	949.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			16.07600	16.07600	16.19350	16.19350		20.05	0.00	0.00	0	347.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.37150	16.37150	16.49120	16.49120		20.31	0.00	0.00	0	65.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.65060	16.65060	16.77300	16.77300		20.47	0.00	0.00	0	51.00
£ / R	On 31/05/2016	Any day expiry			23.06290	23.06290	23.17270	23.17270		18.08	0.00	2,836,736.70	123	0.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.93660	22.93660	23.22540	23.22540		19.98	0.00	7,110,346.00	310	41,954.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	43.33230	0.04333	90.66280	0.09066	43.332	22.95	0.09	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	2.24800	0.00225	4.79220	0.00479	2.248	29.80	0.01	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			23.35950	23.35950	23.64840	23.64840		19.43	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	204.89400	0.20489	176.09560	0.17610	204.894	19.41	0.16	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	261.71500	0.26172	333.86090	0.33386	261.715	21.04	0.19	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			23.41440	23.41440	23.70400	23.70400		19.34	0.00	117,072.00	5	25,480.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,490.43670	1.49044	1,702.44550	1.70245	1,490.437	19.12	0.67	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	405.69880	0.40570	499.36670	0.49937	405.699	20.57	0.27	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.86810	23.86810	24.16520	24.16520		19.18	0.00	0.00	0	155.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	36.43580	0.03644	34.15010	0.03415	36.436	23.21	0.02	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	50.13090	0.05013	46.70700	0.04671	50.131	19.94	0.03	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	376.63480	0.37663	330.10830	0.33011	376.635	18.43	0.19	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	918.45030	0.91845	824.96340	0.82496	918.450	18.75	0.37	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1,125.18160	1.12518	1,282.95020	1.28295	1,125.182	19.56	0.46	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	508.82930	0.50883	600.67120	0.60067	508.829	21.22	0.25	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			24.30040	24.30040	24.60490	24.60490		19.22	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			24.52610	24.52610	24.83480	24.83480		19.27	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			24.74500	24.74500	25.05290	25.05290			0.00	0.00	0	0.00
£ / R	On 18/12/2017	Foreign Exchange Future			24.88160	24.88160	25.19260	25.19260		18.80	0.00	0.00	0	520.00

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			0.14208		0.14208		0.14293	0.14293		21.43	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14545		0.14545		0.14629	0.14629		20.37	0.00	0.00	0	1,148.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14872		0.14872		0.14959	0.14959		20.07	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15187		0.15187		0.15276	0.15276		20.21	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15523		0.15523		0.15614	0.15614		20.28	0.00	0.00	0	0.00
€ / R	On 31/05/2016	Any day expiry			17.59580		17.59580		17.65050	17.65050		18.30	0.00	17,595.80	1	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.56670		17.56670		17.69480	17.69480		20.09	0.00	7,553,681.00	430	107,017.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.04550		0.00005		0.04190	0.00004	0.045	31.77	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	3.08010		0.00308		2.69210	0.00269	3.080	26.01	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,611.99960		1.61200		1,740.06930	1.74007	1,612.000	24.45	0.98	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	19.11270		0.01911		20.00170	0.02000	19.113	19.55	0.07	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	66.43720		0.06644		54.52890	0.05453	66.437	19.67	0.18	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	399.77390		0.39977		337.39610	0.33740	399.774	20.57	0.62	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	3.22970		0.00323		5.13260	0.00513	3.230	27.73	0.01	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.61700		17.61700		17.76570	17.76570		20.29	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.98210		17.98210		18.10900	18.10900		20.04	0.00	5,610,415.20	312	14,182.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,335.34670		1.33535		1,436.68540	1.43669	1,335.347	19.33	0.72	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.38020		18.38020		18.50990	18.50990		20.29	0.00	0.00	0	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	441.23760		0.44124		417.19000	0.41719	441.238	19.40	0.26	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	304.30340		0.30430		330.16330	0.33016	304.303	23.89	0.18	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.76250		18.76250		18.89680	18.89680		20.43	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			19.16190		19.16190		19.29800	19.29800		20.62	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			19.27470		19.27470		19.41630	19.41630		20.85	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			103.90268		103.90268		104.06358	104.06358			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			101.19992		101.19992		101.36653	101.36653			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			100.13353		100.13353		100.30455	100.30455			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.13573		100.13573		100.12914	100.12914			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.18079		100.18079		100.17268	100.17268			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.97238		99.97238		99.96757	99.96757			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.69524		100.69524		100.69361	100.69361			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.19102		100.19102		100.19415	100.19415			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			100.08408		100.08408		100.11289	100.11289			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			101.29215		101.29215		101.37646	101.37646			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.83257		100.83257		100.92247	100.92247			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			100.34403		100.34403		100.44017	100.44017			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			480.98000		480.98000		479.05000	479.05000			0.00	0.00	0	18.00
