



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: 01/07/2016

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 01/07/2016	Any day expiry	14.52580	14.52580		14.64050	14.64050		17.68	0.00	267,274,720.00	18,400	0.00	
\$ / R	On 05/07/2016	Any day expiry	14.55630	14.55630		14.64050	14.64050		18.75	0.00	0.00	0	0.00	
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	91.70750	0.09171	77.97280	0.07797	91.708	19.40	0.42	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	140.96620	0.14097	112.75630	0.11276	140.966	19.35	0.55	0.00	0	1,000.00
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	289.25570	0.28926	233.22950	0.23323	289.256	21.78	0.76	0.00	0	3,000.00
\$ / R	On 05/07/2016	Any day expiry	15.16	Put	616.02170	0.61602	539.09460	0.53909	616.022	26.14	0.93	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	14.57400	14.57400		14.64940	14.64940		19.48	0.00	0.00	0	0.00	
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	68.61870	0.06862	54.47480	0.05447	68.619	19.14	0.24	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	487.27880	0.48728	438.06430	0.43806	487.279	20.38	0.79	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	977.63170	0.97763	908.95940	0.90896	977.632	22.24	0.95	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry	14.58240	14.58240		14.65840	14.65840		20.06	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.60910	14.60910		14.68820	14.68820		19.92	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	662.36610	0.66237	610.98670	0.61099	662.366	21.18	0.74	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.61180	14.61180		14.69120	14.69120		20.01	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,996.92950	1.99693	1,918.64700	1.91865	1,996.930	24.51	0.97	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	1.99500	0.00200	2.82890	0.00283	1.995	32.17	0.01	0.00	0	7,229.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 27/07/2016	Any day expiry		14.61450	14.61450	14.69410	14.69410		20.09	0.00	0.00	0	2,110.00
\$ / R	11.80	Put	Any day expiry	0.26520	0.00027		0.44550	0.00045	0.265	26.05	0.00	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	22.32200	0.02232		22.36940	0.02237	22.322	19.93	0.06	0.00	0	150.00
\$ / R	17.13	Call	Any day expiry	4.38090	0.00438		5.54410	0.00554	4.381	26.18	0.01	0.00	0	250.00
\$ / R	17.45	Call	Any day expiry	2.74710	0.00275		4.15110	0.00415	2.747	27.17	0.01	0.00	0	150.00
\$ / R		On 28/07/2016	Any day expiry		14.61720	14.61720	14.69710	14.69710		20.16	0.00	0.00	0	265.00
\$ / R		On 29/07/2016	Any day expiry		14.61990	14.61990	14.70010	14.70010		20.23	0.00	5,583,530.00	380	1,421.00
\$ / R		On 01/08/2016	Any day expiry		14.62790	14.62790	14.61170	14.61170		20.11	0.00	0.00	0	0.00
\$ / R	14.52	Put	Any day expiry	286.82540	0.28683		0.00000	0.00000	286.825	19.95	0.44	0.00	0	18,400.00
\$ / R	14.68	Call	Any day expiry	318.34160	0.31834		0.00000	0.00000	318.342	20.18	0.49	262,218,173.31	36,800	18,400.00
\$ / R		On 05/08/2016	Any day expiry		14.63860	14.63860	14.72100	14.72100		20.23	0.00	0.00	0	1,713.00
\$ / R		On 11/08/2016	Any day expiry		14.65630	14.65630	14.73880	14.73880		20.08	0.00	0.00	0	0.00
\$ / R	12.70	Put	Any day expiry	8.54290	0.00854		9.69100	0.00969	8.543	21.47	0.02	0.00	0	2,000.00
\$ / R	15.52	Call	Any day expiry	136.84180	0.13684		162.83470	0.16283	136.842	21.84	0.23	0.00	0	2,000.00
\$ / R		On 15/08/2016	Any day expiry		14.66930	14.66930	14.75070	14.75070		19.95	0.00	0.00	0	646.00
\$ / R		On 16/08/2016	Any day expiry		14.67250	14.67250	14.75360	14.75360		20.07	0.00	0.00	0	0.00
\$ / R	15.81	Call	Any day expiry	110.75810	0.11076		131.66570	0.13167	110.758	22.23	0.18	0.00	0	10,000.00
\$ / R		On 17/08/2016	Any day expiry		14.67570	14.67570	14.75660	14.75660		20.10	0.00	0.00	0	0.00
\$ / R	15.84	Put	Any day expiry	1,275.06100	1.27506		1,214.77060	1.21477	1,275.061	22.30	0.82	0.00	0	5,000.00
\$ / R	17.39	Call	Any day expiry	15.34640	0.01535		18.26100	0.01826	15.346	24.78	0.03	0.00	0	5,000.00
\$ / R		On 18/08/2016	Any day expiry		14.67890	14.67890	14.75960	14.75960		20.12	0.00	0.00	0	0.00
\$ / R	16.01	Call	Any day expiry	93.53850	0.09354		111.28600	0.11129	93.539	22.61	0.15	0.00	0	5,000.00
\$ / R		On 23/08/2016	Any day expiry		14.69510	14.69510	14.77440	14.77440		20.04	0.00	0.00	0	0.00
\$ / R		On 26/08/2016	Any day expiry		14.70480	14.70480	14.78330	14.78330		20.11	0.00	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	3.49890	0.00350		3.94330	0.00394	3.499	23.59	0.01	0.00	0	250.00
\$ / R	13.50	Put	Any day expiry	67.09900	0.06710		62.45950	0.06246	67.099	19.16	0.12	0.00	0	150.00
\$ / R	17.70	Call	Any day expiry	18.77580	0.01878		22.07310	0.02207	18.776	25.24	0.03	0.00	0	250.00
\$ / R	17.93	Call	Any day expiry	14.25620	0.01426		17.15120	0.01715	14.256	25.49	0.03	0.00	0	150.00
