



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2016

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
<b>Derivatives</b>													
\$ / R	On 30/06/2016	Any day expiry	14.71820	14.71820	14.81580	14.81580			23.25	0.00	13,424,190.20	913	0.00
\$ / R	On 01/07/2016	Any day expiry	14.64050	14.64050	14.81590	14.81590			22.98	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put 1,039.55390	1.03955	866.09620	0.86610	1,039.554	40.61	1.00	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call 0.03770	0.00004	1.05050	0.00105	0.038	45.25	0.00	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put 14.64050	14.64050	14.82370	14.82370		18.95	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put 77.97280	0.07797	31.00490	0.03100	77.973	20.12	0.34	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put 112.75630	0.11276	54.63580	0.05464	112.756	19.34	0.45	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put 233.22950	0.23323	133.43550	0.13344	233.230	20.25	0.67	0.00	0	3,000.00
\$ / R	On 05/07/2016	Any day expiry	15.16	Put 539.09460	0.53909	386.17170	0.38617	539.095	23.38	0.90	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	14.64940	14.64940	14.83790	14.83790			19.53	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.24	Put 54.47480	0.05447	43.53540	0.04354	54.475	18.60	0.20	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put 438.06430	0.43806	319.94250	0.31994	438.064	20.49	0.73	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put 908.95940	0.90896	749.27120	0.74927	908.959	21.97	0.93	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry	14.65840	14.65840	14.84810	14.84810			20.05	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.68820	14.68820	14.88220	14.88220			20.26	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put 610.98670	0.61099	488.98200	0.48898	610.987	21.19	0.70	0.00	0	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 26/07/2016	Any day expiry			14.69120	14.69120		14.88570	14.88570		20.36	0.00	0.00	0	0.00
\$ / R	16.60	Put	On 26/07/2016	Any day expiry	1,918.64700	1.91865		1,734.65690	1.73466	1,918.647	23.62	0.97	0.00	0	7,229.00		
\$ / R	18.19	Call	On 26/07/2016	Any day expiry	2.82890	0.00283	2.01550	0.00202	2.829	32.06	0.01	0.00	0	7,229.00			
\$ / R			On 27/07/2016	Any day expiry	14.69410	14.69410	14.88910	14.88910		20.46	0.00	0.00	0	2,110.00			
\$ / R	11.80	Put	On 27/07/2016	Any day expiry	0.44550	0.00045	0.39490	0.00039	0.445	27.34	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 27/07/2016	Any day expiry	22.36940	0.02237	13.24190	0.01324	22.369	20.58	0.06	0.00	0	150.00			
\$ / R	17.13	Call	On 27/07/2016	Any day expiry	5.54410	0.00554	10.05630	0.01006	5.544	25.73	0.02	0.00	0	250.00			
\$ / R	17.45	Call	On 27/07/2016	Any day expiry	4.15110	0.00415	6.07700	0.00608	4.151	27.29	0.01	0.00	0	150.00			
\$ / R			On 28/07/2016	Any day expiry	14.69710	14.69710	14.89250	14.89250		20.54	0.00	0.00	0	265.00			
\$ / R			On 29/07/2016	Any day expiry	14.70010	14.70010	14.89590	14.89590		20.62	0.00	7,770,808.40	526	1,421.00			
\$ / R			On 05/08/2016	Any day expiry	14.72100	14.72100	14.91820	14.91820		20.55	0.00	0.00	0	1,713.00			
\$ / R	15.00	Call	On 05/08/2016	Any day expiry	270.04290	0.27004	358.69210	0.35869	270.043	21.16	0.40	60,244,016.00	10,000	0.00			
\$ / R	15.00	Put	On 05/08/2016	Any day expiry	549.04290	0.54904	440.49210	0.44049	549.043	21.16	0.60	44,882,992.00	5,000	0.00			
\$ / R			On 11/08/2016	Any day expiry	14.73880	14.73880	14.93650	14.93650		20.46	0.00	0.00	0	0.00			
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	9.69100	0.00969	7.35460	0.00735	9.691	22.35	0.02	0.00	0	2,000.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	162.83470	0.16283	222.71300	0.22271	162.835	21.97	0.26	0.00	0	2,000.00			
\$ / R			On 15/08/2016	Any day expiry	14.75070	14.75070	14.94860	14.94860		20.31	0.00	0.00	0	646.00			
\$ / R			On 16/08/2016	Any day expiry	14.75360	14.75360	14.95160	14.95160		20.34	0.00	0.00	0	0.00			
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	131.66570	0.13167	181.33340	0.18133	131.666	22.35	0.21	0.00	0	10,000.00			
\$ / R			On 17/08/2016	Any day expiry	14.75660	14.75660	14.95470	14.95470		20.37	0.00	0.00	0	0.00			
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,214.77060	1.21477	1,065.91400	1.06591	1,214.771	22.41	0.80	0.00	0	5,000.00			
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	18.26100	0.01826	30.41650	0.03042	18.261	24.57	0.04	0.00	0	5,000.00			
\$ / R			On 18/08/2016	Any day expiry	14.75960	14.75960	14.95770	14.95770		20.38	0.00	0.00	0	0.00			
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	111.28600	0.11129	154.61500	0.15461	111.286	22.72	0.17	0.00	0	5,000.00			
\$ / R			On 23/08/2016	Any day expiry	14.77440	14.77440	14.97290	14.97290		20.28	0.00	0.00	0	0.00			
\$ / R			On 26/08/2016	Any day expiry	14.78330	14.78330	14.98200	14.98200		20.43	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	3.94330	0.00394	2.33850	0.00234	3.943	24.23	0.01	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	62.45950	0.06246	52.68660	0.05269	62.459	19.38	0.11	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	22.07310	0.02207	33.77260	0.03377	22.073	25.11	0.04	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	17.15120	0.01715	26.60220	0.02660	17.151	25.43	0.03	0.00	0	150.00			
\$ / R			On 29/08/2016	Any day expiry	14.79220	14.79220	14.99110	14.99110		20.25	0.00	0.00	0	3,367.00			
\$ / R			On 06/09/2016	Any day expiry	14.81600	14.81600	15.01540	15.01540		20.22	0.00	0.00	0	0.00			
