



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: 03/06/2016

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 06/06/2016	Any day expiry	15.30560	15.30560		15.58930	15.58930		19.82	0.00	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	0.01050	0.00001	0.00000	0.011	64.78	0.00	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	61.90670	0.06191	210.28220	0.21028	61.907	0.32	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.30560		15.30560	15.58480	15.58480		19.41	0.00	0.00	0	0.00
\$ / R	On 07/06/2016	Any day expiry	14.52	Put	4.56840	0.00457	1.77140	0.00177	26.49	0.03	0.00	0	1,000.00
\$ / R	On 07/06/2016	Any day expiry	15.80	Put	514.72930	0.51473	280.77030	0.28077	514.729	0.89	0.00	0	5,000.00
\$ / R	On 07/06/2016	Any day expiry	15.87	Call	15.75840	0.01576	51.36430	0.05136	15.758	0.09	0.00	0	2,500.00
\$ / R	On 07/06/2016	Any day expiry	15.88	Call	15.19990	0.01520	0.00000	0.00000	15.200	0.08	6,614,436.50	5,000	5,000.00
\$ / R	On 07/06/2016	Any day expiry	15.89	Call	14.66210	0.01466	47.88360	0.04788	14.662	0.08	0.00	0	2,500.00
\$ / R	On 08/06/2016	Any day expiry	15.30560		15.30560	15.58770	15.58770		19.16	0.00	0.00	0	300.00
\$ / R	On 08/06/2016	Any day expiry	14.60	Put	8.30240	0.00830	3.16380	0.00316	8.302	0.05	0.00	0	8,219.00
\$ / R	On 08/06/2016	Any day expiry	14.75	Put	15.92160	0.01592	6.52340	0.00652	15.922	0.08	0.00	0	1,000.00
\$ / R	On 08/06/2016	Any day expiry	15.68	Call	37.54580	0.03755	113.27550	0.11328	37.546	0.18	0.00	0	5,000.00
\$ / R	On 08/06/2016	Any day expiry	15.77	Call	27.08750	0.02709	84.44570	0.08445	27.088	0.13	5,263,571.25	2,500	0.00
\$ / R	On 08/06/2016	Any day expiry	15.78	Call	26.12020	0.02612	81.66750	0.08167	26.120	0.13	0.00	0	8,219.00
\$ / R	On 09/06/2016	Any day expiry	15.30870		15.30870	15.59070	15.59070		18.97	0.00	0.00	0	264.00

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		15.32110	15.32110	15.60250	15.60250		18.37	0.00	1,025,900,856.00	66,960	758,824.00
\$ / R	12.16	Put	Foreign Exchange Future	0.01200	0.00001		0.02010	0.00002	0.012	36.40	0.00	0.00	0	330.00
\$ / R	12.91	Put	Foreign Exchange Future	0.08130	0.00008		0.07160	0.00007	0.081	31.05	0.00	0.00	0	6,600.00
\$ / R	13.00	Put	Foreign Exchange Future	0.10630	0.00011		0.09410	0.00009	0.106	30.47	0.00	0.00	0	750.00
\$ / R	13.20	Put	Foreign Exchange Future	0.19400	0.00019		0.17270	0.00017	0.194	29.19	0.00	0.00	0	700.00
\$ / R	13.50	Call	Foreign Exchange Future	1,821.58700	1.82159	2,102.93030	2.10293	1,821.587	27.26	27.26	1.00	0.00	0	53,633.00
\$ / R	13.50	Put	Foreign Exchange Future	0.48700	0.00049		0.43030	0.00043	0.487	27.26	0.00	0.00	0	545.00
\$ / R	13.53	Put	Foreign Exchange Future	0.53460	0.00053		0.47150	0.00047	0.535	27.07	0.00	0.00	0	36,230.00
\$ / R	14.00	Put	Foreign Exchange Future	1.76190	0.00176		1.97610	0.00198	1.762	23.16	0.01	0.00	0	32,394.00
\$ / R	14.10	Put	Foreign Exchange Future	2.18970	0.00219		2.50680	0.00251	2.190	22.16	0.01	0.00	0	50.00
\$ / R	14.20	Put	Foreign Exchange Future	2.75100	0.00275		2.99560	0.00300	2.751	21.16	0.01	0.00	0	5,150.00
\$ / R	14.25	Put	Foreign Exchange Future	3.09710	0.00310		3.28390	0.00328	3.097	20.66	0.02	0.00	0	28,500.00
\$ / R	14.40	Put	Foreign Exchange Future	4.50560	0.00451		4.38080	0.00438	4.506	19.16	0.02	0.00	0	33,000.00
\$ / R	14.45	Put	Foreign Exchange Future	5.14080	0.00514		4.84420	0.00484	5.141	18.66	0.03	0.00	0	500.00
\$ / R	14.46	Call	Foreign Exchange Future	866.38060	0.86638	1,147.44410	1.14744	866.381	18.56	18.56	0.97	0.00	0	500.00
\$ / R	14.50	Put	Foreign Exchange Future	5.88770	0.00589		5.36960	0.00537	5.888	18.16	0.03	0.00	0	66,600.00
\$ / R	14.70	Call	Foreign Exchange Future	637.13720	0.63714	910.82160	0.91082	637.137	17.80	17.80	0.92	0.00	0	50.00
\$ / R	14.78	Call	Foreign Exchange Future	565.29380	0.56529	832.54470	0.83254	565.294	17.87	17.87	0.89	0.00	0	23,510.00
\$ / R	14.80	Put	Foreign Exchange Future	26.67850	0.02668		10.54970	0.01055	26.678	17.89	0.12	0.00	0	26,500.00
\$ / R	14.85	Put	Foreign Exchange Future	33.77490	0.03377		13.54300	0.01354	33.775	17.94	0.14	0.00	0	8,000.00
\$ / R	14.93	Call	Foreign Exchange Future	439.17790	0.43918	692.28960	0.69229	439.178	18.01	18.01	0.81	0.00	0	330.00
\$ / R	14.96	Put	Foreign Exchange Future	54.48140	0.05448		22.67060	0.02267	54.481	18.04	0.21	0.00	0	5,250.00
\$ / R	14.97	Put	Foreign Exchange Future	56.75010	0.05675		23.70410	0.02370	56.750	18.05	0.21	0.00	0	35,000.00
\$ / R	15.00	Call	Foreign Exchange Future	385.07840	0.38508	629.53490	0.62953	385.078	18.08	18.08	0.77	0.00	0	56,883.00
\$ / R	15.00	Put	Foreign Exchange Future	63.97840	0.06398		27.03490	0.02703	63.978	18.08	0.23	0.00	0	34,400.00
\$ / R	15.10	Call	Foreign Exchange Future	314.00560	0.31401	543.43710	0.54344	314.006	18.18	18.18	0.69	0.00	0	17,283.00
\$ / R	15.50	Put	Foreign Exchange Future	294.83240	0.29483	155.70180	0.15570	294.832	18.90	18.90	0.64	0.00	0	66,500.00
\$ / R	15.60	Call	Foreign Exchange Future	86.98750	0.08699	205.07820	0.20508	86.988	19.16	19.16	0.29	11,413,601.11	2,521	35,521.00
\$ / R	15.60	Put	Foreign Exchange Future	365.88750	0.36589	202.57820	0.20258	365.888	19.16	19.16	0.71	27,782,997.99	2,509	2,509.00
\$ / R	15.75	Call	Foreign Exchange Future	55.03680	0.05504	141.97710	0.14198	55.037	19.56	19.56	0.20	0.00	0	7,000.00
\$ / R	15.90	Call	Foreign Exchange Future	33.82770	0.03383	94.83690	0.09484	33.828	19.96	19.96	0.13	0.00	0	900.00
\$ / R	16.00	Call	Foreign Exchange Future	24.10930	0.02411	71.08160	0.07108	24.109	20.23	20.23	0.10	0.00	0	67,150.00
\$ / R	16.00	Put	Foreign Exchange Future	703.00930	0.70301	468.58160	0.46858	703.009	20.23	20.23	0.90	0.00	0	44,105.00
\$ / R	16.10	Call	Foreign Exchange Future	17.50990	0.01751	52.48870	0.05249	17.510	20.63	20.63	0.08	0.00	0	3,000.00
\$ / R	16.23	Call	Foreign Exchange Future	11.99620	0.01200	34.64200	0.03464	11.996	21.33	21.33	0.05	0.00	0	750.00
\$ / R	16.26	Put	Foreign Exchange Future	949.90340	0.94990	688.87090	0.68887	949.903	21.50	21.50	0.95	0.00	0	10,000.00
\$ / R	16.30	Call	Foreign Exchange Future	9.81220	0.00981	27.43390	0.02743	9.812	21.71	21.71	0.04	0.00	0	1,200.00
\$ / R	16.34	Call	Foreign Exchange Future	8.75630	0.00876	23.94100	0.02394	8.756	21.93	21.93	0.04	0.00	0	5,000.00
\$ / R	16.53	Call	Foreign Exchange Future	5.15640	0.00516	14.07610	0.01408	5.156	22.96	22.96	0.02	0.00	0	36,230.00
\$ / R	16.65	Put	Foreign Exchange Future	1,332.63030	1.33263	1,058.06320	1.05806	1,332.630	23.61	23.61	0.98	0.00	0	14.00
\$ / R	16.67	Call	Foreign Exchange Future	3.53750	0.00354	10.08030	0.01008	3.538	23.72	23.72	0.02	0.00	0	38,250.00