\$ / R		On 29/08/2016	Any day expiry		14.71450	14.71450	14.79220	14.79220		20.01	0.00	0.00	0	3,367.00
\$ / R		On 06/09/2016	Any day expiry		14.74030	14.74030	14.81600	14.81600		19.99	0.00	0.00	0	0.00
\$ / R		On 08/09/2016	Any day expiry		14.74600	14.74600	14.82200	14.82200		20.04	0.00	0.00	0	0.00
\$ / R		On 09/09/2016	Any day expiry		14.74880	14.74880	14.82490	14.82490		20.06	0.00	0.00	0	0.00
\$ / R	15.00	Call	Any day expiry	416.09280	0.41609		457.89620	0.45790	416.093	20.49	0.44	0.00	0	133.00
\$ / R	16.50	Call	Any day expiry	105.84870	0.10585		121.56260	0.12156	105.849	23.07	0.14	0.00	0	121.00
\$ / R		On 13/09/2016	Any day expiry		14.76010	14.76010	14.83680	14.83680		20.00	0.00	0.00	0	0.00
\$ / R	14.95	Put	Any day expiry	642.74890	0.64275		609.61960	0.60962	642.749	20.34	0.54	0.00	0	1,000.00
\$ / R	18.71	Call	Any day expiry	18.11820	0.01812		16.61870	0.01662	18.118	26.67	0.03	0.00	0	1,000.00
\$ / R		On 15/09/2016	Any day expiry		14.76580	14.76580	14.84280	14.84280		20.11	0.00	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		14.77710	14.77710	14.85470	14.85470		20.05	0.00	908,806,427.10	61,501	650,114.00
\$ / R	13.24	Put	Foreign Exchange Future	64.62180	0.06462		63.21140	0.06321	64.622	18.98	0.10	0.00	0	405.00
\$ / R	13.56	Put	Foreign Exchange Future	111.30340	0.11130		105.82280	0.10582	111.303	18.97	0.16	0.00	0	20,000.00
\$ / R	13.68	Put	Foreign Exchange Future	135.10840	0.13511		128.35110	0.12835	135.108	19.02	0.18	0.00	0	7,500.00
\$ / R	13.70	Put	Foreign Exchange Future	139.41150	0.13941		132.42430	0.13242	139.411	19.03	0.19	0.00	0	2,240.00
\$ / R	13.78	Put	Foreign Exchange Future	157.62290	0.15762		149.66870	0.14967	157.623	19.06	0.20	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	14.00	Call	993.47420		0.99347	1,060.05040	1.06005	993.474	19.15	0.74	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	284.46430		0.28446	268.99380	0.26899	284.464	19.34	0.31	0.00	0	2,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	411.06600		0.41107	389.27220	0.38927	411.066	19.70	0.40	0.00	0	47,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	636.52880		0.63653	690.08670	0.69009	636.529	19.81	0.57	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	459.42880		0.45943	435.38670	0.43539	459.429	19.81	0.43	0.00	0	65.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	626.56430		0.62656	679.66720	0.67967	626.564	19.84	0.56	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	510.80830		0.51081	484.47570	0.48448	510.808	19.93	0.46	0.00	0	2,240.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	578.54370		0.57854	629.34610	0.62935	578.544	19.96	0.54	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	543.06090		0.54306	515.33690	0.51534	543.061	20.00	0.48	0.00	0	20,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	462.07820		0.46208	505.77060	0.50577	462.078	20.38	0.46	5,599,392.48	800	1,300.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	684.97820		0.68498	651.07060	0.65107	684.978	20.38	0.54	0.00	0	65.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	361.46450		0.36146	398.52390	0.39852	361.464	20.88	0.38	0.00	0	2,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,104.41170		1.10441	1,057.63180	1.05763	1,104.412	21.38	0.69	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,181.91830		1.18192	1,133.37870	1.13338	1,181.918	21.56	0.71	0.00	0	325.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	226.64220		0.22664	253.03860	0.25304	226.642	21.84	0.26	0.00	0	7,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	201.62710		0.20163	225.84800	0.22585	201.627	22.09	0.24	0.00	0	201.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	196.63740		0.19664	220.41240	0.22041	196.637	22.14	0.23	0.00	0	7,500.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	145.34930		0.14535	164.43580	0.16444	145.349	22.75	0.18	0.00	0	20,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	131.15290		0.13115	148.72210	0.14872	131.153	22.94	0.16	0.00	0	15,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	117.35330		0.11735	133.39630	0.13340	117.353	23.14	0.15	0.00	0	635.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	115.36430		0.11536	131.18440	0.13118	115.364	23.17	0.15	0.00	0	5,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	111.49210		0.11149	126.87340	0.12687	111.492	23.23	0.14	0.00	0	1,600.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	86.40480		0.08640	98.82160	0.09882	86.405	23.69	0.11	0.00	0	1,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	56.87360		0.05687	65.50670	0.06551	56.874	24.47	0.08	0.00	0	405.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	48.26140		0.04826	55.71850	0.05572	48.261	24.78	0.07	0.00	0	10,000.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	13.48640		0.01349	14.35970	0.01436	13.486	28.13	0.02	0.00	0	17,500.00	