\$ / R			On 08/09/2016	Any day expiry	14.82200	14.82200	15.02150	15.02150		20.26	0.00	0.00	0	0.00			
\$ / R			On 09/09/2016	Any day expiry	14.82490	14.82490	15.02450	15.02450		20.29	0.00	0.00	0	0.00			
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	457.89620	0.45790	559.17050	0.55917	457.896	20.62	0.47	0.00	0	133.00			
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	121.56260	0.12156	159.36270	0.15936	121.563	23.18	0.16	0.00	0	121.00			
\$ / R			On 13/09/2016	Any day expiry	14.83680	14.83680	15.03670	15.03670		20.30	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	609.61960	0.60962	513.96840	0.51397	609.620	20.47	0.51	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	16.61870	0.01662	26.61780	0.02662	16.619	25.64	0.03	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	14.84280	14.84280	15.04270	15.04270		20.34	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	14.85470	14.85470	15.05490	15.05490		20.28	0.00	922,744,254.60	62,118	652,926.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	63.21140	0.06321	49.92300	0.04992	63.211	19.37	0.10	0.00	0	405.00			
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	105.82280	0.10582	80.15350	0.08015	105.823	19.24	0.15	0.00	0	20,000.00			
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	128.35110	0.12835	98.49940	0.09850	128.351	19.28	0.17	0.00	0	7,500.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	132.42430	0.13242	101.84010	0.10184	132.424	19.29	0.17	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	149.66870	0.14967	116.05180	0.11605	149.669	19.32	0.19	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,060.05040	1.06005	1,217.52660	1.21753	1,060.050	19.41	0.76	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	268.99380	0.26899	215.34570	0.21535	268.994	19.56	0.30	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	389.27220	0.38927	318.67440	0.31867	389.272	19.89	0.38	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	690.08670	0.69009	814.53480	0.81453	690.087	20.00	0.59	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	435.38670	0.43539	359.63480	0.35963	435.387	20.00	0.41	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	679.66720	0.67967	803.08380	0.80308	679.667	20.03	0.59	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	484.47570	0.48448	403.56610	0.40357	484.476	20.12	0.44	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	629.34610	0.62935	747.60720	0.74761	629.346	20.14	0.56	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	515.33690	0.51534	431.34240	0.43134	515.337	20.18	0.45	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	505.77060	0.50577	607.78380	0.60778	505.771	20.52	0.48	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	651.07060	0.65107	552.88380	0.55288	651.071	20.52	0.52	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	398.52390	0.39852	484.80920	0.48481	398.524	21.00	0.40	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,057.63180	1.05763	929.98520	0.92999	1,057.632	21.48	0.67	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,133.37870	1.13338	1,001.15220	1.00115	1,133.379	21.66	0.69	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	253.03860	0.25304	314.26590	0.31427	253.039	21.94	0.28	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	225.84800	0.22585	281.80720	0.28181	225.848	22.18	0.26	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	220.41240	0.22041	275.29280	0.27529	220.412	22.24	0.25	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	164.43580	0.16444	207.90330	0.20790	164.436	22.86	0.20	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	148.72210	0.14872	189.37220	0.18937	148.722	23.04	0.18	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	133.39630	0.13340	170.80280	0.17080	133.396	23.23	0.16	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	131.18440	0.13118	168.08570	0.16809	131.184	23.26	0.16	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	126.87340	0.12687	162.78340	0.16278	126.873	23.32	0.16	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	98.82160	0.09882	128.06300	0.12806	98.822	23.77	0.13	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	65.50670	0.06551	86.21000	0.08621	65.507	24.53	0.09	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	55.71850	0.05572	73.75200	0.07375	55.719	24.83	0.07	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	14.35970	0.01436	24.47980	0.02448	14.360	27.75	0.02	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.87850	14.87850	15.07920	15.07920		20.38	0.00	15,131,450.00	1,000	500.00
\$ / R	On 28/09/2016	Any day expiry			14.88150	14.88150	15.08230	15.08230		20.40	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	7.74170	0.00774	5.49680	0.00550	7.742	21.62	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	110.74270	0.11074	84.51820	0.08452	110.743	19.37	0.14	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	48.18200	0.04818	61.71660	0.06172	48.182	25.62	0.06	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	43.44120	0.04344	55.14970	0.05515	43.441	25.90	0.06	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.88750	14.88750	15.08830	15.08830		20.43	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.92960	14.92960	15.13160	15.13160		20.45	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.96600	14.96600	15.16890	15.16890		20.41	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	10.83300	0.01083	9.07330	0.00907	10.833	20.23	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	144.30410	0.14430	109.88770	0.10989	144.304	19.24	0.16	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	70.70080	0.07070	80.87190	0.08087	70.701	26.28	0.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	68.34390	0.06834	78.02780	0.07803	68.344	26.45	0.07	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.96900	14.96900	15.17200	15.17200		20.42	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	103.36150	0.10336	74.42360	0.07442	103.361	19.21	0.12	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	749.92940	0.74993	651.06310	0.65106	749.929	20.58	0.50	0.00	0	9,960.00

