



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: 08/06/2016

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 08/06/2016	Any day expiry	14.66930	14.66930		14.91390	14.91390		22.00	0.00	10,268,510.00	700	0.00
\$ / R	On 09/06/2016	Any day expiry	14.72100	14.72100		14.91390	14.91390		21.72	0.00	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.72680	14.72680		14.92250	14.92250		17.43	0.00	1,532,352,993.60	104,052	487,271.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	0.03030	0.00003	0.01810	0.00002	0.030	45.71	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.91	Put	0.05710	0.00006	0.03530	0.00004	0.057	33.59	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.00	Put	0.06220	0.00006	0.03850	0.00004	0.062	32.13	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.20	Put	0.07640	0.00008	0.04740	0.00005	0.076	28.90	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Call	1,227.09060	1.22709	1,422.61060	1.42261	1,227.091	26.20	1.00	0	53,633.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.50	Put	0.29060	0.00029	0.11060	0.00011	0.291	26.20	0.00	0	545.00
\$ / R	On 13/06/2016	Foreign Exchange Future	13.53	Put	0.34800	0.00035	0.13290	0.00013	0.348	26.04	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.00	Put	5.06820	0.00507	2.05530	0.00206	5.068	23.48	0.03	0	32,394.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.10	Put	8.10490	0.00810	3.54210	0.00354	8.105	22.68	0.05	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	12.89260	0.01289	5.93230	0.00593	12.893	21.87	0.08	0	5,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.25	Put	16.21850	0.01622	7.59080	0.00759	16.218	21.47	0.09	0	28,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.40	Put	31.80820	0.03181	15.56950	0.01557	31.808	20.26	0.17	0	33,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.45	Put	39.56060	0.03956	19.62460	0.01962	39.561	19.85	0.20	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future	14.46	Call	308.10500	0.30811	483.04370	0.48304	308.105	19.77	0.79	0.00	0	500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.50	Put	49.00460	0.04900	24.62500	0.02462	49.005	19.45	0.24	0.00	0	66,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.70	Call	136.39370	0.13639	280.49600	0.28050	136.394	17.84	0.54	0.00	0	50.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.78	Call	96.94160	0.09694	222.07500	0.22207	96.942	17.67	0.43	0.00	0	23,510.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.80	Put	162.90850	0.16291	85.89810	0.08590	162.909	17.82	0.59	0.00	0	26,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.85	Put	196.84040	0.19684	103.49440	0.10349	196.840	18.21	0.65	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	53.23120	0.05323	132.67820	0.13268	53.231	18.84	0.27	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.96	Put	280.22660	0.28023	157.58940	0.15759	280.227	19.07	0.76	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.97	Put	288.31310	0.28831	163.61910	0.16362	288.313	19.15	0.76	0.00	0	35,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Call	39.80460	0.03980	104.86000	0.10486	39.805	19.38	0.21	0.00	0	56,883.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.00	Put	313.00460	0.31300	182.36000	0.18236	313.005	19.38	0.79	0.00	0	34,400.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.10	Call	26.09860	0.02610	73.82690	0.07383	26.099	20.16	0.15	0.00	0	17,283.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.50	Put	778.02560	0.77803	593.92640	0.59393	778.026	23.29	0.97	0.00	0	66,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Call	3.39900	0.00340	11.18860	0.01119	3.399	24.28	0.02	0.00	0	35,521.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.60	Put	876.59900	0.87660	688.68860	0.68869	876.599	24.28	0.98	0.00	0	2,509.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.75	Call	2.07400	0.00207	6.71060	0.00671	2.074	25.76	0.01	0.00	0	7,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	15.90	Call	1.31420	0.00131	4.25670	0.00426	1.314	27.25	0.01	0.00	0	900.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Call	0.98950	0.00099	3.19620	0.00320	0.990	28.24	0.01	0.00	0	67,150.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.00	Put	1,274.18950	1.27419	1,080.69620	1.08070	1,274.189	28.24	0.99	0.00	0	44,105.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.10	Call	0.75680	0.00076	2.43250	0.00243	0.757	29.23	0.00	0.00	0	3,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.23	Call	0.54620	0.00055	1.74000	0.00174	0.546	30.52	0.00	0.00	0	750.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.26	Put	1,533.70490	1.53370	1,339.11560	1.33912	1,533.705	30.79	1.00	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.30	Call	0.44680	0.00045	1.46600	0.00147	0.447	31.11	0.00	0.00	0	1,200.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.34	Call	0.39620	0.00040	1.33300	0.00133	0.396	31.42	0.00	0.00	0	5,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.53	Call	0.22900	0.00023	0.77230	0.00077	0.229	32.89	0.00	0.00	0	36,230.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.65	Put	1,923.36530	1.92337	1,728.03580	1.72804	1,923.365	33.82	1.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.67	Call	0.15670	0.00016	0.50460	0.00050	0.157	33.98	0.00	0.00	0	38,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.93	Call	0.08170	0.00008	0.23770	0.00024	0.082	36.00	0.00	0.00	0	700.00
\$ / R	On 13/06/2016	Foreign Exchange Future	16.95	Call	0.07800	0.00008	0.22480	0.00022	0.078	36.15	0.00	0.00	0	8,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Call	0.06940	0.00007	0.19580	0.00020	0.069	36.54	0.00	0.00	0	1,300.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	2,273.26940	2.27327	2,077.69580	2.07770	2,273.269	36.54	1.00	0.00	0	201.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.06	Call	0.06050	0.00006	0.16630	0.00017	0.060	37.01	0.00	0.00	0	600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	17.09	Call	0.05660	0.00006	0.15340	0.00015	0.057	37.24	0.00	0.00	0	10,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.00	Call	0.04870	0.00005	0.03240	0.00003	0.049	48.63	0.00	0.00	0	14.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.07	Call	0.05980	0.00006	0.04100	0.00004	0.060	50.18	0.00	0.00	0	17,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.15	Call	0.07450	0.00007	0.05280	0.00005	0.075	51.96	0.00	0.00	0	5,250.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.17	Call	0.07850	0.00008	0.05610	0.00006	0.078	52.40	0.00	0.00	0	6,600.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.48	Call	0.16150	0.00016	0.12680	0.00013	0.161	59.27	0.00	0.00	0	1,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	18.60	Call	0.20520	0.00021	0.16560	0.00017	0.205	61.93	0.00	0.00	0	25,000.00