\$ / R	On 27/09/2016	Any day expiry			14.79970		14.79970	14.87850	14.87850		20.07	0.00	0.00	0	500.00	
\$ / R	On 28/09/2016	Any day expiry			14.80250		14.80250	14.88150	14.88150		20.09	0.00	0.00	0	900.00	
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.84980		0.00685	7.74170	0.00774	6.850	20.95	0.01	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	113.71800		0.11372	110.74270	0.11074	113.718	18.96	0.15	0.00	0	150.00	
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	43.85890		0.04386	48.18200	0.04818	43.859	25.80	0.06	0.00	0	250.00	
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	40.12140		0.04012	43.44120	0.04344	40.121	26.17	0.05	0.00	0	150.00	
\$ / R	On 30/09/2016	Any day expiry			14.80820		14.80820	14.88750	14.88750		20.19	0.00	0.00	0	0.00	
\$ / R	On 14/10/2016	Any day expiry			14.84900		14.84900	14.92960	14.92960		20.25	0.00	0.00	0	830.00	
\$ / R	On 26/10/2016	Any day expiry			14.88490		14.88490	14.96600	14.96600		20.24	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.42030		0.00942	10.83300	0.01083	9.420	19.52	0.02	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	150.28860		0.15029	144.30410	0.14430	150.289	18.97	0.17	0.00	0	150.00	
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	67.01900		0.06702	70.70080	0.07070	67.019	26.59	0.07	0.00	0	250.00	
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	64.94010		0.06494	68.34390	0.06834	64.940	26.77	0.07	0.00	0	150.00	
\$ / R	On 27/10/2016	Any day expiry			14.88790		14.88790	14.96900	14.96900		20.24	0.00	0.00	0	0.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	107.67920		0.10768	103.36150	0.10336	107.679	18.96	0.13	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	784.69500		0.78469	749.92940	0.74993	784.695	20.48	0.52	0.00	0	9,960.00	
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	307.48460		0.30748	334.97090	0.33497	307.485	22.15	0.28	0.00	0	9,960.00	
\$ / R	On 07/11/2016	Any day expiry			14.92080		14.92080	15.00240	15.00240		20.28	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 07/11/2016	Any day expiry	14.95	Put	732.48200	0.73248	699.82200	0.69982	732.482	20.28	0.48	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	301.88110	0.30188	327.52320	0.32752	301.881	22.42	0.27	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.95070	14.95070	15.03270	15.03270		20.36	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	126.24440	0.12624	117.41600	0.11742	126.244	18.75	0.14	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,163.55190	1.16355	1,119.70510	1.11971	1,163.552	21.22	0.60	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	220.09450	0.22009	240.22710	0.24023	220.095	23.38	0.20	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.98360	14.98360	15.06600	15.06600		20.37	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.62560	0.01163	13.45120	0.01345	11.626	18.21	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	185.90270	0.18590	173.02870	0.17303	185.903	18.91	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	93.13100	0.09313	96.61770	0.09662	93.131	27.37	0.08	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			15.03140	15.03140	15.11450	15.11450		20.37	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			15.04630	15.04630	15.12970	15.12970		20.34	0.00	168,022,032.10	11,167	101,403.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.46250	0.01346	15.61000	0.01561	13.463	17.70	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	147.73820	0.14774	139.73430	0.13973	147.738	18.73	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	173.85430	0.17385	164.10330	0.16410	173.854	18.83	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	206.95110	0.20695	195.73260	0.19573	206.951	18.91	0.18	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	257.57320	0.25757	244.22630	0.24423	257.573	19.01	0.22	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	348.21600	0.34822	331.32850	0.33133	348.216	19.17	0.27	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	422.15700	0.42216	401.43970	0.40144	422.157	19.37	0.31	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	528.27340	0.52827	503.66190	0.50366	528.273	19.66	0.36	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	551.12820	0.55113	525.72260	0.52572	551.128	19.71	0.37	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	613.06730	0.61307	585.57610	0.58558	613.067	19.86	0.39	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	647.89950	0.64790	619.28180	0.61928	647.899	19.94	0.41	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	699.43380	0.69943	669.20180	0.66920	699.434	20.06	0.43	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	758.48740	0.75849	726.47730	0.72648	758.487	20.18	0.45	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	797.32590	0.79733	764.18990	0.76419	797.326	20.26	0.46	