AL37	On 03/11/2016	Index Future			490.23500		490.23500		488.27200	488.27200			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	549.43800	549.43800	549.43800	546.01300	546.01300				0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future	560.01000	560.01000	560.01000	556.52300	556.52300				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	500.69100	500.69100	500.69100	497.19300	497.19300				0.00	0.00	0	617.00
ALBI	On 03/11/2016	Index Future	510.32500	510.32500	510.32500	506.76300	506.76300				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	520.58500	520.58500	520.58500	516.95500	516.95500				0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.41720	11.41720	11.41720	11.40180	11.40180			16.02	0.00	228,344.00	20	6,848.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.60590	11.60590	11.60590	11.58830	11.58830			16.46	0.00	0.00	0	2,106.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.78720	11.78720	11.78720	11.77010	11.77010			16.54	0.00	4,243,392.00	360	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.96090	11.96090	11.96090	11.94520	11.94520			16.50	0.00	0.00	0	4,610.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	12.13510	12.13510	12.13510	12.11970	12.11970			16.65	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	12.14610	12.14610	12.14610	12.13200	12.13200			17.11	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	12.04490	12.04490	12.04490	12.15090	12.15090			16.13	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.28790	12.28790	12.28790	12.39350	12.39350			16.49	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.51740	12.51740	12.51740	12.62460	12.62460			16.66	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.73540	12.73540	12.73540	12.84560	12.84560			16.86	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.86740	15.86740	15.86740	16.01250	16.01250			19.20	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.26480	16.26480	16.26480	16.40940	16.40940			19.76	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.64570	16.64570	16.64570	16.79450	16.79450			20.58	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	17.01170	17.01170	17.01170	17.16570	17.16570			21.23	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.39230	2.39230	2.39230	2.40860	2.40860			18.88	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.42850	2.42850	2.42850	2.44390	2.44390			19.47	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.45890	2.45890	2.45890	2.47340	2.47340			19.67	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.48610	2.48610	2.48610	2.50090	2.50090			19.94	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.36350	2.36350	2.36350	2.38210	2.38210			20.81	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.42040	2.42040	2.42040	2.43940	2.43940			20.94	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.47570	2.47570	2.47570	2.49510	2.49510			21.26	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	130.97969	130.97969	130.97969	130.96576	130.96576				0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	131.81371	131.81371	131.81371	131.80013	131.80013				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	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
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	10.84903		77.20144		10.96286	76.50650			0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	10.93998		74.87849		11.05759	74.17077			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	11.02738		76.38515		11.14897	75.66374			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future	10.99353		81.22373		11.10737	80.44061			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	11.08308		78.50748		11.20076	77.71003			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	499.55800		499.55800		496.28100	496.28100			0.00	0.00	0	466.00
GOVI	On 03/11/2016	GOVI	509.17000		509.17000		505.83400	505.83400			0.00	0.00	0	156.00
GOVI	On 02/02/2017	GOVI	519.40700		519.40700		516.00800	516.00800			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	2.02910		2.02910		2.04420	2.04420		19.70	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.07200		2.07200		2.08690	2.08690		19.57	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.11040		2.11040		2.12520	2.12520		19.85	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.14590		2.14590		2.16080	2.16080		19.99	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.62502		126.62502		126.31112	126.31112			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.04581		129.04581		128.72654	128.72654			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	106.72917		106.72917		106.71899	106.71899			0.00	0.00	0	3,924.00
I2033	On 03/11/2016	Bond Future	107.74704		107.74704		107.73700	107.73700			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	132.20343		132.20343		132.07604	132.07604			0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	134.73095		134.73095		134.60180	134.60180			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	131.26833		131.26833		131.25527	131.25527			0.00	0.00	0	16,290.00
I2046	On 03/11/2016	Bond Future	132.26723		132.26723		132.25438	132.25438			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	140.22154		140.22154		140.20730	140.20730			0.00	0.00	0	20,765.00

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
I2050	On 03/11/2016	Bond Future		142.90236	142.90236		142.88870	142.88870			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		245.25200	245.25200		244.91700	244.91700			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future		249.99100	249.99100		249.65000	249.65000			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		255.03700	255.03700		254.69100	254.69100			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		665.54500	665.54500		664.75700	664.75700			0.00	0.00	0	157.00