\$ / R	On 13/06/2016	Foreign Exchange Future	19.00	Call	0.40570	0.00041	0.34990	0.00035	0.406	70.80	0.00	0.00	0	2,700.00
\$ / R	On 14/06/2016	Any day expiry			14.72840	14.72840	14.92540	14.92540		17.64	0.00	0.00	0	0.00
\$ / R	On 14/06/2016	Any day expiry	14.54	Put	67.29710	0.06730	32.66460	0.03266	67.297	18.98	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2016	Any day expiry	15.00	Put	319.34660	0.31935	190.60480	0.19060	319.347	19.05	0.77	0.00	0	2,000.00
\$ / R	On 15/06/2016	Any day expiry			14.73000	14.73000	14.92820	14.92820		17.78	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 17/06/2016	Any day expiry			14.73330	14.73330		14.93390	14.93390		18.17	0.00	0.00	0	0.00
\$ / R	14.80	Put	On 17/06/2016	Any day expiry	204.30160	0.20430		0.00000	0.00000	204.302	18.25	0.56	123,084,189.00	15,000	15,000.00		
\$ / R	15.17	Call	On 17/06/2016	Any day expiry	37.91590	0.03792		93.30300	0.09330	37.916	18.87	0.17	0.00	0	2,500.00		
\$ / R	15.60	Put	On 17/06/2016	Any day expiry	873.61290	0.87361		687.01600	0.68702	873.613	20.24	0.96	212,715,348.00	15,000	15,000.00		
\$ / R	15.61	Call	On 17/06/2016	Any day expiry	6.72250	0.00672		20.12420	0.02012	6.723	20.33	0.04	0.00	0	2,500.00		
\$ / R			On 21/06/2016	Any day expiry	14.74160	14.74160		14.94580	14.94580		18.02	0.00	0.00	0	0.00		
\$ / R	14.56	Put	On 21/06/2016	Any day expiry	119.42420	0.11942		68.28380	0.06828	119.424	17.87	0.35	0.00	0	1,000.00		
\$ / R	15.00	Put	On 21/06/2016	Any day expiry	362.59880	0.36260		244.01240	0.24401	362.599	18.62	0.68	0.00	0	6,000.00		
\$ / R			On 24/06/2016	Any day expiry	14.75170	14.75170		14.95480	14.95480		18.50	0.00	0.00	0	0.00		
\$ / R	15.17	Put	On 24/06/2016	Any day expiry	507.48190	0.50748		371.66500	0.37166	507.482	19.47	0.75	0.00	0	7,900.00		
\$ / R	16.64	Call	On 24/06/2016	Any day expiry	2.70230	0.00270		5.65890	0.00566	2.702	24.68	0.01	0.00	0	7,900.00		
\$ / R			On 28/06/2016	Any day expiry	14.76510	14.76510		14.96670	14.96670		18.34	0.00	0.00	0	0.00		
\$ / R	11.80	Put	On 28/06/2016	Any day expiry	0.04720	0.00005		0.03330	0.00003	0.047	27.28	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 28/06/2016	Any day expiry	9.02590	0.00903		5.43020	0.00543	9.026	20.86	0.03	0.00	0	150.00		
\$ / R	14.58	Put	On 28/06/2016	Any day expiry	168.02110	0.16802		110.29720	0.11030	168.021	18.23	0.38	0.00	0	1,000.00		
\$ / R	16.62	Call	On 28/06/2016	Any day expiry	3.41380	0.00341		6.63080	0.00663	3.414	22.40	0.01	0.00	0	250.00		
\$ / R	17.04	Call	On 28/06/2016	Any day expiry	1.77410	0.00177		3.32730	0.00333	1.774	24.41	0.01	0.00	0	150.00		
\$ / R			On 29/06/2016	Any day expiry	14.76850	14.76850		14.96970	14.96970		18.44	0.00	0.00	0	0.00		
\$ / R			On 30/06/2016	Any day expiry	14.77180	14.77180		14.97260	14.97260		18.53	0.00	0.00	0	1,013.00		
\$ / R			On 01/07/2016	Any day expiry	14.77520	14.77520		14.97560	14.97560		18.70	0.00	0.00	0	0.00		
\$ / R	15.68	Put	On 01/07/2016	Any day expiry	953.10520	0.95311		787.43930	0.78744	953.105	20.52	0.87	0.00	0	18,400.00		
\$ / R	15.85	Call	On 01/07/2016	Any day expiry	33.04950	0.03305		59.05450	0.05905	33.049	20.80	0.09	0.00	0	18,400.00		
\$ / R			On 05/07/2016	Any day expiry	14.78860	14.78860		14.98750	14.98750		18.47	0.00	0.00	0	0.00		
\$ / R	14.50	Put	On 05/07/2016	Any day expiry	168.92880	0.16893		0.00000	0.00000	168.929	18.30	0.34	220,819,487.88	45,200	22,600.00		
\$ / R	14.60	Put	On 05/07/2016	Any day expiry	207.94670	0.20795		145.47620	0.14548	207.947	18.36	0.39	0.00	0	1,000.00		
\$ / R			On 12/07/2016	Any day expiry	14.81160	14.81160		15.00850	15.00850		18.52	0.00	0.00	0	0.00		
\$ / R	15.54	Put	On 12/07/2016	Any day expiry	841.97130	0.84197		697.22740	0.69723	841.971	19.97	0.78	0.00	0	12,000.00		
\$ / R			On 15/07/2016	Any day expiry	14.82010	14.82010		15.01770	15.01770		18.65	0.00	0.00	0	370.00		
\$ / R			On 26/07/2016	Any day expiry	14.85110	14.85110		15.05170	15.05170		18.60	0.00	0.00	0	0.00		
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,792.97960	1.79298		1,613.17520	1.61318	1,792.980	21.73	0.92	0.00	0	7,229.00		
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	5.78650	0.00579		8.43030	0.00843	5.786	24.59	0.01	0.00	0	7,229.00		
\$ / R			On 27/07/2016	Any day expiry	14.85390	14.85390		15.05480	15.05480		18.63	0.00	0.00	0	2,110.00		
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	1.46890	0.00147		0.90060	0.00090	1.469	23.77	0.00	0.00	0	250.00		
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	31.04370	0.03104		21.71570	0.02172	31.044	18.05	0.07	0.00	0	150.00		
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	22.71550	0.02272		34.41900	0.03442	22.716	22.57	0.05	0.00	0	250.00		
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	14.77010	0.01477		22.83890	0.02284	14.770	23.06	0.03	0.00	0	150.00		
\$ / R			On 28/07/2016	Any day expiry	14.85670	14.85670		15.05790	15.05790		18.66	0.00	0.00	0	265.00		
\$ / R			On 29/07/2016	Any day expiry	14.85960	14.85960		15.06090	15.06090		18.69	0.00	9,150,187.20	616	906.00		
\$ / R			On 05/08/2016	Any day expiry	14.87930	14.87930		15.08250	15.08250		18.74	0.00	0.00	0	1,900.00		
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	512.14800	0.51215		413.10520	0.41311	512.148	18.91	0.53	0.00	0	5,000.00		
\$ / R			On 11/08/2016	Any day expiry	14.89620	14.89620		15.10070	15.10070		18.66	0.00	0.00	0	0.00		
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	12.66120	0.01266		9.54740	0.00955	12.661	20.02	0.03	0.00	0	2,000.00		
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	249.42430	0.24942		321.49430	0.32149	249.424	19.72	0.32	0.00	0	2,000.00		
\$ / R			On 15/08/2016	Any day expiry	14.90820	14.90820		15.11220	15.11220		18.59	0.00	0.00	0	105.00		

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 16/08/2016	Any day expiry		14.91120	14.91120	15.11510	15.11510		18.61	0.00	0.00	0	0.00
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	202.76700	0.20277	261.77820	0.26178	202.767	20.15	0.27	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.91420	14.91420	15.11800	15.11800		18.64	0.00	0.00	0	0.00
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,126.81290	1.12681	981.00330	0.98100	1,126.813	20.22	0.74	0.00	0	5,000.00
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	43.14810	0.04315	59.03750	0.05904	43.148	22.80	0.07	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.91720	14.91720	15.12090	15.12090		18.65	0.00	0.00	0	0.00
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	173.81870	0.17382	225.01990	0.22502	173.819	20.53	0.23	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.93230	14.93230	15.13530	15.13530		18.68	0.00	0.00	0	0.00
\$ / R	16.31	Call	On 23/08/2016	Any day expiry	144.26090	0.14426	186.19840	0.18620	144.261	20.99	0.19	0.00	0	10,000.00
\$ / R		On 26/08/2016	Any day expiry		14.94130	14.94130	15.14400	15.14400		18.72	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	4.60530	0.00461	3.41060	0.00341	4.605	21.84	0.01	0.00	0	250.00