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 27/10/2016	Any day expiry	16.14	Call	334.97090	0.33497	397.89070	0.39789	334.971	22.19	0.30	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.00240	15.00240	15.20620	15.20620		20.43	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	699.82200	0.69982	606.63370	0.60663	699.822	20.37	0.46	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	327.52320	0.32752	386.28940	0.38629	327.523	22.45	0.28	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.03270	15.03270	15.23730	15.23730		20.49	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	117.41600	0.11742	93.00140	0.09300	117.416	18.78	0.13	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,119.70510	1.11971	1,001.92140	1.00192	1,119.705	21.27	0.59	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	240.22710	0.24023	284.42090	0.28442	240.227	23.43	0.21	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			15.06600	15.06600	15.27140	15.27140		20.43	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	13.45120	0.01345	15.60490	0.01560	13.451	18.92	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	173.02870	0.17303	141.08320	0.14108	173.029	18.90	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	96.61770	0.09662	105.47740	0.10548	96.618	27.05	0.09	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.11450	15.11450	15.32120	15.32120		20.48	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.12970	15.12970	15.33670	15.33670		20.51	0.00	310,158,850.00	20,500	101,076.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.61000	0.01561	12.13300	0.01213	15.610	18.40	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	139.73430	0.13973	112.32630	0.11233	139.734	18.83	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	164.10330	0.16410	134.04040	0.13404	164.103	18.90	0.15	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	195.73260	0.19573	162.62230	0.16262	195.733	18.99	0.17	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	244.22630	0.24423	205.46970	0.20547	244.226	19.10	0.21	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	331.32850	0.33133	282.57340	0.28257	331.328	19.27	0.26	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	401.43970	0.40144	343.51490	0.34351	401.440	19.44	0.29	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	503.66190	0.50366	434.18020	0.43418	503.662	19.72	0.34	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	525.72260	0.52572	454.32510	0.45433	525.723	19.77	0.35	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	585.57610	0.58558	509.20500	0.50920	585.576	19.92	0.38	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	619.28180	0.61928	540.23610	0.54024	619.282	20.00	0.39	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	669.20180	0.66920	586.35410	0.58635	669.202	20.11	0.41	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	726.47730	0.72648	639.47700	0.63948	726.477	20.24	0.43	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	764.18990	0.76419	674.56820	0.67457	764.190	20.32	0.44	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	775.14440	0.77514	684.77790	0.68478	775.144	20.34	0.45	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	889.27290	0.88927	791.22820	0.79123	889.273	20.57	0.48	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	895.22820	0.89523	796.75420	0.79675	895.228	20.59	0.49	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,011.87850	1.01188	905.62300	0.90562	1,011.879	20.83	0.52	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	741.57850	0.74158	842.32300	0.84232	741.579	20.83	0.48	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	705.54210	0.70554	802.67100	0.80267	705.542	20.96	0.46	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,075.84210	1.07584	965.97100	0.96597	1,075.842	20.96	0.54	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,121.62430	1.12162	1,009.27220	1.00927	1,121.624	21.05	0.55	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,195.69190	1.19569	1,079.02660	1.07903	1,195.692	21.21	0.57	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,278.85900	1.27886	1,157.42950	1.15743	1,278.859	21.38	0.59	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	593.85650	0.59386	677.75540	0.67776	593.857	21.45	0.40	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,422.21540	1.42222	1,294.25240	1.29425	1,422.215	21.67	0.62	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,571.07270	1.57107	1,436.97840	1.43698	1,571.073	21.96	0.65	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,779.43530	1.77944	1,638.17890	1.63818	1,779.435	22.33	0.68	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,826.74560	1.82675	1,684.12270	1.68412	1,826.746	22.41	0.69	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	422.30190	0.42230	486.23020	0.48623	422.302	22.44	0.