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	808.60060	0.80860	775.14440	0.77514	808.601	20.29	0.46	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	926.61930	0.92662	889.27290	0.88927	926.619	20.54	0.50	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	932.73350	0.93273	895.22820	0.89523	932.734	20.55	0.50	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,052.36670	1.05237	1,011.87850	1.01188	1,052.367	20.80	0.54	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	698.66670	0.69867	741.57850	0.74158	698.667	20.80	0.46	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	664.16050	0.66416	705.54210	0.70554	664.161	20.94	0.45	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,117.86050	1.11786	1,075.84210	1.07584	1,117.861	20.94	0.55	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,164.81820	1.16482	1,121.62430	1.12162	1,164.818	21.03	0.57	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,240.67460	1.24067	1,195.69190	1.19569	1,240.675	21.19	0.58	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,325.54340	1.32554	1,278.85900	1.27886	1,325.543	21.37	0.60	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	557.83780	0.55784	593.85650	0.59386	557.838	21.44	0.39	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,471.62250	1.47162	1,422.21540	1.42222	1,471.623	21.66	0.63	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,623.04410	1.62304	1,571.07270	1.57107	1,623.044	21.95	0.66	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,834.28850	1.83429	1,779.43530	1.77944	1,834.289	22.32	0.70	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,882.22990	1.88223	1,826.74560	1.82675	1,882.230	22.40	0.70	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	394.59500	0.39459	422.30190	0.42230	394.595	22.43	0.29	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,011.88920	2.01189	1,954.78140	1.95478	2,011.889	22.62	0.72	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	353.96430	0.35396	379.47830	0.37948	353.964	22.72	0.27	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	330.48710	0.33049	354.69240	0.35469	330.487	22.91	0.25	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	324.09770	0.32410	347.93920	0.34794	324.098	22.96	0.25	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	322.52160	0.32252	346.27140	0.34627	322.522	22.98	0.25	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	248.84980	0.24885	268.22650	0.26823	248.850	23.69	0.20	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	230.82360	0.23082	249.07540	0.24908	230.824	23.91	0.18	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	227.61330	0.22761	245.65910	0.24566	227.613	23.95	0.18	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	202.24600	0.20225	217.42080	0.21742	202.246	24.55	0.16	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	198.03420	0.19803	212.89650	0.21290	198.034	24.68	0.16	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	195.30080	0.19530	209.95870	0.20996	195.301	24.77	0.16	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	193.95580	0.19396	208.51420	0.20851	193.956	24.81	0.16	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	173.70430	0.17370	186.73140	0.18673	173.704	25.51	0.14	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	151.57080	0.15157	162.88950	0.16289	151.571	26.44	0.12	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	147.62260	0.14762	158.62930	0.15863	147.623	26.63	0.12	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	146.76880	0.14677	157.70930	0.15771	146.769	26.67	0.12	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	140.62830	0.14063	151.08430	0.15108	140.628	26.99	0.11	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	136.78050	0.13678	146.93120	0.14693	136.780	27.20	0.11	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	105.42510	0.10543	115.42540	0.11543	105.425	27.20	0.09	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	102.38120	0.10238	112.15420	0.11215	102.381	27.20	0.09	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	98.83530	0.09884	108.34110	0.10834	98.835	27.20	0.08	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	90.99720	0.09100	99.90310	0.09990	90.997	27.20	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	84.23710	0.08424	92.61430	0.09261	84.237	27.20	0.07	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	80.31130	0.08031	88.37640	0.08838	80.311	27.20	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	73.84680	0.07385	81.38930	0.08139	73.847	27.20	0.06	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	71.22710	0.07123	78.55460	0.07855	71.227	27.20	0.06	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	51.25440	0.05125	56.87070	0.05687	51.254	27.20	0.05	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	48.18730	0.04819	53.52800	0.05353	48.187	27.20	0.04	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	41.51540	0.04152	46.24220	0.04624	41.515	27.20	0.04	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	39.98890	0.03999	44.57240	0.04457	39.989	27.20	0.04	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.29930	15.29930	15.38620	15.38620		20.40	0.00	31,791,945.40	2,078	25,450.