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	64.29510	0.06430	49.37080	0.04937	64.295	17.93	0.10	0.00	0	150.00
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	43.92170	0.04392	58.54860	0.05855	43.922	23.22	0.07	0.00	0	250.00
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	35.94770	0.03595	48.12190	0.04812	35.948	23.58	0.05	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		14.95030	14.95030	15.15260	15.15260		18.61	0.00	13,634,550.00	900	3,367.00
\$ / R		On 06/09/2016	Any day expiry		14.97430	14.97430	15.17570	15.17570		18.59	0.00	0.00	0	0.00
\$ / R		On 08/09/2016	Any day expiry		14.98030	14.98030	15.18150	15.18150		18.69	0.00	0.00	0	0.00
\$ / R	13.78	Put	On 08/09/2016	Any day expiry	121.42920	0.12143	91.69810	0.09170	121.429	17.83	0.16	88,787,550.35	36,130	0.00
\$ / R	17.30	Call	On 08/09/2016	Any day expiry	86.19310	0.08619	110.46510	0.11047	86.193	22.42	0.11	59,890,275.59	36,130	0.00
\$ / R		On 09/09/2016	Any day expiry		14.98340	14.98340	15.18440	15.18440		18.72	0.00	0.00	0	0.00
\$ / R		On 13/09/2016	Any day expiry		14.99530	14.99530	15.19650	15.19650		18.71	0.00	0.00	0	0.00
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	552.02470	0.55202	462.51220	0.46251	552.025	18.66	0.47	0.00	0	1,000.00
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	39.25200	0.03925	47.13300	0.04713	39.252	25.18	0.05	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		15.00130	15.00130	15.20260	15.20260		18.76	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		15.01320	15.01320	15.21470	15.21470		18.75	0.00	1,470,407,821.20	97,941	314,490.00
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	60.52650	0.06053	47.15630	0.04716	60.526	18.08	0.09	0.00	0	405.00
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	120.97150	0.12097	92.48830	0.09249	120.971	17.85	0.16	0.00	0	2,240.00
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	241.46480	0.24146	193.33600	0.19334	241.465	17.97	0.26	0.00	0	2,000.00
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	349.96140	0.34996	283.26480	0.28326	349.961	18.24	0.34	0.00	0	47,500.00
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	805.41540	0.80542	935.29350	0.93529	805.415	18.34	0.63	0.00	0	1,000.00
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	392.21540	0.39222	320.59350	0.32059	392.215	18.34	0.37	0.00	0	65.00
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	437.33770	0.43734	360.77540	0.36078	437.338	18.45	0.40	0.00	0	2,240.00
\$ / R	15.00	Call	On 19/09/2016	Foreign Exchange Future	602.82320	0.60282	713.06140	0.71306	602.823	18.75	0.52	0.00	0	1,300.00
\$ / R	15.00	Put	On 19/09/2016	Foreign Exchange Future	589.62320	0.58962	498.36140	0.49836	589.623	18.75	0.48	0.00	0	65.00
\$ / R	15.60	Put	On 19/09/2016	Foreign Exchange Future	973.76330	0.97376	851.40530	0.85141	973.763	19.68	0.62	0.00	0	1,000.00
\$ / R	15.70	Put	On 19/09/2016	Foreign Exchange Future	1,045.66850	1.04567	919.12690	0.91913	1,045.669	19.83	0.65	0.00	0	325.00
\$ / R	16.51	Call	On 19/09/2016	Foreign Exchange Future	196.97720	0.19698	242.63810	0.24264	196.977	21.20	0.22	0.00	0	15,000.00
\$ / R	16.64	Call	On 19/09/2016	Foreign Exchange Future	178.46150	0.17846	221.24520	0.22125	178.462	21.39	0.20	0.00	0	635.00
\$ / R	16.66	Call	On 19/09/2016	Foreign Exchange Future	175.77300	0.17577	218.13560	0.21814	175.773	21.42	0.20	0.00	0	5,000.00
\$ / R	16.70	Call	On 19/09/2016	Foreign Exchange Future	170.52460	0.17052	212.05180	0.21205	170.525	21.48	0.19	0.00	0	1,600.00
\$ / R	17.00	Call	On 19/09/2016	Foreign Exchange Future	135.98740	0.13599	170.21250	0.17021	135.987	21.92	0.16	0.00	0	1,000.00
\$ / R	17.50	Call	On 19/09/2016	Foreign Exchange Future	93.82130	0.09382	118.53190	0.11853	93.821	22.66	0.11	0.00	0	405.00
\$ / R	17.70	Call	On 19/09/2016	Foreign Exchange Future	81.10170	0.08110	102.79110	0.10279	81.102	22.95	0.10	0.00	0	10,000.00
\$ / R	19.55	Call	On 19/09/2016	Foreign Exchange Future	32.08770	0.03209	37.89690	0.03790	32.088	27.08	0.04	0.00	0	17,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 28/09/2016	Any day expiry			15.04000	15.04000							
\$ / R	11.80	Put	On 28/09/2016	Any day expiry	6.63660	0.00664	5.75480	0.00575	6.637	19.70	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 28/09/2016	Any day expiry	99.62100	0.09962	78.58910	0.07859	99.621	17.94	0.13	0.00	0	150.00	
\$ / R	18.25	Call	On 28/09/2016	Any day expiry	70.42200	0.07042	85.52870	0.08553	70.422	23.93	0.08	0.00	0	250.00	
\$ / R	18.41	Call	On 28/09/2016	Any day expiry	65.39300	0.06539	78.45570	0.07846	65.393	24.31	0.08	0.00	0	150.00	
\$ / R			On 26/10/2016	Any day expiry	15.12340	15.12340	15.32700	15.32700		19.13	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 26/10/2016	Any day expiry	8.89310	0.00889	7.80950	0.00781	8.893	18.70	0.01	0.00	0	250.00	
\$ / R	13.50	Put	On 26/10/2016	Any day expiry	127.63700	0.12764	100.43950	0.10044	127.637	17.99	0.14	0.00	0	150.00	
\$ / R	18.77	Call	On 26/10/2016	Any day expiry	94.84740	0.09485	109.91140	0.10991	94.847	24.90	0.09	0.00	0	250.00	
\$ / R	18.85	Call	On 26/10/2016	Any day expiry	92.13770	0.09214	106.61870	0.10662	92.138	25.08	0.09	0.00	0	150.00	
\$ / R			On 07/11/2016	Any day expiry	15.15910	15.15910	15.36340	15.36340		19.20	0.00	0.00	0	0.00	
\$ / R	14.95	Put	On 07/11/2016	Any day expiry	634.95330	0.63495	548.84890	0.54885	634.953	18.97	0.43	0.00	0	8,695.00	
\$ / R	16.36	Call	On 07/11/2016	Any day expiry	381.67520	0.38168	446.49450	0.44649	381.675	20.99	0.31	0.00	0	8,695.00	
\$ / R			On 17/11/2016	Any day expiry	15.18880	15.18880	15.39370	15.39370		19.30	0.00	0.00	0	0.00	
\$ / R	13.26	Put	On 17/11/2016	Any day expiry	103.89190	0.10389	80.90150	0.08090	103.892	17.72	0.11	0.00	0	9,615.00	
\$ / R	15.60	Put	On 17/11/2016	Any day expiry	1,034.05230	1.03405	922.41600	0.92242	1,034.052	19.86	0.55	0.00	0	9,615.00	
\$ / R	17.09	Call	On 17/11/2016	Any day expiry	281.81660	0.28182	333.65460	0.33365	281.817	22.02	0.23	0.00	0	9,615.00	
\$ / R			On 28/11/2016	Any day expiry	15.22160	15.22160	15.42710	15.42710		19.28	0.00	0.00	0	0.00	
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	10.90080	0.01090	9.78450	0.00978	10.901	17.71	0.02	0.00	0	250.00	
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	153.26560	0.15327	120.27540	0.12028	153.266	17.85	0.15	0.00	0	150.00	
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	121.24600	0.12125	137.60430	0.13760	121.246	25.85	0.10	0.00	0	400.00	
\$ / R			On 14/12/2016	Any day expiry	15.26940	15.26940	15.47600	15.47600		19.39	0.00	0.00	0	251.00	
\$ / R			On 19/12/2016	Foreign Exchange Future	15.28460	15.28460	15.49160	15.49160		19.44	0.00	349,069,694.80	22,838	89,216.00	
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	12.43000	0.01243	11.13920	0.01114	12.430	17.29	0.02	0.00	0	250.00	