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,954.78140	1.95478	1,808.02330	1.80802	1,954.781	22.63	0.71	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	379.47830	0.37948	437.69720	0.43770	379.478	22.73	0.28	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	354.69240	0.35469	409.51970	0.40952	354.692	22.92	0.26	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	347.93920	0.34794	401.83200	0.40183	347.939	22.97	0.26	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	346.27140	0.34627	399.93280	0.39993	346.271	22.99	0.26	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	268.22650	0.26823	310.68560	0.31069	268.227	23.71	0.21	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	249.07540	0.24908	288.67510	0.28868	249.075	23.92	0.20	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	245.65910	0.24566	284.74850	0.28475	245.659	23.96	0.19	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	217.42080	0.21742	247.52750	0.24753	217.421	24.53	0.17	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	212.89650	0.21290	241.19790	0.24120	212.897	24.66	0.17	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	209.95870	0.20996	237.79930	0.23780	209.959	24.74	0.17	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	208.51420	0.20851	236.12810	0.23613	208.514	24.78	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	186.73140	0.18673	210.90890	0.21091	186.731	25.48	0.15	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	162.88950	0.16289	183.28620	0.18329	162.890	26.40	0.13	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	158.62930	0.15863	178.34890	0.17835	158.629	26.59	0.12	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	157.70930	0.15771	177.28280	0.17728	157.709	26.63	0.12	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	151.08430	0.15108	169.60460	0.16960	151.084	26.95	0.12	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	146.93120	0.14693	164.78920	0.16479	146.931	27.16	0.12	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	115.42540	0.11543	139.60790	0.13961	115.425	27.26	0.09	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	112.15420	0.11215	135.79090	0.13579	112.154	27.26	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	108.34110	0.10834	131.33630	0.13134	108.341	27.26	0.09	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	99.90310	0.09990	121.45710	0.12146	99.903	27.26	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	92.61430	0.09261	112.89830	0.11290	92.614	27.26	0.08	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	88.37640	0.08838	107.91060	0.10791	88.376	27.26	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	81.38930	0.08139	99.66740	0.09967	81.389	27.26	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	78.55460	0.07855	96.31570	0.09632	78.555	27.26	0.07	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	56.87070	0.05687	70.51590	0.07052	56.871	27.26	0.05	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	53.52800	0.05353	66.50950	0.06651	53.528	27.26	0.05	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	46.24220	0.04624	57.74520	0.05775	46.242	27.26	0.04	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	44.57240	0.04457	55.72980	0.05573	44.572	27.26	0.04	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.38620	15.38620	15.59660	15.59660		20.57	0.00	6,308,342.00	410	25,445.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	963.45850	0.96346	868.19760	0.86820	963.459	20.35	0.44	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,039.57820	1.03958	940.04430	0.94004	1,039.578	20.52	0.46	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,249.38500	1.24939	1,140.15010	1.14015	1,249.385	20.93	0.51	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,275.14720	1.27515	1,164.72450	1.16472	1,275.147	20.97	0.52	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,995.48140	1.99548	1,856.89510	1.85690	1,995.481	22.24	0.64	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	348.34940	0.34835	390.65040	0.39065	348.349	24.22	0.22	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	347.18120	0.34718	389.34760	0.38935	347.181	24.23	0.21	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	298.74880	0.29875	330.28150	0.33028	298.749	25.17	0.19	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	272.55620	0.27256	300.64170	0.30064	272.556	25.83	0.17	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	128.23510	0.12824	152.99050	0.15299	128.235	26.91	0.09	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.68840	15.68840	15.90210	15.90210		20.69	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	824.21330	0.82421	749.59360	0.74959	824.213	19.69	0.36	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,158.41250	1.15841	1,060.70160	1.06070	1,158.413	20.44	0.44	0.00	0	150.00

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 19/06/2017	Foreign Exchange Future	15.78	Put	1,328.48410	1.32848	1,223.95750	1.22396	1,328.484	20.78	0.47	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	622.34040	0.62234	682.87330	0.68287	622.340	23.45	0.30	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	545.75930	0.54576	598.86020	0.59886	545.759	24.01	0.27	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	438.19680	0.43820	474.35070	0.47435	438.197	25.58	0.22	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.76960	15.76960	15.97710	15.97710		20.95	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.80820	15.80820	16.01410	16.01410		21.16	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.84680	15.84680	16.05110	16.05110		21.20	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.88540	15.88540	16.08800	16.08800		21.20	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.85470	14.85470	15.05490	15.05490		20.28	0.00	193,111.10	13	640.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.12970	15.12970	15.33670	15.33670		20.51	0.00	151,297.00	10	76.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.38620	15.38620	15.59660	15.59660		20.57	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.68840	15.68840	15.90210	15.90210		20.69	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.79630	19.79630	20.19650	20.19650		17.31	0.00	1,443,528.00	72	131.00