\$ / R	16.93	Call	Foreign Exchange Future	1.78090	0.00178	5.64420	0.00564	1.781	25.07	25.07	0.01	0.00	0	700.00
\$ / R	16.95	Call	Foreign Exchange Future	1.68640	0.00169	5.40990	0.00541	1.686	25.16	25.16	0.01	0.00	0	8,000.00
\$ / R	17.00	Call	Foreign Exchange Future	1.47280	0.00147	4.87250	0.00487	1.473	25.39	25.39	0.01	0.00	0	1,300.00

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	Put	1,680.37280	1.68037	1,402.37250	1.40237	1,680.373	25.39	0.99	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	1.25410	0.00125	4.30880	0.00431	1.254	25.67	0.01	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	1.15810	0.00116	4.05620	0.00406	1.158	25.81	0.01	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	0.13220	0.00013	0.47890	0.00048	0.132	30.06	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	0.11410	0.00011	0.41160	0.00041	0.114	30.38	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	0.09680	0.00010	0.34720	0.00035	0.097	30.76	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	0.09300	0.00009	0.33290	0.00033	0.093	30.85	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.07430	0.00007	0.17790	0.00018	0.074	33.13	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.08320	0.00008	0.14130	0.00014	0.083	34.46	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.11790	0.00012	0.13180	0.00013	0.118	38.88	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			15.32420	15.32420	15.60470	15.60470		18.63	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	8.66710	0.00867	6.67190	0.00667	8.667	17.89	0.04	0.00	0	1,000.00
\$ / R	On 15/06/2016	Any day expiry			15.32730	15.32730	15.60690	15.60690		18.84	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry			15.33350	15.33350	15.61140	15.61140		19.02	0.00	0.00	0	0.00
\$ / R	On 17/06/2016	Any day expiry	15.60	Put	395.41250	0.39541	238.66950	0.23867	395.413	19.77	0.66	0.00	0	15,000.00
\$ / R	On 17/06/2016	Any day expiry	15.61	Call	126.00070	0.12600	245.35000	0.24535	126.001	19.79	0.33	0.00	0	2,500.00
\$ / R	On 21/06/2016	Any day expiry			15.34580	15.34580	15.62040	15.62040		18.94	0.00	0.00	0	0.00
\$ / R	On 21/06/2016	Any day expiry	14.56	Put	29.71220	0.02971	18.09810	0.01810	29.712	18.59	0.10	0.00	0	1,000.00
\$ / R	On 24/06/2016	Any day expiry			15.35500	15.35500	15.62720	15.62720		19.26	0.00	0.00	0	0.00
\$ / R	On 24/06/2016	Any day expiry	15.17	Put	196.59890	0.19660	115.29130	0.11529	196.599	19.13	0.39	0.00	0	7,900.00
\$ / R	On 24/06/2016	Any day expiry	16.64	Call	22.64760	0.02265	46.97350	0.04697	22.648	21.83	0.07	0.00	0	7,900.00
\$ / R	On 28/06/2016	Any day expiry			15.36730	15.36730	15.63620	15.63620		19.11	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.05870	0.00006	0.05300	0.00005	0.059	28.82	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	2.65050	0.00265	1.82440	0.00182	2.651	21.21	0.01	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	51.63440	0.05163	30.27900	0.03028	51.634	18.56	0.13	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	34.94250	0.03494	65.16020	0.06516	34.943	21.73	0.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	15.68460	0.01568	29.70560	0.02971	15.685	22.62	0.04	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry			15.37040	15.37040	15.63840	15.63840		19.27	0.00	0.00	0	0.00
\$ / R	On 30/06/2016	Any day expiry			15.37340	15.37340	15.64070	15.64070		19.33	0.00	0.00	0	1,012.00
\$ / R	On 01/07/2016	Any day expiry			15.37650	15.37650	15.64290	15.64290		19.41	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	515.96690	0.51597	363.61560	0.36362	515.967	20.00	0.63	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	163.99180	0.16399	258.58510	0.25859	163.992	20.36	0.31	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry			15.38880	15.38880	15.65190	15.65190		19.20	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	73.21210	0.07321	41.55340	0.04155	73.212	18.46	0.16	0.00	0	1,000.00
\$ / R	On 12/07/2016	Any day expiry			15.41030	15.41030	15.67660	15.67660		19.18	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	460.60470	0.46060	330.95350	0.33095	460.605	19.45	0.54	0.00	0	12,000.00
\$ / R	On 15/07/2016	Any day expiry			15.41950	15.41950	15.68780	15.68780		19.27	0.00	0.00	0	370.00
\$ / R	On 26/07/2016	Any day expiry			15.45330	15.45330	15.72900	15.72900		19.20	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,279.76180	1.27976	1,064.03530	1.06404	1,279.762	21.19	0.80	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	20.35010	0.02035	33.28460	0.03328	20.350	23.51	0.04	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.45640	15.45640	15.73270	15.73270		19.23	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.70090	0.00070	0.55310	0.00055	0.701	24.27	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	15.48560	0.01549	12.63570	0.01264	15.486	19.54	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	75.60740	0.07561	113.37620	0.11338	75.607	22.06	0.12	0.00	0	250.00

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 27/07/2016	Any day expiry	17.45	Call	51.92460	0.05192	80.25960	0.08026	51.925	22.51	0.09	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.45950	15.45950	15.73650	15.73650		19.25	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.46260	15.46260	15.74020	15.74020		19.27	0.00	0.00	0	1,720.00
\$ / R	On 05/08/2016	Any day expiry			15.48410	15.48410	15.76640	15.76640		19.32	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	271.05030	0.27105	191.69620	0.19170	271.050	18.78	0.33	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.50250	15.50250	15.78710	15.78710		19.30	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	7.75240	0.00775	6.29720	0.00630	7.752	21.51	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	511.20560	0.51121	667.17830	0.66718	511.206	19.33	0.51	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.51480	15.51480	15.79980	15.79980		19.25	0.00	0.00	0	105.00
\$ / R	On 16/08/2016	Any day expiry			15.51790	15.51790	15.80300	15.80300		19.28	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	422.46780	0.42247	550.28070	0.55028	422.468	19.78	0.43	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.52090	15.52090	15.80620	15.80620		19.31	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	736.68080	0.73668	577.14120	0.57714	736.681	19.85	0.57	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	108.46420	0.10846	151.22350	0.15122	108.464	22.31	0.14	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.52400	15.52400	15.80940	15.80940		19.33	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	367.03270	0.36703	480.25040	0.48025	367.033	20.14	0.39	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.53940	15.53940	15.82520	15.82520		19.39	0.00	0.00	0	0.00