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	120.59060	0.12059	95.22760	0.09523	120.591	17.74	0.12	0.00	0	725.00	
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	143.43760	0.14344	114.50130	0.11450	143.438	17.86	0.13	0.00	0	6,600.00	
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	173.41370	0.17341	140.06490	0.14006	173.414	17.99	0.16	0.00	0	150.00	
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	216.99050	0.21699	180.08560	0.18009	216.990	18.08	0.19	0.00	0	3,200.00	
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	295.80740	0.29581	249.55110	0.24955	295.807	18.21	0.23	0.00	0	31,590.00	
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	357.85520	0.35786	304.90290	0.30490	357.855	18.30	0.27	0.00	0	125.00	
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	472.12860	0.47213	403.62270	0.40362	472.129	18.59	0.32	0.00	0	23,489.00	
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	528.12200	0.52812	455.01980	0.45502	528.122	18.73	0.35	0.00	0	5,700.00	
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	559.75090	0.55975	484.18840	0.48419	559.751	18.80	0.36	0.00	0	3,200.00	
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	606.71170	0.60671	527.65500	0.52766	606.712	18.91	0.38	0.00	0	40,000.00	
\$ / R	14.91	Put	On 19/12/2016	Foreign Exchange Future	660.75220	0.66075	577.88550	0.57789	660.752	19.03	0.40	0.00	0	100.00	
\$ / R	14.98	Put	On 19/12/2016	Foreign Exchange Future	696.41870	0.69642	611.15780	0.61116	696.419	19.10	0.42	0.00	0	1,700.00	
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	706.79120	0.70679	620.84690	0.62085	706.791	19.12	0.42	0.00	0	28,368.00	
\$ / R	15.20	Put	On 19/12/2016	Foreign Exchange Future	814.85410	0.81485	722.19680	0.72220	814.854	19.34	0.46	0.00	0	6,985.00	
\$ / R	15.21	Put	On 19/12/2016	Foreign Exchange Future	820.46060	0.82046	727.47010	0.72747	820.461	19.35	0.46	0.00	0	3,500.00	
\$ / R	15.40	Call	On 19/12/2016	Foreign Exchange Future	816.15580	0.81616	922.99650	0.92300	816.156	19.57	0.51	0.00	0	26,053.00	
\$ / R	15.40	Put	On 19/12/2016	Foreign Exchange Future	931.55580	0.93156	831.39650	0.83140	931.556	19.57	0.49	0.00	0	31,590.00	
\$ / R	15.50	Put	On 19/12/2016	Foreign Exchange Future	993.14680	0.99315	888.83120	0.88883	993.147	19.70	0.51	0.00	0	69,895.00	
\$ / R	15.50	Call	On 19/12/2016	Foreign Exchange Future	777.74680	0.77775	880.43120	0.88043	777.747	19.70	0.49	0.00	0	750.00	
\$ / R	15.57	Put	On 19/12/2016	Foreign Exchange Future	1,037.31130	1.03731	930.66990	0.93067	1,037.311	19.79	0.52	0.00	0	1,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,108.40130	1.10840	998.17980	0.99818	1,108.401	19.94	0.54	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,188.57230	1.18857	1,074.20450	1.07420	1,188.572	20.10	0.56	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.86	Put	1,229.75740	1.22976	1,113.12120	1.11312	1,229.757	20.19	0.57	0.00	0	22,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,327.96500	1.32797	1,206.46340	1.20646	1,327.965	20.39	0.59	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,473.12160	1.47312	1,345.72260	1.34572	1,473.122	20.68	0.62	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,677.35820	1.67736	1,542.59260	1.54259	1,677.358	21.08	0.66	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,723.78090	1.72378	1,587.62440	1.58762	1,723.781	21.16	0.67	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	473.89950	0.47390	544.33470	0.54433	473.899	21.19	0.33	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,849.16450	1.84916	1,709.82360	1.70982	1,849.165	21.37	0.69	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	400.56300	0.40056	462.76220	0.46276	400.563	21.67	0.29	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	393.21800	0.39322	454.45890	0.45446	393.218	21.72	0.28	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	391.40800	0.39141	452.41070	0.45241	391.408	21.73	0.28	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	306.19030	0.30619	355.62990	0.35563	306.190	22.45	0.23	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	285.17540	0.28518	331.63200	0.33163	285.175	22.67	0.21	42,767,700.99	11,300	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	281.42470	0.28142	327.34390	0.32734	281.425	22.71	0.21	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	245.87370	0.24587	286.60350	0.28660	245.874	23.12	0.19	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	240.91120	0.24091	279.42080	0.27942	240.911	23.24	0.18	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	237.69680	0.23770	274.75060	0.27475	237.697	23.32	0.18	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	212.25630	0.21226	241.92420	0.24192	212.256	24.05	0.16	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	186.10120	0.18610	211.68690	0.21169	186.101	24.96	0.14	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	181.42440	0.18142	206.27560	0.20628	181.424	25.14	0.14	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	180.41320	0.18041	205.10450	0.20510	180.413	25.18	0.14	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	173.13630	0.17314	196.68130	0.19668	173.136	25.49	0.13	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	168.57270	0.16857	191.39540	0.19140	168.573	25.70	0.13	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	141.81530	0.14182	170.49010	0.17049	141.815	26.21	0.11	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	137.99760	0.13800	168.42920	0.16843	137.998	26.21	0.11	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	133.54050	0.13354	163.22360	0.16322	133.540	26.21	0.10	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	123.64830	0.12365	151.63200	0.15163	123.648	26.21	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	115.06940	0.11507	141.54610	0.14155	115.069	26.21	0.09	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	110.06590	0.11007	135.64840	0.13565	110.066	26.21	0.09	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	101.78930	0.10179	125.86660	0.12587	101.789	26.21	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	98.42140	0.09842	121.87630	0.12188	98.421	26.21	0.08	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	72.43400	0.07243	90.86620	0.09087	72.434	26.21	0.06	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	68.38690	0.06839	85.99690	0.08600	68.387	26.21	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	59.52000	0.05952	75.28380	0.07528	59.520	26.21	0.05	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	57.47810	0.05748	72.80730	0.07281	57.478	26.21	0.05	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.54020		15.54020	15.54020	15.75310	15.75310		19.77	0.00	77,903,022.60	5,013	13,145.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	889.22820	0.88923	795.77400	0.79577	889.228	19.38	0.42	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	962.16130	0.96216	865.24070	0.86524	962.161	19.54	0.44	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,165.25790	1.16526	1,059.95220	1.05995	1,165.258	19.95	0.49	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,190.26110	1.19026	1,084.04620	1.08405	1,190.261	20.00	0.49	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,893.03680	1.89304	1,762.27970	1.76228	1,893.037	21.24	0.62	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	382.80340	0.38280	436.70710	0.43671	382.803	23.25	0.23	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	381.55270	0.38155	435.31520	0.43532	381.553	23.26	0.23	0.00	0	7,160.00