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	998.17460	0.99817	963.45850	0.96346	998.175	20.31	0.46	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,075.69210	1.07569	1,039.57820	1.03958	1,075.692	20.47	0.48	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,289.75170	1.28975	1,249.38500	1.24939	1,289.752	20.88	0.52	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,316.02870	1.31603	1,275.14720	1.27515	1,316.029	20.92	0.53	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,048.52360	2.04852	1,995.48140	1.99548	2,048.524	22.22	0.65	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	329.27780	0.32928	348.34940	0.34835	329.278	24.25	0.21	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	328.38020	0.32838	347.18120	0.34718	328.380	24.27	0.21	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	283.84120	0.28384	298.74880	0.29875	283.841	25.25	0.18	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	259.12140	0.25912	272.55620	0.27256	259.121	25.91	0.16	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	118.11850	0.11812	128.23510	0.12824	118.119	26.82	0.08	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.59870	15.59870	15.68840	15.68840		20.50	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	850.76700	0.85077	824.21330	0.82421	850.767	19.62	0.37	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,192.22110	1.19222	1,158.41250	1.15841	1,192.221	20.38	0.45	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,364.53470	1.36453	1,328.48410	1.32848	1,364.535	20.70	0.48	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	591.66630	0.59167	622.34040	0.62234	591.666	23.41	0.29	0.00	0	1,297.00

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	18.65	Call	518.56530		0.51857		545.75930	0.54576	518.565	23.98	0.26	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	419.44360		0.41944		438.19680	0.43820	419.444	25.63	0.21	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.68160		15.68160		15.76960	15.76960		20.88	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.71950		15.71950		15.80820	15.80820		21.11	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.75730		15.75730		15.84680	15.84680		21.19	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.79520		15.79520		15.88540	15.88540		21.23	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.77710		14.77710		14.85470	14.85470		20.05	0.00	753,632.10	51	680.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			15.04630		15.04630		15.12970	15.12970		20.34	0.00	75,231.50	5	71.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.29930		15.29930		15.38620	15.38620		20.40	0.00	0.00	0	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.59870		15.59870		15.68840	15.68840		20.50	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.46290		19.46290		19.79630	19.79630		16.91	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.57050		19.57050		19.89530	19.89530		16.92	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,758.16850		1.75817	1,501.32790	1.50133	1,758.169		18.07	0.84	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	10.11120		0.01011	12.91390	0.01291	10.111		27.89	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.61440		19.61440		19.94150	19.94150		16.89	0.00	18,359,078.40	936	72,548.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	308.57140		0.30857	0.00000	0.00000	308.571		16.67	0.30	89,210,790.00	15,000	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	742.00900		0.74201	583.69640	0.58370	742.009		17.06	0.54	64,909,594.44	6,150	0.00
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	89.62620		0.08963	131.65320	0.13165	89.626		18.68	0.11	12,925,913.52	5,900	0.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	52.73260		0.05273	81.93190	0.08193	52.733		19.26	0.07	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	21.98050		0.02198	35.93850	0.03594	21.981		20.62	0.03	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	24.27610		0.02428	25.15450	0.02515	24.276		27.23	0.03	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.99570		19.99570		20.32980	20.32980		17.97	0.00	39,991.40	2	649.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	115.87230		0.11587	85.80390	0.08580	115.872		18.09	0.09	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	328.13690		0.32814	259.44640	0.25945	328.137		17.36	0.23	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,923.99310		1.92399	1,700.54560	1.70055	1,923.993		18.98	0.68	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,248.95500		3.24896	2,974.61800	2.97462	3,248.955		20.06	0.83	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	104.12150		0.10412	144.21650	0.14422	104.121		20.47	0.09	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	15.53720		0.01554	31.75230	0.03175	15.537		19.83	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.35920		20.35920		20.69500	20.69500		19.04	0.00	1,058,678.40	52	290.00