\$ / R	On 23/08/2016	Any day expiry	16.31	Call	305.90660	0.30591	400.14700	0.40015	305.907	20.60	0.33	0.00	0	10,000.00
\$ / R	On 26/08/2016	Any day expiry			15.54860	15.54860	15.83480	15.83480		19.45	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	2.96670	0.00297	2.65270	0.00265	2.967	22.98	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	35.58910	0.03559	25.94900	0.02595	35.589	19.13	0.06	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	104.58970	0.10459	142.38080	0.14238	104.590	22.78	0.13	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	86.80530	0.08681	118.83910	0.11884	86.805	23.11	0.11	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.55780	15.55780	15.84430	15.84430		19.35	0.00	0.00	0	2,467.00
\$ / R	On 06/09/2016	Any day expiry			15.58240	15.58240	15.86970	15.86970		19.44	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.58860	15.58860	15.87610	15.87610		19.48	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry	13.78	Put	65.08540	0.06509	47.47890	0.04748	65.085	18.54	0.09	0.00	0	36,130.00
\$ / R	On 08/09/2016	Any day expiry	17.30	Call	183.73890	0.18374	238.53370	0.23853	183.739	22.14	0.20	0.00	0	36,130.00
\$ / R	On 09/09/2016	Any day expiry			15.59170	15.59170	15.87930	15.87930		19.51	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry			15.60430	15.60430	15.89210	15.89210		19.48	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	331.74480	0.33174	246.87990	0.24688	331.745	18.74	0.31	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	74.87760	0.07488	98.65900	0.09866	74.878	24.06	0.09	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.61050	15.61050	15.89850	15.89850		19.52	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.62310	15.62310	15.91130	15.91130		19.56	0.00	405,075,736.80	25,928	260,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	32.93800	0.03294	24.22540	0.02423	32.938	18.83	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	66.72740	0.06673	48.69760	0.04870	66.727	18.54	0.09	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	133.81750	0.13382	96.47440	0.09647	133.818	18.33	0.16	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	200.49850	0.20050	145.71630	0.14572	200.498	18.46	0.21	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,250.25870	1.25026	1,478.01720	1.47802	1,250.259	18.50	0.77	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	227.15870	0.22716	166.71720	0.16672	227.159	18.50	0.23	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	256.16580	0.25617	189.80510	0.18981	256.166	18.55	0.26	0.00	0	2,800.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	984.42160	0.98442	1,183.72620	1.18373	984.422	18.79	0.67	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	361.32160	0.36132	272.42620	0.27243	361.322	18.79	0.33	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	648.95520	0.64896	514.82490	0.51482	648.955	19.50	0.47	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	706.27750	0.70628	564.56040	0.56456	706.278	19.64	0.50	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	367.79820	0.36780	461.43150	0.46143	367.798	20.86	0.33	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	337.35900	0.33736	423.92250	0.42392	337.359	21.07	0.31	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	332.90590	0.33291	418.41920	0.41842	332.906	21.10	0.31	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	324.18020	0.32418	407.61970	0.40762	324.180	21.16	0.30	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	265.76050	0.26576	336.04990	0.33605	265.760	21.64	0.26	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	189.86900	0.18987	244.16140	0.24416	189.869	22.36	0.19	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	165.76710	0.16577	213.92740	0.21393	165.767	22.63	0.17	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	55.86140	0.05586	70.40230	0.07040	55.861	25.67	0.06	0.00	0	17,500.00
\$ / R	On 28/09/2016	Any day expiry			15.65130	15.65130	15.94010	15.94010		19.63	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.56870	0.00557	5.31700	0.00532	5.569	21.44	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	55.15380	0.05515	39.89820	0.03990	55.154	18.57	0.07	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	135.02500	0.13502	173.35620	0.17336	135.025	23.34	0.14	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	122.22330	0.12222	157.21820	0.15722	122.223	23.55	0.12	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry			15.73920	15.73920	16.02970	16.02970		19.80	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.34550	0.00735	7.25130	0.00725	7.345	20.30	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	67.51490	0.06751	49.82350	0.04982	67.515	18.02	0.08	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	153.15740	0.15316	191.02470	0.19102	153.157	23.84	0.14	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	146.91640	0.14692	183.38070	0.18338	146.916	23.94	0.13	0.00	0	150.00
\$ / R	On 07/11/2016	Any day expiry			15.77680	15.77680	16.06820	16.06820		19.79	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	412.91380	0.41291	330.88440	0.33088	412.914	18.81	0.31	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	605.30600	0.60531	724.25460	0.72425	605.306	20.61	0.42	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.80820	15.80820	16.13360	16.13360		19.86	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	50.20820	0.05021	0.00000	0.00000	50.208	17.37	0.06	9,307,473.84	9,615	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	730.69050	0.73069	0.00000	0.00000	730.691	19.62	0.43	67,294,850.41	9,615	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	452.20860	0.45221	0.00000	0.00000	452.209	21.66	0.32	50,097,757.74	9,615	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.84270	15.84270	16.13540	16.13540		19.89	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	9.41040	0.00941	9.58430	0.00958	9.410	19.32	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	76.57770	0.07658	55.87330	0.05587	76.578	17.32	0.08	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	178.60580	0.17861	210.57670	0.21058	178.606	24.71	0.14	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.89340	15.89340	16.18710	16.18710		19.97	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.90950	15.90950	16.20330	16.20330		19.96	0.00	159,254,095.00	10,010	70,013.