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	19.00	Call	326.17780		0.32618		367.80740	0.36781	326.178	24.10	0.20	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	297.94750		0.29795		336.43960	0.33644	297.948	24.74	0.18	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	149.62930		0.14963		184.98020	0.18498	149.629	26.14	0.10	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.82320		15.82320		16.03630	16.03630		20.06	0.00	0.00	0	9,801.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	773.47350		0.77347		695.42270	0.69542	773.474	19.04	0.34	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,258.51190		1.25851		1,156.11710	1.15612	1,258.512	20.04	0.45	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	660.49630		0.66050		734.67660	0.73468	660.496	22.69	0.32	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	466.04090		0.46604		516.93590	0.51694	466.041	24.78	0.23	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.86480		15.86480		16.07970	16.07970		20.41	0.00	0.00	0	1,670.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.90630		15.90630		16.12320	16.12320		20.57	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.94790		15.94790		16.16660	16.16660		20.60	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.03180		16.03180		16.25310	16.25310		20.69	0.00	0.00	0	70.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			14.72680		14.72680		14.92250	14.92250		17.43	0.00	2,047,025.20	139	611.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.01320		15.01320		15.21470	15.21470		18.75	0.00	600,528.00	40	372.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.28460		15.28460		15.49160	15.49160		19.44	0.00	229,269.00	15	69.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.54020		15.54020		15.75310	15.75310		19.77	0.00	0.00	0	51.00
£ / R	On 13/06/2016	Foreign Exchange Future			21.43470		21.43470		21.69810	21.69810		17.85	0.00	35,988,861.30	1,679	44,302.00
£ / R	On 13/06/2016	Foreign Exchange Future	24.30	Call	0.04280		0.00004		0.11400	0.00011	0.043	30.40	0.00	0.00	0	1,300.00
£ / R	On 13/06/2016	Foreign Exchange Future	26.50	Call	0.08160		0.00008		0.06470	0.00006	0.082	51.67	0.00	0.00	0	2,600.00
£ / R	On 08/09/2016	Any day expiry			21.81690		21.81690		22.08930	22.08930		20.71	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	613.19000		0.61319		524.44310	0.52444	613.190	20.62	0.37	20,685,457.45	2,553	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	86.45200		0.08645		112.64020	0.11264	86.452	23.02	0.08	4,419,951.71	2,553	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			21.86700		21.86700		22.14010	22.14010		20.47	0.00	11,676,978.00	534	58,027.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	695.09630		0.69510		819.35790	0.81936	695.096	20.84	0.42	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	153.04830		0.15305		192.30720	0.19231	153.048	22.58	0.12	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			22.28130		22.28130		22.56230	22.56230		19.71	0.00	0.00	0	152.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	47.70100		0.04770		43.79340	0.04379	47.701	20.63	0.03	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	101.56810		0.10157		80.30260	0.08030	101.568	18.72	0.07	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	838.50510		0.83851		742.48860	0.74249	838.505	19.30	0.36	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	1,720.51180		1.72051		1,567.81430	1.56781	1,720.512	20.13	0.56	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	599.57320		0.59957		684.57510	0.68458	599.573	21.12	0.30	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	253.11720		0.25312		292.24960	0.29225	253.117	22.71	0.14	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			22.67760		22.67760		22.96670	22.96670		19.50	0.00	22,677.60	1	51.00
£ / R	On 25/04/2017	Any day expiry			22.88570		22.88570		23.17980	23.17980		19.47	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			23.12140		23.12140		23.41210	23.41210			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			23.24190		23.24190		23.53890	23.53890		18.86	0.00	0.00	0	520.00
¥ / R	On 13/06/2016	Foreign Exchange Future			0.13804		0.13804		0.13921	0.13921		24.13	0.00	2,760.74	20	4,804.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14119		0.14119		0.14241	0.14241		21.56	0.00	2,117.90	15	1,183.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14428		0.14428		0.14553	0.14553		21.15	0.00	0.00	0	6,041.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14727		0.14727		0.14855	0.14855		21.30	0.00	0.00	0	104.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15066		0.15066		0.15195	0.15195		21.43	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/06/2016	Foreign Exchange Future			16.78490		16.78490		16.94270	16.94270		17.13	0.00	86,526,159.50	5,155	108,783.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	0.00000		0.00000		0.04100	0.00004	0.000	26.40	0.00	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.70	Put	2.23460		0.00223		1.17110	0.00117	2.235	25.68	0.01	0.00	0	2,912.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	832.28750		0.83229		986.36640	0.98637	832.288	24.46	0.96	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	16.63	Put	80.69070		0.08069		53.59370	0.05359	80.691	18.61	0.33	0.00	0	7,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.00	Put	279.75220		0.27975		184.73150	0.18473	279.752	18.76	0.72	0.00	0	564.00
€ / R	On 13/06/2016	Foreign Exchange Future	17.79	Put	1,009.83220		1.00983		857.74590	0.85775	1,009.832	25.26	0.97	0.00	0	3,500.00
€ / R	On 13/06/2016	Foreign Exchange Future	19.85	Call	0.04620		0.00005		0.08430	0.00008	0.046	40.67	0.00	0.00	0	3,500.00