£ / R	On 08/09/2016	Any day expiry			19.89530	19.89530	20.29860	20.29860		17.19	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,501.32790	1.50133	1,189.75440	1.18975	1,501.328	18.16	0.78	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	12.91390	0.01291	14.11980	0.01412	12.914	27.10	0.02	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.94150	19.94150	20.34620	20.34620		17.13	0.00	613,978,843.50	30,789	72,373.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	583.69640	0.58370	411.05380	0.41105	583.696	17.07	0.46	0.00	0	7,500.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	131.65320	0.13165	195.46500	0.19547	131.653	18.52	0.15	0.00	0	5,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	81.93190	0.08193	117.60500	0.11761	81.932	19.26	0.10	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	35.93850	0.03594	47.52940	0.04753	35.938	20.68	0.05	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	25.15450	0.02515	25.30410	0.02530	25.154	25.68	0.03	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			20.32980	20.32980	20.74700	20.74700		18.07	0.00	0.00	0	647.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	85.80390	0.08580	69.03190	0.06903	85.804	17.93	0.07	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	259.44640	0.25945	198.34080	0.19834	259.446	17.31	0.19	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,700.54560	1.70055	1,429.18020	1.42918	1,700.546	18.83	0.63	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,974.61800	2.97462	2,637.34310	2.63734	2,974.618	19.94	0.80	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	144.21650	0.14422	188.55100	0.18855	144.216	20.73	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	31.75230	0.03175	36.97080	0.03697	31.752	20.93	0.03	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.69500	20.69500	21.11990	21.11990		19.04	0.00	1,096,835.00	53	242.00
£ / R	On 25/04/2017	Any day expiry			20.88450	20.88450	21.31440	21.31440		19.42	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			21.13320	21.13320	21.56240	21.56240		0.00	0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.36090	21.36090	21.76980	21.76980		19.99	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14500	0.14500	0.14701	0.14701		19.08	0.00	0.00	0	990.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14821	0.14821	0.15031	0.15031		18.55	0.00	0.00	0	7,469.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15125	0.15125	0.15339	0.15339		18.85	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15489	0.15489	0.15707	0.15707		19.27	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			16.34930	16.34930	16.44330	16.44330		20.03	0.00	0.00	0	0.00
€ / R	On 13/07/2016	Any day expiry			16.28940	16.28940	16.47470	16.47470		18.43	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			16.34910	16.34910	16.54330	16.54330		19.02	0.00	0.00	0	65.00

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 15/08/2016	Any day expiry			16.41830		16.41830		16.61580	16.61580		18.65	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.55510		16.55510		16.75550	16.75550		18.87	0.00	3,128,913.90	189	49,158.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	416.25240		0.41625		508.69810	0.50870	416.252	19.46	0.40	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.59910		16.59910		16.80010	16.80010		19.45	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.91960		16.91960		17.12750	17.12750		19.32	0.00	0.00	0	20,567.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	884.13440		0.88413		803.48180	0.80348	884.134	19.32	0.47	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	108.50890		0.10851		128.17780	0.12818	108.509	25.73	0.08	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.26370		17.26370		17.47550	17.47550		19.57	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.67400		17.67400		17.88890	17.88890		19.80	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.80980		17.80980		18.01560	18.01560		20.19	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.43947		99.43947		99.41769	99.41769			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.58267		96.58267		96.55525	96.55525			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.39119		95.39119		95.36050	95.36050			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.47688		97.47688		97.44457	97.44457			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08763		100.08763		100.08807	100.08807			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.06233		100.06233		100.06458	100.06458			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.72895		99.72895		99.73217	99.73217			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.82658		99.82658		99.83118	99.83118			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.16693		100.16693		100.17683	100.17683			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.51102		99.51102		99.52925	99.52925			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.31952		99.31952		99.27914	99.27914			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.49390		99.49390		99.41548	99.41548			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.75652		98.75652		98.76615	98.76615			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.13995		98.13995		98.15572	98.15572			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.48660		97.48660		97.50838	97.50838			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.80453		97.80453		97.83010	97.83010			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			492.71200		492.71200		493.47600	493.47600			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			502.16800		502.16800		502.94900	502.94900			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			569.67900		569.67900		571.33000	571.33000			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			580.61200		580.61200		582.29800	582.29800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			517.69100		517.69100		519.49700	519.49700			0.00	0.00	0	721.00