£ / R	On 25/04/2017	Any day expiry			20.54640		20.54640		20.88450	20.88450		19.46	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.78870		20.78870		21.13320	21.13320			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.01430		21.01430		21.36090	21.36090		20.08	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14428		0.14428		0.14500	0.14500		19.16	0.00	10,099.53	70	920.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14743		0.14743		0.14821	0.14821		18.60	0.00	0.00	0	7,469.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.15046		0.15046		0.15125	0.15125		18.87	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15406		0.15406		0.15489	0.15489		19.31	0.00	0.00	0	0.00
€ / R	On 13/07/2016	Any day expiry			16.21620		16.21620		16.28940	16.28940		17.25	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			16.27010		16.27010		16.34910	16.34910		17.87	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			16.33690		16.33690		16.41830	16.41830		18.03	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.47880		16.47880		16.55510	16.55510		18.71	0.00	51,380,898.40	3,118	47,335.00

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	17.00	Call	380.70380		0.38070		416.25240	0.41625	380.704	19.39	0.38	4,591,212.50	700	700.00
€ / R	On 30/09/2016	Any day expiry			16.52060		16.52060		16.59910	16.59910		18.92	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.83680		16.83680		16.91960	16.91960		19.28	0.00	45,661,401.60	2,712	17,867.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	921.89350		0.92189		884.13440	0.88413	921.894	19.33	0.48	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	102.45750		0.10246		108.50890	0.10851	102.458	25.85	0.08	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			17.17880		17.17880		17.26370	17.26370		19.49	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.58650		17.58650		17.67400	17.67400		19.68	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.72200		17.72200		17.80980	17.80980		20.25	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.03056		99.03056		99.43947	99.43947			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.15517		96.15517		96.58267	96.58267			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.95122		94.95122		95.39119	95.39119			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.03282		97.03282		97.47688	97.47688			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.08431		100.08431		100.08763	100.08763			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05624		100.05624		100.06233	100.06233			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71604		99.71604		99.72895	99.72895			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.80500		99.80500		99.82658	99.82658			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.13639		100.13639		100.16693	100.16693			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.47502		99.47502		99.51102	99.51102			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.19844		99.19844		99.31952	99.31952			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.31698		99.31698		99.49390	99.49390			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.55850		98.55850		98.75652	98.75652			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.92430		97.92430		98.13995	98.13995			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.25677		97.25677		97.48660	97.48660			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.56431		97.56431		97.80453	97.80453			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			494.92000		494.92000		492.71200	492.71200			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			504.41300		504.41300		502.16800	502.16800			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			574.90500		574.90500		569.67900	569.67900			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			585.93300		585.93300		580.61200	580.61200			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.83300		522.83300		517.69100	517.69100			0.00	0.00	0	721.00