ILBI	On 03/11/2016	Index Future		678.25000	678.25000		677.44700	677.44700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.51000	92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.64000	92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.71000	92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.84000	92.16000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		8.07000	91.93000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		8.23000	91.77000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.32000	91.68000		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.39000	91.61000		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.46000	91.54000		8.46000	91.54000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.15600	0.15600		0.15740	0.15740			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.15630	0.15630		0.15710	0.15710			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.15650	0.15650		0.15770	0.15770			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.15670	0.15670		0.15770	0.15770			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07920	0.07920		0.07970	0.07970			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.05570	0.05570		0.05580	0.05580			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05430	0.05430		0.05440	0.05440			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.05300	0.05300		0.05380	0.05380			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.65630	10.65630		10.63700	10.63700		17.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.81690	10.81690		10.79480	10.79480		17.53	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.97250	10.97250		10.95170	10.95170		17.72	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		11.12280	11.12280		11.10350	11.10350		17.81	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.40220	1.40220		1.40950	1.40950			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.41960	1.41960		1.42670	1.42670			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.43500	1.43500		1.44220	1.44220			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.44690	1.44690		1.45410	1.45410			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.11460	1.11460		1.11430	1.11430			0.00	0.00	0	13,410.00

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
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11860		1.11860		1.11830	1.11830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12270		1.12270		1.12240	1.12240			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12680		1.12680		1.12660	1.12660			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.42008		108.45840		9.52385	107.75183		10.81	0.00	335,461,831.20	3,093	99,862.00
R186	On 04/08/2016	Bond Future	8.85	Call	584.39000		0.58439		450.10000	0.45010	584.390	10.60	0.22	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	663.10000		0.66310		514.48000	0.51448	663.100	10.62	0.24	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	2,610.85000		2.61085		3,049.25000	3.04925	2,610.850	10.73	0.59	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	1,584.08000		1.58408		1,296.88000	1.29688	1,584.080	10.75	0.44	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	1,738.17000		1.73817		1,431.70000	1.43170	1,738.170	10.76	0.47	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	2,038.56000		2.03856		2,419.25000	2.41925	2,038.560	10.78	0.50	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	1,422.72000		1.42272		1,726.36000	1.72636	1,422.720	10.87	0.39	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	627.50000		0.62750		797.47000	0.79747	627.500	11.11	0.21	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.48232		110.52324		9.59017	109.80396		10.50	0.00	41,998,831.20	380	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,162.97000		2.16297		0.00000	0.00000	2,162.970	10.40	0.41	129,633,782.02	2,850	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	2,755.74000		2.75574		0.00000	0.00000	2,755.740	10.47	0.48	75,946,272.54	1,425	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	2,481.46000		2.48146		2,798.52000	2.79852	2,481.460	10.59	0.42	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	2,343.33000		2.34333		2,648.18000	2.64818	2,343.330	10.62	0.41	0.00	0	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
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			297.76379		297.76379		297.73642	297.73642			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			303.45636		303.45636		303.42962	303.42962			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			246.79698		246.79698		245.76420	245.76420		8.51	0.00	25,913,682.90	105	37,856.00
R202	On 03/11/2016	Bond Future			251.51488		251.51488		250.46375	250.46375			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			9.17714		96.51011		9.28167	96.02720		8.06	0.00	36,673,841.80	380	11,289.00
R2023	On 03/11/2016	Bond Future			9.24781		94.41608		9.35755	93.92458		8.09	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.30997		96.31550		9.42549	95.81478		7.79	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			8.06008		103.50086		8.17301	103.38419		1.32	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			8.14360		101.29927		8.28985	101.18108		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			8.16989		103.33731		8.37843	103.21743		0.82	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			9.79189		86.96042		9.89528	86.27251			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.85252		88.61610		9.95927	87.91572			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
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			9.90018		89.96480		10.00340	89.23544		14.29	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future			9.96362		87.51858		10.07014	86.77594		14.61	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			10.02007		89.27965		10.13002	88.52269		14.31	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			9.90600		95.24557		10.02443	94.32348			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future			9.96691		92.55678		10.08900	91.61778			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			9.97897		87.42341		10.09746	86.51074		16.37	0.00	0.00	0	41,353.00