ALBI	On 03/11/2016	Index Future			527.62700		527.62700		529.47100	529.47100			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			538.16100		538.16100		540.04500	540.04500			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.02110		11.02110		11.16290	11.16290		14.86	0.00	2,314,431.00	210	8,463.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.18980		11.18980		11.33600	11.33600		14.93	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.34800		11.34800		11.49620	11.49620		15.37	0.00	1,112,104.00	98	4,235.00

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
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.53570		11.53570		11.68520	11.68520		15.78	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.56270		11.56270		11.70660	11.70660		16.25	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.44060		11.44060		11.58870	11.58870		15.76	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.65300		11.65300		11.80580	11.80580		15.82	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.85180		11.85180		12.00670	12.00670		16.17	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.31010		15.31010		15.43410	15.43410		19.04	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.67710		15.67710		15.80260	15.80260		19.90	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	16.02660		16.02660		16.14810	16.14810		20.61	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.22190		2.22190		2.25540	2.25540		18.78	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.25320		2.25320		2.28840	2.28840		18.86	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.27970		2.27970		2.31530	2.31530		19.34	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.22480		2.22480		2.26020	2.26020		19.03	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.27450		2.27450		2.31160	2.31160		18.99	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
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future	10.39160		80.09770		10.33670	80.45681			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.46804		77.82596		10.41129	78.19237			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.54135		79.38021		10.48262	79.75458			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	10.54644		84.43603		10.49154	84.84612			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.62168		81.77666		10.56494	82.19502			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	515.92500		515.92500		517.60000	517.60000			0.00	20,637,000.00	4	447.00



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
GOVI	On 03/11/2016	GOVI	525.82700		525.82700		527.53700	527.53700			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	536.32400		536.32400		538.07300	538.07300			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.91650		1.91650		1.94200	1.94200		19.84	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.95260		1.95260		1.97910	1.97910		20.09	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.98540		1.98540		2.01220	2.01220		20.24	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.61928		127.61928		127.80654	127.80654			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future	130.05010		130.05010		130.24165	130.24165			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	109.05047		109.05047		108.88413	108.88413			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future	110.10847		110.10847		109.93946	109.93946			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	135.28435		135.28435		135.26948	135.26948			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future	137.86114		137.86114		137.84669	137.84669			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	134.96812		134.96812		134.95286	134.95286			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future	136.03298		136.03298		136.01851	136.01851			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	144.41781		144.41781		144.40164	144.40164			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future	147.16856		147.16856		147.15298	147.15298			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	248.51300		248.51300		248.51600	248.51600			0.00	19,881,040.00	8	1,079.00