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.59510	0.01060	10.85710	0.01086	10.595	18.80	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	61.07060	0.06107	45.43020	0.04543	61.071	17.32	0.07	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	75.23110	0.07523	56.34060	0.05634	75.231	17.47	0.08	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	94.42280	0.09442	71.27790	0.07128	94.423	17.65	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	125.22020	0.12522	95.55600	0.09556	125.220	17.88	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	183.74370	0.18374	142.53560	0.14254	183.744	18.23	0.15	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	229.69010	0.22969	181.68400	0.18168	229.690	18.40	0.18	0.00	0	125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.23	Put	236.88610	0.23689	188.13150	0.18813	236.886	18.42	0.19	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	308.73040	0.30873	249.48250	0.24948	308.730	18.56	0.23	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	347.98670	0.34799	282.72220	0.28272	347.987	18.63	0.25	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	370.41640	0.37042	301.81020	0.30181	370.416	18.66	0.26	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	404.03930	0.40404	330.54810	0.33055	404.039	18.72	0.28	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	444.71180		0.44471		364.19530	0.36420	444.712	18.81	0.30	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	472.67170		0.47267		386.73420	0.38673	472.672	18.89	0.31	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	480.84180		0.48084		393.33420	0.39333	480.842	18.92	0.31	0.00	0	27,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	566.97570		0.56698		465.91160	0.46591	566.976	19.15	0.35	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	571.48950		0.57149		469.86690	0.46987	571.489	19.16	0.35	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,170.53860		1.17054		1,352.05480	1.35205	1,170.539	19.38	0.62	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	661.03860		0.66104		548.75480	0.54875	661.039	19.38	0.38	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	710.98260		0.71098		593.08890	0.59309	710.983	19.49	0.40	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,120.48260		1.12048		1,296.38890	1.29639	1,120.483	19.49	0.60	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	747.06920		0.74707		625.26880	0.62527	747.069	19.57	0.41	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	805.63630		0.80564		677.71410	0.67771	805.636	19.70	0.43	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	872.04350		0.87204		737.51760	0.73752	872.044	19.84	0.45	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.81	Put	877.69630		0.87770		742.62040	0.74262	877.696	19.85	0.45	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	906.21630		0.90622		768.41380	0.76841	906.216	19.91	0.46	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	988.85920		0.98886		843.04330	0.84304	988.859	20.08	0.49	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,112.90370		1.11290		955.64730	0.95565	1,112.904	20.33	0.52	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,290.47430		1.29047		1,120.07970	1.12008	1,290.474	20.68	0.56	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,331.71040		1.33171		1,158.20360	1.15820	1,331.710	20.76	0.57	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	705.07060		0.70507		824.33500	0.82433	705.071	20.79	0.43	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,444.12870		1.44413		1,262.54390	1.26254	1,444.129	20.98	0.59	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	603.68280		0.60368		706.77340	0.70677	603.683	21.28	0.38	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	593.43050		0.59343		694.93880	0.69494	593.431	21.34	0.37	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	590.89720		0.59090		692.01210	0.69201	590.897	21.35	0.37	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	468.61020		0.46861		552.23450	0.55223	468.610	22.05	0.31	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	437.56380		0.43756		516.23070	0.51623	437.564	22.25	0.29	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	431.99540		0.43200		509.77030	0.50977	431.995	22.29	0.29	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	378.90070		0.37890		447.96970	0.44797	378.901	22.67	0.26	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.03	Call	374.16560		0.37417		442.44720	0.44245	374.166	22.71	0.25	0.00	0	952.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	369.49750		0.36950		437.00080	0.43700	369.498	22.75	0.25	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	363.37730		0.36338		429.85290	0.42985	363.377	22.79	0.25	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	314.49740		0.31450		372.66150	0.37266	314.497	23.23	0.22	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	265.41660		0.26542		312.76560	0.31277	265.417	23.83	0.19	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	258.06700		0.25807		301.94890	0.30195	258.067	24.00	0.18	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	256.47570		0.25648		299.60540	0.29961	256.476	24.04	0.18	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	245.02110		0.24502		283.81250	0.28381	245.021	24.33	0.17	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	237.82840		0.23783		275.31900	0.27532	237.828	24.52	0.17	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	209.34040		0.20934		241.67570	0.24168	209.340	25.38	0.15	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	206.52710		0.20653		238.35370	0.23835	206.527	25.47	0.15	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	203.23610		0.20324		234.46840	0.23447	203.236	25.59	0.14	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	195.89480		0.19589		225.80020	0.22580	195.895	25.85	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	189.48330		0.18948		218.22980	0.21823	189.483	26.10	0.13	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	185.71990		0.18572		213.78600	0.21379	185.720	26.25	0.13	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	179.44600		0.17945		206.38270	0.20638	179.446	26.52	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	176.43580		0.17644		203.34630	0.20335	176.436	26.62	0.12	0.00	0	368.00