R2037	On 03/11/2016	Bond Future			10.03633		89.08793		10.15833	88.15851		16.02	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			10.08781		86.62351		10.21352	85.67606		16.48	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			8.48375		100.05982		8.58809	99.84208		3.17	0.00	0.00	0	35,129.00
R204	On 03/11/2016	Bond Future			8.56864		101.96476		8.68597	101.74354		2.82	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			8.62940		99.97369		8.76336	99.74872		2.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			10.03910		90.92695		10.15759	89.95617		16.99	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future			10.09672		92.65815		10.21870	91.66957		16.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			10.04757		88.19182		10.16087	87.25898		17.62	0.00	0.00	0	20,486.00
R2044	On 03/11/2016	Bond Future			10.10334		89.87095		10.21992	88.92099		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			10.15354		87.29721		10.27359	86.32864		17.78	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			10.03855		91.61505		10.15170	90.66660		17.31	0.00	0.00	0	59,418.00
R2048	On 03/11/2016	Bond Future			10.09604		88.92051		10.21252	87.95462		17.78	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			10.14887		90.70959		10.26886	89.72478		17.44	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			8.78906		96.02965		8.90174	95.71177		4.66	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future			8.93483		96.18305		9.06852	95.85395		4.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,297.59000		1.29759		1,132.92000	1.13292	1,297.590	4.21	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

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
R208	On 04/08/2016	Bond Future			8.92931		94.28716		9.03500	93.91339		6.10	0.00	282,861.48	3	48,484.00
R208	On 03/11/2016	Bond Future			9.00396		92.67938		9.11651	92.29910		6.00	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			9.06541		94.54403		9.18571	94.15674		5.71	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			9.85265		71.20402		9.96570	70.47505		16.35	0.00	0.00	0	54,880.00
R209	On 04/08/2016	Bond Future	9.40	Call	808.43000		0.80843		631.75000	0.63175	808.430	16.07	0.28	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,235.28000		1.23528		990.19000	0.99019	1,235.280	16.16	0.38	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	2,498.53000		2.49853		2,945.38000	2.94538	2,498.530	16.21	0.57	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	874.26000		0.87426		1,104.34000	1.10434	874.260	16.59	0.27	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,062.47000		5.06247		4,476.31000	4.47631	5,062.470	16.85	0.84	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.90617		69.40885		10.02242	68.66649		16.80	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	2,071.11000		2.07111		2,363.12000	2.36312	2,071.110	17.01	0.37	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.95325		70.80542		10.07280	70.04861		16.55	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			187.03943		187.03943		187.02184	187.02184			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			188.32502		188.32502		188.30794	188.30794			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			139.88803		139.88803		139.87879	139.87879			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.56244		142.56244		142.55364	142.55364			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			145.86903		145.86903		145.85555	145.85555			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.65779		148.65779		148.64473	148.64473			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			9.81591		81.51722		9.91900	80.85610		14.12	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.87689		79.51818		9.98320	78.84500		14.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.93248		81.11795		10.04221	80.43179		14.21	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.96658		71.28308		10.07960	70.53382		16.97	0.00	0.00	0	30,123.00
R214	On 04/08/2016	Bond Future	8.55	Call	44.33000		0.04433		30.53000	0.03053	44.330	16.49	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	507.29000		0.50729		387.61000	0.38761	507.290	16.63	0.19	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,303.41000		3.30341		2,829.18000	2.82918	3,303.410	17.23	0.68	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	8,153.45000		8.15345		7,454.30000	7.45430	8,153.450	17.85	0.95	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			10.02143		69.34290		10.13764	68.57980		17.48	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			10.07155		70.73793		10.19109	69.96004		17.22	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			27,580.31000		27,580.31000		27,787.56000	27,787.56000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			28,148.49000		28,148.49000		28,351.79000	28,351.79000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			28,677.26000		28,677.26000		28,881.98000	28,881.98000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future			11.44480		11.44480		11.49430	11.49430		17.30	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.65350		11.65350		11.70040	11.70040		17.53	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.85240		11.85240		11.90130	11.90130		17.66	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future			5.32330		5.32330		5.36190	5.36190		15.64	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.29690		5.29690		5.33520	5.33520		15.78	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.28060		5.28060		5.31850	5.31850		16.17	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future			1.50080		1.50080		1.51480	1.51480			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.43930		1.43930		1.45200	1.45200			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.38520		1.38520		1.39700	1.39700			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.33840		1.33840		1.35010	1.35010			0.00	0.00	0	0.00
Total for Derivatives :													1,993,393,414.36	169,428	4 277 833.00	
Grand Total:													1,993,393,414.36	169,428	4 277 833.00	