IGOV	On 03/11/2016	Index Future	253.29800		253.29800		253.30200	253.30200			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	258.37000		258.37000		258.37600	258.37600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	672.96700		672.96700		672.96900	672.96900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	685.80900		685.80900		685.81100	685.81100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.36000		92.64000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.40000		92.60000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.42000		92.58000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.47000		92.53000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.46000		92.54000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.52000		92.48000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.57000		92.43000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.60000		92.40000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.67000		92.33000		7.75000	92.25000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.72000		92.28000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.75000		92.25000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.82000		92.18000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14480		0.14480		0.14650	0.14650			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14440		0.14440		0.14690	0.14690			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14540		0.14540		0.14690	0.14690			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05140		0.05140		0.05170	0.05170			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05070		0.05070		0.05070	0.05070			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04990		0.04990		0.04990	0.04990			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.54170		10.54170		10.66730	10.66730		15.76	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.69150		10.69150		10.82090	10.82090		15.89	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.83260		10.83260		10.96310	10.96310		16.62	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35950		1.35950		1.36590	1.36590			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37350		1.37350		1.38060	1.38060			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38570		1.38570		1.39280	1.39280			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11450		1.11450		1.11300	1.11300			0.00	0.00	0	13,043.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11830		1.11830		1.11680	1.11680			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12200		1.12200		1.12050	1.12050			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.83847		112.53946		8.79322	112.86578		9.95	0.00	0.00	0	97,734.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,417.97000		1.41797	1,624.41000	1.62441	1,417.970	9.90	0.52	0.52	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,608.21000		1.60821	1,827.47000	1.82747	1,608.210	9.92	0.56	0.56	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	386.91000		0.38691	345.30000	0.34530	386.910	10.06	0.20	0.20	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,578.22000		3.57822	3,869.49000	3.86949	3,578.220	10.08	0.83	0.83	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,867.97000		3.86797	4,165.00000	4.16500	3,867.970	10.10	0.85	0.85	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	220.70000		0.22070	196.41000	0.19641	220.700	10.13	0.12	0.12	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	95.98000		0.09598	85.38000	0.08538	95.980	10.21	0.06	0.06	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	13.58000		0.01358	12.30000	0.01230	13.580	10.38	0.01	0.01	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.87842		114.67610		8.83130	115.00930		9.65	0.00	0.00	0	482.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,860.98000		3.86098	4,107.03000	4.10703	3,860.980	9.73	0.65	0.65	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,783.43000		4.78343	5,048.82000	5.04882	4,783.430	9.82	0.72	0.72	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	761.51000		0.76151	716.69000	0.71669	761.510	9.92	0.20	0.20	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	696.63000		0.69663	655.77000	0.65577	696.630	9.94	0.19	0.19	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

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
R197	On 04/08/2016	Bond Future			299.77888		299.77888		299.74720	299.74720			0.00	0.00	0	1,667.00
R197	On 03/11/2016	Bond Future			305.48870		305.48870		305.45810	305.45810			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			249.41462		249.41462		249.38771	249.38771		8.51	0.00	0.00	0	37,411.00
R202	On 03/11/2016	Bond Future			254.16538		254.16538		254.13917	254.13917			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			8.54181		99.51371		8.50139	99.70885		7.28	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future			8.58130		97.47195		8.53873	97.67133		7.30	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.61092		99.41835		8.56590	99.62254		7.04	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			7.49497		104.08769		7.45589	104.12846		1.21	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future			7.41411		101.89213		7.36251	101.93428		0.98	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.15077		103.92696		7.07550	103.97076		0.68	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			9.23576		90.79693		9.18056	91.19065			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future			9.27884		92.52102		9.22178	92.92282			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			9.36573		93.89013		9.31055	94.31008		13.39	0.00	0.00	0	12,695.00
R2032	On 03/11/2016	Bond Future			9.41269		91.51391		9.35571	91.94238		13.69	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.45321		93.34170		9.39433	93.77946		13.45	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			9.46483		98.81189		9.41471	99.23058			0.00	0.00	0	4,998.00
R2035	On 03/11/2016	Bond Future			9.51273		96.18619		9.46104	96.61332			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			9.53612		90.97415		9.48100	91.43208		15.51	0.00	0.00	0	41,183.00