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	20.90	Call	134.36090	0.13436	167.97280	0.16797	134.361	26.62	0.10	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	127.66330	0.12766	159.91740	0.15992	127.663	26.62	0.09	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	112.82520	0.11283	142.00610	0.14201	112.825	26.62	0.09	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	109.37350	0.10937	137.82580	0.13783	109.374	26.62	0.08	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.18020	16.18020	16.47760	16.47760		20.24	0.00	24,270,300.00	1,500	8,824.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	646.72630	0.64673	549.80970	0.54981	646.726	19.14	0.33	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	703.45840	0.70346	600.08260	0.60008	703.458	19.23	0.35	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	873.94360	0.87394	745.80980	0.74581	873.944	19.62	0.40	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	895.37750	0.89538	765.35960	0.76536	895.378	19.67	0.40	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,511.99660	1.51200	1,339.01380	1.33901	1,511.997	20.88	0.54	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	541.80460	0.54180	614.80990	0.61481	541.805	22.87	0.29	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	540.07690	0.54008	612.85270	0.61285	540.077	22.88	0.29	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	453.15440	0.45315	514.26110	0.51426	453.154	23.50	0.25	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	403.90910	0.40391	458.26340	0.45826	403.909	23.92	0.23	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	244.36050	0.24436	289.13520	0.28914	244.360	26.59	0.14	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			16.46830	16.46830	16.76860	16.76860		20.49	0.00	0.00	0	9,801.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	976.45980	0.97646	853.41310	0.85341	976.460	19.69	0.38	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	596.66680	0.59667	656.83740	0.65684	596.667	24.04	0.27	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			16.51500	16.51500	16.81460	16.81460		20.90	0.00	297,270.00	18	106.00
\$ / R	On 18/12/2017	Foreign Exchange Future			16.56160	16.56160	16.86050	16.86050		21.17	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.60830	16.60830	16.90650	16.90650		21.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.72540	16.72540	17.02870	17.02870		21.25	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			15.32110	15.32110	15.60250	15.60250		17.97	0.00	628,165.10	41	929.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.62310	15.62310	15.91130	15.91130		19.50	0.00	249,969.60	16	365.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.90950	15.90950	16.20330	16.20330		19.96	0.00	365,918.50	23	59.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.18020	16.18020	16.47760	16.47760		20.24	0.00	0.00	0	51.00
£ / R	On 13/06/2016	Foreign Exchange Future			22.23770	22.23770	22.52910	22.52910		19.05	0.00	13,209,193.80	594	43,487.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	4.31070	0.00431	10.69790	0.01070	4.311	24.15	0.01	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	0.04900	0.00005	0.20400	0.00020	0.049	29.54	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			22.64030	22.64030	22.94180	22.94180		20.36	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	360.79330	0.36079	304.60630	0.30461	360.793	20.08	0.25	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	174.79550	0.17480	208.71410	0.20871	174.795	22.43	0.14	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			22.69310	22.69310	22.99600	22.99600		20.18	0.00	6,898,702.40	304	30,943.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	1,085.47410	1.08547	1,261.09550	1.26110	1,085.474	20.12	0.55	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	281.77240	0.28177	333.97370	0.33397	281.772	21.96	0.20	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			23.13130	23.13130	23.44290	23.44290		19.64	0.00	23,131.30	1	157.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	41.10970	0.04111	40.19630	0.04020	41.110	22.04	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	56.06610	0.05607	54.62690	0.05463	56.066	18.56	0.04	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	569.57520	0.56958	492.22110	0.49222	569.575	19.01	0.27	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,269.23090	1.26923	1,125.17290	1.12517	1,269.231	19.57	0.46	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	864.35180	0.86435	977.76940	0.97777	864.352	20.45	0.38	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	381.47630	0.38148	437.70520	0.43771	381.476	22.06	0.20	0.00	0	783.00

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			23.54730		23.54730		23.86880	23.86880		19.54	0.00	0.00	0	50.00
£ / R	On 25/04/2017	Any day expiry			23.76660		23.76660		24.09410	24.09410		19.54	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.99790		23.99790		24.32800	24.32800			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			24.09570		24.09570		24.43250	24.43250		19.03	0.00	0.00	0	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.14339		0.14339		0.14374	0.14374		21.64	0.00	0.00	0	4,799.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14672		0.14672		0.14713	0.14713		20.83	0.00	0.00	0	1,183.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14998		0.14998		0.15042	0.15042		20.52	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15313		0.15313		0.15360	0.15360		20.63	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15660		0.15660		0.15712	0.15712		20.78	0.00	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future			17.36160		17.36160		17.41760	17.41760		18.02	0.00	371,173,646.40	21,379	103,774.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.03840		0.00004		0.00000	0.00000	0.038	33.99	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	1.88630		0.00189		2.44810	0.00245	1.886	25.33	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	1,404.63550		1.40464		1,461.32080	1.46132	1,404.635	23.04	0.99	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	17.73840		0.01774		16.95840	0.01696	17.738	18.24	0.07	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	73.45360		0.07345		71.33950	0.07134	73.454	18.13	0.24	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	493.70250		0.49370		466.69650	0.46670	493.703	18.52	0.78	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	0.35290		0.00035		0.75570	0.00076	0.353	27.23	0.00	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			17.42720		17.42720		17.46730	17.46730		19.62	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.76460		17.76460		17.82650	17.82650		19.81	0.00	48,675,004.00	2,740	20,507.