ALBI	On 03/11/2016	Index Future			532.86200		532.86200		527.62700	527.62700			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			543.48700		543.48700		538.16100	538.16100			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.01850		11.01850		11.02110	11.02110		14.64	0.00	165,277.50	15	8,463.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.18480		11.18480		11.18980	11.18980		14.82	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.34150		11.34150		11.34800	11.34800		15.25	0.00	15,707,977.50	1,385	2,937.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.52860		11.52860		11.53570	11.53570		15.63	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.55860		11.55860		11.56270	11.56270		16.17	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.45950		11.45950	11.44060	11.44060			15.57	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.66890		11.66890	11.65300	11.65300			15.71	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.86670		11.86670	11.85180	11.85180			15.99	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	15.23030		15.23030	15.31010	15.31010			18.81	0.00	3,716,193.20	244	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.58880		15.58880	15.67710	15.67710			19.65	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.93170		15.93170	16.02660	16.02660			20.35	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.20990		2.20990	2.22190	2.22190			18.52	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.23990		2.23990	2.25320	2.25320			18.72	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.26620		2.26620	2.27970	2.27970			19.06	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.21690		2.21690	2.22480	2.22480			18.55	0.00	292,630.80	132	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.26560		2.26560	2.27450	2.27450			18.83	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	10.23889		81.10290	10.39160	80.09770				0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.31054		78.84939	10.46804	77.82596				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.37896		80.42213	10.54135	79.38021				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	10.39375		85.58540	10.54644	84.43603				0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.46421		82.94692	10.62168	81.77666				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	520.74700		520.74700	515.92500	515.92500				0.00	0.00	0	447.00
GOVI	On 03/11/2016	GOVI	530.73500		530.73500	525.82700	525.82700				0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	541.31800		541.31800	536.32400	536.32400				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
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.90630	1.90630		1.91650	1.91650		19.66	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.94160	1.94160		1.95260	1.95260		19.99	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.97400	1.97400		1.98540	1.98540		20.16	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.63328	127.63328		127.61928	127.61928			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.06301	130.06301		130.05010	130.05010			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		109.06245	109.06245		109.05047	109.05047			0.00	3,053,748.60	28	4,131.00
I2033	On 03/11/2016	Bond Future		110.12172	110.12172		110.10847	110.10847			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		135.29935	135.29935		135.28435	135.28435			0.00	24,353,883.00	180	21,542.00
I2038	On 03/11/2016	Bond Future		137.87524	137.87524		137.86114	137.86114			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		135.41823	135.41823		134.96812	134.96812			0.00	33,042,048.12	244	16,864.00
I2046	On 03/11/2016	Bond Future		136.49398	136.49398		136.03298	136.03298			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		144.95402	144.95402		144.41781	144.41781			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.71328	147.71328		147.16856	147.16856			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		248.67400	248.67400		248.51300	248.51300			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		253.46000	253.46000		253.29800	253.29800			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.52800	258.52800		258.37000	258.37000			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		673.27500	673.27500		672.96700	672.96700			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		686.12300	686.12300		685.80900	685.80900			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.60000	92.40000		7.60000	92.