R2037	On 03/11/2016	Bond Future			9.58099		92.70170		9.52422	93.16886		15.23	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.62041		90.29618		9.56188	90.77336		15.69	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			7.88358		101.32423		7.84713	101.40168		2.74	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future			7.89463		103.24797		7.85322	103.32751		2.43	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future			7.86658		101.26767		7.81872	101.34959		2.22	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

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
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	9.59114	94.75940		9.53603	95.24932		16.21	0.00	0.00	0	722.00
R2040	On 03/11/2016		Bond Future	9.63622	96.55880		9.57949	97.05851		15.90	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	9.63582	91.73234		9.57566	92.27021		16.91	0.00	0.00	0	19,251.00
R2044	On 03/11/2016		Bond Future	9.68032	93.47424		9.61842	94.02292		16.61	0.00	0.00	0	285.00
R2044	On 02/02/2017		Bond Future	9.71975	90.95898		9.65601	91.51934		17.13	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	9.62403	95.25391		9.56888	95.75837		16.72	0.00	4,762,695.50	50	59,058.00
R2048	On 03/11/2016		Bond Future	9.67002	92.62399		9.61326	93.13860		17.21	0.00	0.00	0	1,529.00
R2048	On 02/02/2017		Bond Future	9.71184	94.47369		9.65338	94.99927		16.93	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	8.14215	97.88001		8.10143	97.99794		4.11	0.00	0.00	0	76,760.00
R207	On 02/02/2017		Bond Future	8.17260	98.08650		8.12353	98.21064		3.58	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	2,251.03000	2.25103		2,361.42000	2.36142	2,251.030	3.65	0.75	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	8.29778	96.55957		8.25712	96.70819		5.47	0.00	0.00	0	48,487.00
R208	On 03/11/2016		Bond Future	8.33196	94.99020		8.28846	95.14220		5.29	0.00	0.00	0	46.00
R208	On 02/02/2017		Bond Future	8.35041	96.88724		8.30363	97.04305		4.97	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	9.40836	74.18796		9.35321	74.57207		15.40	0.00	741,879.60	10	55,073.00
R209	On 04/08/2016	9.40	Call	1,378.61000	1.37861		1,601.33000	1.60133	1,378.610	15.35	0.50	0.00	0	250.00
R209	On 04/08/2016	9.60	Call	2,156.25000	2.15625		2,432.34000	2.43234	2,156.250	15.46	0.65	0.00	0	5,624.00
R209	On 04/08/2016	9.70	Put	630.33000	0.63033		544.44000	0.54444	630.330	15.53	0.28	0.00	0	250.00
R209	On 04/08/2016	10.29	Put	75.12000	0.07512		62.05000	0.06205	75.120	15.91	0.05	0.00	0	250.00
R209	On 04/08/2016	10.60	Call	7,608.38000	7.60838		7,989.49000	7.98949	7,608.380	16.04	0.99	0.00	0	5,624.00
R209	On 03/11/2016		Bond Future	9.44989	72.44590		9.39316	72.83774		15.79	0.00	0.00	0	0.00
R209	On 03/11/2016	10.25	Put	833.15000	0.83315		764.79000	0.76479	833.150	16.28	0.20	0.00	0	5,000.00
R209	On 02/02/2017		Bond Future	9.48567	73.89276		9.42728	74.29307		15.61	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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			189.22794		189.22794		189.20784	189.20784			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.54978		190.54978		190.53020	190.53020			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			139.75597		139.75597		139.74241	139.74241			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.41799		142.41799		142.40499	142.40499			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			146.19625		146.19625		146.18050	146.18050			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.98096		148.98096		148.96570	148.96570			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			9.27856		85.09580		9.22840	85.44155		13.11	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.32330		83.16075		9.27153	83.51353		13.41	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.36287		84.82134		9.30935	85.18190		13.21	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			9.53294		74.28988		9.47779	74.68791		16.20	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	30.56000		0.03056		45.57000	0.04557	30.560	15.72	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	783.92000		0.78392		949.41000	0.94941	783.920	15.98	0.33	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,310.44000		5.31044		5,689.97000	5.68997	5,310.440	16.56	0.92	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,040.16000		11.04016		11,438.05000	11.43805	11,040.160	16.85	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.57623		72.40327		9.51953	72.80928		16.66	0.00	0.00	0	1,810.00
R214	On 02/02/2017	Bond Future			9.61525		73.84905		9.55689	74.26386		16.42	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 19/09/2016	Foreign Exchange Future			25,949.26000		25,949.26000		26,310.73000	26,310.73000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			26,447.41000		26,447.41000		26,823.63000	26,823.63000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.02910		11.02910		11.16970	11.16970		17.02	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.22320		11.22320		11.37040	11.37040		17.03	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.07510		5.07510		5.11370	5.11370		14.41	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.06910		5.06910		5.11000	5.11000		14.36	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future			1.42630		1.42630		1.37750	1.37750			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.36940	1.36940	1.32540	1.32540			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.31970	1.31970	1.27990	1.27990			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,050,106,581.80</b>	<b>131,973</b>	<b>3,419,414.00</b>
<b>Grand Total:</b>											<b>2,050,106,581.80</b>	<b>131,973</b>	<b>3,419,414.00</b>