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	1,172.97540		1.17298		1,215.08300	1.21508	1,172.975	19.30	0.68	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			18.15160		18.15160		18.21950	18.21950		20.11	0.00	544,548.00	30	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	494.19760		0.49420		472.07370	0.47207	494.198	19.35	0.28	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	257.09350		0.25709		269.37370	0.26937	257.093	23.86	0.16	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.52550		18.52550		18.59690	18.59690		20.33	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.93080		18.93080		19.00650	19.00650		20.55	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			19.03400		19.03400		19.11330	19.11330		20.79	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			102.77085		102.77085		103.42918	103.42918			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			100.02693		100.02693		100.70481	100.70481			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			98.92744		98.92744		99.62019	99.62019			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.11683		100.11683		100.12628	100.12628			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.13713		100.13713		100.16106	100.16106			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.88541		99.88541		99.93654	99.93654			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.54418		100.54418		100.63637	100.63637			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			100.00841		100.00841		100.12230	100.12230			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.87565		99.87565		100.00890	100.00890			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.68977		100.68977		101.04838	101.04838			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			100.19639		100.19639		100.57859	100.57859			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			99.67387		99.67387		100.07884	100.07884			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
AL37	On 04/08/2016	Index Future	483.62000	483.62000	483.62000	481.50800	481.50800				0.00	43,525,800.00	9	27.00
AL37	On 03/11/2016	Index Future	492.91500	492.91500	492.91500	490.76900	490.76900				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future	555.70000	555.70000	555.70000	551.54100	551.54100				0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future	566.38100	566.38100	566.38100	562.14900	562.14900				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future	506.38900	506.38900	506.38900	502.56600	502.56600				0.00	0.00	0	717.00
ALBI	On 03/11/2016	Index Future	516.12200	516.12200	516.12200	512.23200	512.23200				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	526.48800	526.48800	526.48800	522.52500	522.52500				0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	11.22020	11.22020	11.22020	11.26950	11.26950			14.75	0.00	0.00	0	6,848.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.40180	11.40180	11.40180	11.45430	11.45430			15.85	0.00	47,169,246.60	4,137	5,868.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.57720	11.57720	11.57720	11.63240	11.63240			16.12	0.00	347,316.00	30	1,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.74650	11.74650	11.74650	11.80330	11.80330			16.24	0.00	0.00	0	4,685.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.92630	11.92630	11.92630	11.98410	11.98410			16.42	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.93420	11.93420	11.93420	11.99350	11.99350			16.93	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.82580	11.82580	11.82580	11.89380	11.89380			15.09	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	12.06000	12.06000	12.06000	12.13160	12.13160			16.07	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.28410	12.28410	12.28410	12.35870	12.35870			16.45	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.49820	12.49820	12.49820	12.57410	12.57410			16.63	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.66800	15.66800	15.66800	15.76770	15.76770			15.42	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	16.05370	16.05370	16.05370	16.15970	16.15970			17.85	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.42820	16.42820	16.42820	16.53900	16.53900			19.23	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.78490	16.78490	16.78490	16.90150	16.90150			20.44	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.33860	2.33860	2.33860	2.36860	2.36860			17.98	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.37500	2.37500	2.37500	2.40490	2.40490			18.77	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.40590	2.40590	2.40590	2.43630	2.43630			19.31	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.43400	2.43400	2.43400	2.46320	2.46320			19.69	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.33840	2.33840	2.33840	2.34520	2.34520			19.29	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.39400	2.39400	2.39400	2.40130	2.40130			20.41	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.44840	2.44840	2.44840	2.45590	2.45590			20.88	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	131.38534	131.38534	131.38534	131.37148	131.37148				0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.22960	132.22960	132.22960	132.21688	132.21688				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

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
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	10.68536	78.21840		10.79378	77.54237				0.00	0.00	0	8,932.00
ES33	On 03/11/2016	Bond Future	10.77113	75.91296		10.88301	75.22507				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.85309	77.43839		10.96866	76.73745				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	10.82479	82.41003		10.93319	81.64440				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.90890	79.71441		11.02081	78.93527				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	504.99300	504.99300		501.34500	501.34500				0.00	0.00	0	446.00
GOVI	On 03/11/2016	GOVI	514.69900	514.69900		510.98700	510.98700				0.00	0.00	0	156.00