€ / R	On 30/06/2016	Any day expiry			16.84310		16.84310		17.00590	17.00590		19.10	0.00	0.00	0	74.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.16930		17.16930		17.33380	17.33380		19.38	0.00	46,666,157.40	2,718	23,083.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	786.19820		0.78620		878.01960	0.87802	786.198	19.29	0.56	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.53880		17.53880		17.70930	17.70930		19.68	0.00	17,538.80	1	12,558.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	675.21380		0.67521		609.97100	0.60997	675.214	19.21	0.37	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	183.43830		0.18344		204.60600	0.20461	183.438	24.66	0.13	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.89370		17.89370		18.07100	18.07100		19.94	0.00	0.00	0	4,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.29450		18.29450		18.47000	18.47000		20.21	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.38680		18.38680		18.56540	18.56540		20.46	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.65826		101.65826		102.06424	102.06424			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.86534		98.86534		99.28552	99.28552			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.72961		97.72961		98.15996	98.15996			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			99.82475		99.82475		100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09760		100.09760		100.10465	100.10465			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.09392		100.09392		100.11046	100.11046			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.80426		99.80426		99.83081	99.83081			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.96244		99.96244		100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.36775		100.36775		100.42126	100.42126			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.78710		99.78710		99.85514	99.85514			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.60216		99.60216		99.68969	99.68969			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.83154		99.83154		100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			100.00143		100.00143		100.24868	100.24868			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.47442		99.47442		99.73382	99.73382			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.91864		98.91864		99.19167	99.19167			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			99.32503		99.32503		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			487.30700		487.30700		485.52800	485.52800			0.00	0.00	0	27.00
AL37	On 03/11/2016	Index Future			496.66600		496.66600		494.85500	494.85500			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			561.73700		561.73700		559.26500	559.26500			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			572.52500		572.52500		570.00800	570.00800			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
ALBI	On 04/08/2016	Index Future	510.66100		510.66100		508.87000	508.87000			0.00	30,639,660.00	6	723.00
ALBI	On 03/11/2016	Index Future	520.46800		520.46800		518.64600	518.64600			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	530.89600		530.89600		529.04700	529.04700			0.00	0.00	0	0.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	10.99410		10.99410		11.11540	11.11540		13.82	0.00	3,331,212.30	303	7,038.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	11.16800		11.16800		11.29200	11.29200		15.12	0.00	815,264.00	73	5,968.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.33560		11.33560		11.46210	11.46210		15.62	0.00	0.00	0	1,054.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.49590		11.49590		11.62600	11.62600		15.77	0.00	574,795.00	50	4,735.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.67280		11.67280		11.80240	11.80240		15.96	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.67600		11.67600		11.80670	11.80670		16.41	0.00	0.00	0	0.00
CAD/ R	On 13/06/2016	Foreign Exchange Future	11.60960		11.60960		11.65680	11.65680		13.92	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.83620		11.83620		11.88580	11.88580		15.29	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	12.05290		12.05290		12.10460	12.10460		15.80	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	12.25910		12.25910		12.31390	12.31390		16.12	0.00	0.00	0	0.00
CHF / R	On 13/06/2016	Foreign Exchange Future	15.35120		15.35120		15.43840	15.43840		15.96	0.00	0.00	0	5,055.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.72800		15.72800		15.81960	15.81960		18.95	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	16.09420		16.09420		16.18620	16.18620		19.78	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.44430		16.44430		16.53900	16.53900		20.51	0.00	0.00	0	0.00
CNH / R	On 13/06/2016	Foreign Exchange Future	2.24210		2.24210		2.26950	2.26950		16.43	0.00	0.00	0	230.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.27860		2.27860		2.30600	2.30600		18.14	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.30920		2.30920		2.33670	2.33670		18.67	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.33580		2.33580		2.36400	2.36400		19.17	0.00	0.00	0	0.00
DKK / R	On 13/06/2016	Foreign Exchange Future	2.26070		2.26070		2.28200	2.28200		17.02	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.31390		2.31390		2.33580	2.33580		19.21	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.36550		2.36550		2.38830	2.38830		19.87	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 04/08/2016	Bond Future	131.85762		131.85762		131.68078	131.68078			0.00	0.00	0	0.00
EL28	On 03/11/2016	Bond Future	132.70875		132.70875		132.52971	132.52971			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
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	10.58878		78.82850		10.62736	78.58389			0.00	0.00	0	8,837.00
ES33	On 03/11/2016	Bond Future	10.67154		76.53349		10.71130	76.28482			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.75073		78.06768		10.79156	77.81570			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	10.73336		83.06586		10.77702	82.75153			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.81459		80.38150		10.85962	80.06178			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	509.17200		509.17200		507.42300	507.42300			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	518.95100		518.95100		517.17100	517.17100			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI	529.34800		529.34800		527.54200	527.54200			0.00	0.00	0	0.00
HK\$/R	On 13/06/2016	Foreign Exchange Future	1.89750		1.89750		1.92140	1.92140		16.88	0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.93670		1.93670		1.96140	1.96140		18.60	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.97260		1.97260		1.99800	1.99800		18.92	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	2.00540		2.00540		2.03150	2.03150		19.31	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.35365		127.35365		127.31744	127.31744			0.00	0.00	0	3,004.00
I2025	On 03/11/2016	Bond Future	129.78333		129.78333		129.74752	129.74752			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	108.20763		108.20763		108.02285	108.02285			0.00	0.00	0	4,170.00
I2033	On 03/11/2016	Bond Future	109.25267		109.25267		109.06539	109.06539			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	132.91065		132.91065		132.87128	132.87128			0.00	0.00	0	22,221.00