GOVI	On 02/02/2017	GOVI	525.03600	525.03600		521.25500	521.25500				0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.97160	1.97160		2.00800	2.00800			18.10	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	2.01320	2.01320		2.05040	2.05040			19.10	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	2.05090	2.05090		2.08850	2.08850			19.57	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.08570	2.08570		2.12350	2.12350			19.85	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	126.68970	126.68970		126.67771	126.67771				0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.10883	129.10883		129.09797	129.09797				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	106.78078	106.78078		106.77059	106.77059				0.00	21,356,156.00	200	4,124.00
I2033	On 03/11/2016	Bond Future	107.80045	107.80045		107.79131	107.79131				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	132.84672	132.84672		132.26033	132.26033				0.00	0.00	0	22,289.00
I2038	On 03/11/2016	Bond Future	135.38329	135.38329		134.78733	134.78733				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	132.46368	132.46368		131.32107	131.32107				0.00	0.00	0	16,296.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 03/11/2016	Bond Future	133.48719		133.48719		132.32422	132.32422			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	142.48925		142.48925		140.27867	140.27867			0.00	0.00	0	20,765.00
I2050	On 03/11/2016	Bond Future	145.20990		145.20990		142.95848	142.95848			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	245.94700		245.94700		245.41800	245.41800			0.00	0.00	0	1,077.00
IGOV	On 03/11/2016	Index Future	250.69500		250.69500		250.15800	250.15800			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future	255.74900		255.74900		255.20400	255.20400			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	666.90600		666.90600		666.00700	666.00700			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	679.63600		679.63600		678.72000	678.72000			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	0.15150		0.15150		0.15460	0.15460			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future	0.15140		0.15140		0.15450	0.15450			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.15160		0.15160		0.15390	0.15390			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.15220		0.15220		0.15360	0.15360			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future	0.07690		0.07690		0.07840	0.07840			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.05540		0.05540		0.05500	0.05500			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.05230		0.05230		0.05310	0.05310			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.05090		0.05090		0.05170	0.05170			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future	10.62810		10.62810		10.63710	10.63710		16.54	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.78670		10.78670		10.79710	10.79710		17.09	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.94010		10.94010		10.95280	10.95280		17.48	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	11.08860		11.08860		11.10180	11.10180		17.64	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future	1.38550		1.38550		1.39450	1.39450			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.40260		1.40260		1.41180	1.41180			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 19/12/2016	Foreign Exchange Future			1.41790		1.41790		1.42720	1.42720			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.42980		1.42980		1.43900	1.43900			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future			1.13320		1.13320		1.11630	1.11630			0.00	0.00	0	13,410.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.13710		1.13710		1.12040	1.12040			0.00	28,427.50	25	25.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.14090		1.14090		1.12440	1.12440			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.14490		1.14490		1.12860	1.12860			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.23137		109.75984		9.35537	108.90226		10.81	0.00	570,202,368.80	5,195	102,052.00
R186	On 04/08/2016	Bond Future	8.85	Call	879.62000		0.87962		662.64000	0.66264	879.620	10.60	0.30	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	987.81000		0.98781		750.15000	0.75015	987.810	10.62	0.32	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,871.11000		1.87111		2,328.78000	2.32878	1,871.110	10.73	0.48	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,182.15000		2.18215		1,757.93000	1.75793	2,182.150	10.75	0.55	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,372.72000		2.37272		1,924.27000	1.92427	2,372.720	10.76	0.58	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	1,408.08000		1.40808		1,793.15000	1.79315	1,408.080	10.78	0.40	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	933.11000		0.93311		1,226.58000	1.22658	933.110	10.87	0.29	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	368.63000		0.36863		517.47000	0.51747	368.630	11.11	0.14	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.28642		111.84687		9.41517	110.97445		10.50	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,726.69000		2.72669		2,335.72000	2.33572	2,726.690	10.40	0.48	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,413.82000		3.41382		2,960.26000	2.96026	3,413.820	10.47	0.55	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,935.45000		1.93545		2,275.90000	2.27590	1,935.450	10.59	0.36	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,819.35000		1.81935		2,145.47000	2.14547	1,819.350	10.62	0.34	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			297.90224		297.90224		297.87484	297.87484			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			303.59033		303.59033		303.56571	303.56571			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			246.24279		246.24279		246.89214	246.89214		8.51	0.00	0.00	0	37,856.00
R202	On 03/11/2016	Bond Future			250.94470		250.94470		251.60890	251.60890			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			9.03368		97.17800		9.14820	96.64436		8.06	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			9.09753		95.09443		9.21762	94.55186		8.09	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			9.15216		97.00498		9.27850	96.45249		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			7.91023		103.65598		8.03327	103.52858		1.32	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.95137		101.45495		8.10999	101.32646		1.12	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.89894		103.49346		8.12449	103.36344		0.82	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R203	On 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	9.59353		88.30211		9.72223	87.42829			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.64790		89.98128		9.78068	89.09198			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	9.70223		91.38916		9.82563	90.49724		14.29	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future	9.75955		88.96791		9.88677	88.06025		14.61	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.80966		90.75579		9.94090	89.83078		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	9.74427		96.52855		9.85219	95.66937			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future	9.80042		93.86190		9.91154	92.98764			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	9.80677		88.77748		9.91473	87.92467		16.37	0.00	32,847,667.60	370	40,983.00