I2038	On 03/11/2016	Bond Future	135.44628		135.44628		135.40725	135.40725			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	134.82313		134.82313		132.48843	132.48843			0.00	0.00	0	16,442.00
I2046	On 03/11/2016	Bond Future	135.88953		135.88953		133.51150	133.51150			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	142.55896		142.55896		142.51598	142.51598			0.00	0.00	0	21,191.00
I2050	On 03/11/2016	Bond Future	145.27870		145.27870		145.23612	145.23612			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

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
IGOV	On 04/08/2016	Index Future		247.18700	247.18700		246.83400	246.83400			0.00	0.00	0	1,081.00
IGOV	On 03/11/2016	Index Future		251.95400	251.95400		251.59500	251.59500			0.00	0.00	0	23.00
IGOV	On 02/02/2017	Index Future		257.02300	257.02300		256.66000	256.66000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		669.80900	669.80900		669.06400	669.06400			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		682.59300	682.59300		681.83500	681.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.31000	92.69000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.36000	92.64000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.43000	92.57000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.48000	92.52000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.53000	92.47000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.56000	92.44000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.65000	92.35000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.78000	92.22000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.92000	92.08000		8.23000	91.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		8.02500	91.97500		8.32000	91.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		8.13000	91.87000		8.39000	91.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		8.18000	91.82000		8.46000	91.54000			0.00	0.00	0	0.00
KES / R	On 13/06/2016	Foreign Exchange Future		0.14560	0.14560		0.14750	0.14750			0.00	0.00	0	1,266.00
KES / R	On 19/09/2016	Foreign Exchange Future		0.14570	0.14570		0.14770	0.14770			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.14570	0.14570		0.14840	0.14840			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.14660	0.14660		0.14710	0.14710			0.00	0.00	0	0.00
NGN / R	On 13/06/2016	Foreign Exchange Future		0.07390	0.07390		0.07490	0.07490			0.00	0.00	0	11,085.00
NGN / R	On 19/09/2016	Foreign Exchange Future		0.05420	0.05420		0.05520	0.05520			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future		0.05140	0.05140		0.05230	0.05230			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future		0.04960	0.04960		0.05030	0.05030			0.00	0.00	0	0.00
NZ\$ / R	On 13/06/2016	Foreign Exchange Future		10.33220	10.33220		10.40090	10.40090		15.34	0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future		10.48380	10.48380		10.55530	10.55530		16.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.63050	10.63050		10.70400	10.70400		16.78	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.77240	10.77240		10.84700	10.84700		17.15	0.00	0.00	0	0.00
PULA / R	On 13/06/2016	Foreign Exchange Future		1.36280	1.36280		1.37420	1.37420			0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future		1.37970	1.37970		1.39110	1.39110			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.39460	1.39460		1.40620	1.40620			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.40570	1.40570		1.41800	1.41800			0.00	0.00	0	0.00
QUANTO € / \$	On 13/06/2016	Foreign Exchange Future		1.13980	1.13980		1.13540	1.13540			0.00	0.00	0	13,408.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future		1.14360	1.14360		1.13930	1.13930			0.00	0.00	0	27.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future		1.14750	1.14750		1.14320	1.14320			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
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.15140		1.15140		1.14710	1.14710			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.05365		111.00529		9.12755	110.48505		10.66	0.00	111,005,290.00	1,000	102,109.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,205.61000		1.20561		1,055.74000	1.05574	1,205.610	10.45	0.38	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,345.89000		1.34589		1,181.77000	1.18177	1,345.890	10.47	0.41	22,876,257.07	500	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,233.62000		1.23362		1,481.40000	1.48140	1,233.620	10.58	0.37	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,827.08000		2.82708		2,538.99000	2.53899	2,827.080	10.60	0.65	72,261,499.93	1,000	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,054.32000		3.05432		2,750.82000	2.75082	3,054.320	10.61	0.68	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	880.40000		0.88040		1,082.05000	1.08205	880.400	10.63	0.29	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	540.33000		0.54033		686.97000	0.68697	540.330	10.72	0.20	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	180.31000		0.18031		246.87000	0.24687	180.310	10.95	0.08	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.10188		113.11425		9.17860	112.58491		10.32	0.00	0.00	0	10.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,279.16000		3.27916		3,057.24000	3.05724	3,279.160	10.22	0.55	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,059.85000		4.05985		3,797.83000	3.79783	4,059.850	10.29	0.62	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,431.31000		1.43131		1,648.14000	1.64814	1,431.310	10.41	0.29	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,336.63000		1.33663		1,544.20000	1.54420	1,336.630	10.44	0.28	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			298.41589		298.41589		298.33260	298.33260			0.00	0.00	0	1,878.00
R197	On 03/11/2016	Bond Future			304.10884		304.10884		304.02655	304.02655			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			249.06269		249.06269		248.99151	248.99151		8.51	0.00	0.00	0	37,809.00
R202	On 03/11/2016	Bond Future			253.81383		253.81383		253.74373	253.74373			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			8.82924		98.14013		8.92920	97.66817		7.92	0.00	0.00	0	11,289.00
R2023	On 03/11/2016	Bond Future			8.88302		96.07339		8.98790	95.59317		7.94	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.92717		97.99897		9.03719	97.51128		7.65	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			7.71260		103.86110		7.81170	103.75816		1.30	0.00	0.00	0	58,097.00
R203	On 03/11/2016	Bond Future			7.69592		101.66244		7.82405	101.55828		1.10	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.54148		103.70015		7.72103	103.59623		0.79	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			9.45734		89.24028		9.51046	88.87269			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.50744		90.93596		9.56221	90.56198			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2016	Bond Future		9.56634	92.38687		9.61420	92.03361		14.17	0.00	0.00	0	11,433.00