R2037	On 03/11/2016	Bond Future	9.85925		90.46569		9.97028	89.59781		16.02	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.90560		88.02666		10.01990	87.14229		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	8.33822		100.36455		8.45258	100.12499		3.17	0.00	0.00	0	35,129.00
R204	On 03/11/2016	Bond Future	8.40577		102.27289		8.53405	102.03009		2.82	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	8.44446		100.28539		8.59074	100.03874		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	9.87201		92.32591		9.97997	91.41796		16.99	0.00	0.00	0	812.00
R2040	On 03/11/2016	Bond Future	9.92493		94.08157		10.03593	93.15763		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	9.88065		89.59813		9.98855	88.68466		17.62	0.00	3,763,121.46	42	18,451.00
R2044	On 03/11/2016	Bond Future	9.93180		91.30202		10.04269	90.37234		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future	9.97720		88.75453		10.09126	87.80714		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	9.87207		93.04483		9.97983	92.11464		17.31	0.00	13,212,365.86	142	59,571.00
R2048	On 03/11/2016	Bond Future	9.92489		90.37543		10.03568	89.42871		17.78	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future	9.97287		92.19129		10.08687	91.22644		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	8.63572		96.46432		8.75306	96.13148		4.66	0.00	0.00	0	76,765.00
R207	On 02/02/2017	Bond Future	8.75416		96.63004		8.89300	96.28631		4.22	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/02/2017	Bond Future	8.91	Call	1,524.76000		1.52476		1,344.42000	1.34442	1,524.760	4.21	0.55	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			8.78401		94.80404		8.89971	94.39217		6.10	0.00	15,263,450.44	161	48,645.00
R208	On 03/11/2016	Bond Future			8.84965		93.20388		8.97268	92.78541		6.00	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.90097		95.07663		9.03238	94.65071		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			9.69145		72.26439		9.79913	71.55332		16.35	0.00	0.00	0	54,880.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,103.15000		1.10315		884.23000	0.88423	1,103.150	16.07	0.35	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,636.76000		1.63676		1,343.34000	1.34334	1,636.760	16.16	0.46	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,896.16000		1.89616		2,275.06000	2.27506	1,896.160	16.21	0.48	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	584.98000		0.58498		757.60000	0.75760	584.980	16.59	0.20	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,950.47000		5.95047		5,339.10000	5.33910	5,950.470	16.85	0.89	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.74061		70.48775		9.85122	69.76409		16.80	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,676.06000		1.67606		1,925.35000	1.92535	1,676.060	17.01	0.31	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.78322		71.90425		9.89689	71.16670		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			187.60503		187.60503		187.58775	187.58775			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			188.90479		188.90479		188.88912	188.88912			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			139.94049		139.94049		139.93127	139.93127			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.61264		142.61264		142.60474	142.60474			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			145.94289		145.94289		145.92955	145.92955			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.72972		148.72972		148.71764	148.71764			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			9.61838		82.80651		9.74164	81.99848		14.12	0.00	0.00	0	44,353.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/11/2016	Bond Future		9.67339	80.83009		9.80039	80.00774		14.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.72266	82.45412		9.85367	81.61608		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
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		9.80038	72.41028		9.90803	71.67669		16.97	0.00	0.00	0	30,112.00
R214	On 04/08/2016	Bond Future	8.55	Call	70.34000	0.07034	49.84000	0.04984	70.340	16.49	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	720.21000	0.72021	563.97000	0.56397	720.210	16.63	0.25	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,070.83000	4.07083	3,547.66000	3.54766	4,070.830	17.23	0.76	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,224.01000	9.22401	8,520.30000	8.52030	9,224.010	17.85	0.97	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.85077	70.48988		9.96132	69.74327		17.48	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.89624	71.90613		10.00986	71.14525		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		27,120.64000	27,120.64000		27,364.92000	27,364.92000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		27,674.42000	27,674.42000		27,926.17000	27,926.17000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		28,194.18000	28,194.18000		28,454.34000	28,454.34000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		11.26400	11.26400		11.34620	11.34620		16.16	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.46800	11.46800		11.55190	11.55190		17.03	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.66280	11.66280		11.74870	11.74870		17.39	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.25150	5.25150		5.28110	5.28110		14.58	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.22940	5.22940		5.25460	5.25460		15.17	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.21570	5.21570		5.23960	5.23960		15.71	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.44740	1.44740		1.47640	1.47640			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.38410	1.38410		1.39400	1.39400			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.30390	1.30390		1.32960	1.32960			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.25650	1.25650		1.28570	1.28570			0.00	0.00	0	0.00

Total for Derivatives : 2,982,057,146.00 181,230 4,408,836.00

Grand Total: 2,982,057,146.00 181,230 4,408,836.00