R2032	On 03/11/2016	Bond Future		9.61949	89.98325		9.66879	89.62392		14.48	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.66570	91.78706		9.71630	91.42258		14.18	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		9.64949	97.29343		9.68702	96.98940			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future		9.70289	94.63992		9.74149	94.33080			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		9.72194	89.45684		9.75962	89.15406		16.30	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future		9.77208	91.15669		9.81080	90.84870		15.95	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.81636	88.72705		9.85598	88.41501		16.40	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		8.14088	100.77967		8.24545	100.55943		3.11	0.00	454,516,311.70	4,510	31,609.00
R204	On 03/11/2016	Bond Future		8.18406	102.69433		8.30157	102.47068		2.77	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.19358	100.71028		8.32671	100.48451		2.54	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		9.78207	93.09380		9.81975	92.77081		16.96	0.00	8,378,442.00	90	722.00
R2040	On 03/11/2016	Bond Future		9.83252	94.86268		9.87122	94.53423		16.59	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future		9.79594	90.32677		9.83355	90.00201		17.64	0.00	0.00	0	19,051.00
R2044	On 03/11/2016	Bond Future		9.84483	92.04307		9.88344	91.71278		17.26	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.88821	89.50602		9.92770	89.17119		17.77	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		9.78773	93.78519		9.82513	93.45553		17.37	0.00	44,829,320.82	478	59,093.00
R2048	On 03/11/2016	Bond Future		9.83827	91.12841		9.87667	90.79320		17.84	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.88420	92.95501		9.92349	92.61515		17.48	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		8.43657	97.03248		8.53394	96.75418		4.57	0.00	485,162.40	5	76,760.00
R207	On 02/02/2017	Bond Future		8.51956	97.21431		8.63431	96.92798		4.13	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,828.01000	1.82801	1,684.13000	1.68413	1,828.010	4.12	0.62	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		8.58786	95.50742		8.68370	95.16294		5.99	0.00	0.00	0	48,608.00

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 03/11/2016	Bond Future			8.64089		93.91924		8.74289	93.56888		5.89	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.67892		95.80177		8.78744	95.44652		5.60	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			9.59703		72.89714		9.63436	72.64593		16.20	0.00	728,971.40	10	54,888.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,250.28000		1.25028		1,183.66000	1.18366	1,250.280	15.93	0.40	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,850.34000		1.85034		1,756.05000	1.75605	1,850.340	16.02	0.51	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,513.06000		1.51306		1,655.26000	1.65526	1,513.060	16.07	0.43	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	405.47000		0.40547		468.58000	0.46858	405.470	16.44	0.16	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	6,479.53000		6.47953		6,263.43000	6.26343	6,479.530	16.70	0.92	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.64368		71.13148		9.68199	70.87598		16.63	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,414.40000		1.41440		1,521.74000	1.52174	1,414.400	16.85	0.28	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.68408		72.55739		9.72323	72.29836		16.39	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			188.26547		188.26547		188.02093	188.02093			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			189.57454		189.57454		189.32699	189.32699			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			139.94190		139.94190		139.91294	139.91294			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.61169		142.61169		142.58343	142.58343			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			145.89456		145.89456		145.85344	145.85344			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.67799		148.67799		148.63734	148.63734			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			9.48285		83.70858		9.53562	83.35564		13.93	0.00	0.00	0	44,353.00
R213	On 03/11/2016	Bond Future			9.53379		81.74810		9.58812	81.38906		14.26	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.57916		83.38659		9.63496	83.02218		14.00	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

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
R214	On 04/08/2016	Bond Future		9.71115	73.02822		9.75353	72.73360		16.92	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	76.21000	0.07621	69.22000	0.06922	76.210	16.45	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	812.80000	0.81280	750.90000	0.75090	812.800	16.58	0.28	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	4,484.46000	4.48446	4,267.85000	4.26785	4,484.460	17.18	0.80	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,813.57000	9.81357	9,528.03000	9.52803	9,813.570	17.80	0.98	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future		9.75921	71.11848		9.80269	70.81880		17.37	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.80258	72.54392		9.84705	72.23989		17.11	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		26,119.49000	26,119.49000		26,404.78000	26,404.78000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future		26,651.90000	26,651.90000		26,944.84000	26,944.84000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		27,149.95000	27,149.95000		27,450.03000	27,450.03000			0.00	0.00	0	0.00
SGD / R	On 13/06/2016	Foreign Exchange Future		10.93320	10.93320		11.02760	11.02760		15.08	0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future		11.13020	11.13020		11.22640	11.22640		16.15	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		11.31640	11.31640		11.41750	11.41750		16.64	0.00	0.00	0	0.00
TRY / R	On 13/06/2016	Foreign Exchange Future		5.10440	5.10440		5.14170	5.14170		13.72	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future		5.08550	5.08550		5.12200	5.12200		14.49	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		5.07490	5.07490		5.10980	5.10980		15.06	0.00	0.00	0	0.00
ZMW / R	On 13/06/2016	Foreign Exchange Future		1.38260	1.38260		1.40620	1.40620			0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future		1.32850	1.32850		1.33150	1.33150			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.27950	1.27950		1.29960	1.29960			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.23150	1.23150		1.25470	1.25470			0.00	0.00	0	0.00
Total for Derivatives :												5,170,179,000.45	414,268	4 174 077.00
Grand Total:												5,170,179,000.45	414,268	4 174 077.00