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.67000	92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.75000	92.25000		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 20/03/2018	Jibar Tradeable Future			7.82000		92.18000		7.82000	92.18000			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			0.14410		0.14410		0.14480	0.14480			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14430		0.14430		0.14440	0.14440			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14460		0.14460		0.14540	0.14540			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05060		0.05060		0.05140	0.05140			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04930		0.04930		0.05070	0.05070			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04920		0.04920		0.04990	0.04990			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.54790		10.54790		10.54170	10.54170		15.54	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.69470		10.69470		10.69150	10.69150		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.83440		10.83440		10.83260	10.83260		16.48	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35140		1.35140		1.35950	1.35950			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36600		1.36600		1.37350	1.37350			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37860		1.37860		1.38570	1.38570			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11520		1.11520		1.11450	1.11450			0.00	0.00	0	13,043.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11900		1.11900		1.11830	1.11830			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12290		1.12290		1.12200	1.12200			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.69595		113.57166		8.83847	112.53946		9.95	0.00	1,284,495,474.60	11,310	93,430.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,992.07000		1.99207		1,417.97000	1.41797	1,992.070	9.90	0.63	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	2,224.39000		2.22439		1,608.21000	1.60821	2,224.390	9.92	0.67	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	378.80000		0.37880		0.00000	0.00000	378.800	9.99	0.19	54,990,914.51	2,500	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	259.39000		0.25939		0.00000	0.00000	259.390	10.04	0.14	40,550,854.23	2,500	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	212.61000		0.21261		386.91000	0.38691	212.610	10.06	0.12	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,460.78000		4.46078		3,578.22000	3.57822	4,460.780	10.08	0.90	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,772.60000		4.77260		3,867.97000	3.86797	4,772.600	10.10	0.91	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	112.71000		0.11271		220.70000	0.22070	112.710	10.13	0.07	11,565,216.66	1,431	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	44.27000		0.04427		95.98000	0.09598	44.270	10.21	0.03	5,747,403.97	1,604	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	5.05000		0.00505		13.58000	0.01358	5.050	10.38	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.73048		115.72678		8.87842	114.67610		9.65	0.00	121,165,938.66	1,047	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,560.72000		4.56072		3,860.98000	3.86098	4,560.720	9.73	0.70	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,558.63000		5.55863		4,783.43000	4.78343	5,558.630	9.82	0.77	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	568.15000		0.56815		761.51000	0.76151	568.150	9.92	0.16	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	516.90000		0.51690		696.63000	0.69663	516.900	9.94	0.15	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		299.81094	299.81094		299.77888	299.77888			0.00	6,895,651.62	23	1,644.00
R197	On 03/11/2016	Bond Future		305.51831	305.51831		305.48870	305.48870			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		249.44231	249.44231		249.41462	249.41462		8.51	0.00	49,888,462.00	200	37,211.00
R202	On 03/11/2016	Bond Future		254.19090	254.19090		254.16538	254.16538			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		8.41914	100.10747		8.54181	99.51371		7.28	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future		8.45267	98.07597		8.58130	97.47195		7.30	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future		8.47598	100.03199		8.61092	99.41835		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		7.38641	104.20101		7.49497	104.08769		1.21	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future		7.27414	102.00653		7.41411	101.89213		0.98	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		6.95479	104.04108		7.15077	103.92696		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		9.09343	91.81700		9.23576	90.79693			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future		9.13208	93.55951		9.27884	92.52102			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		9.22350	94.97835		9.36573	93.89013		13.39	0.00	86,810,211.90	914	13,609.00
R2032	On 03/11/2016	Bond Future		9.26615	92.62180		9.41269	91.51391		13.69	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.30236	94.46941		9.45321	93.34170		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		9.31257	100.09266		9.46483	98.81189			0.00	76,070,421.60	760	4,572.00
R2035	On 03/11/2016	Bond Future		9.35603	97.49019		9.51273	96.18619			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		9.38383	92.24825		9.53612	90.97415		15.51	0.00	7,195,363.50	78	41,213.00
R2037	On 03/11/2016	Bond Future		9.42446	93.99901		9.58099	92.70170		15.23	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.45957	91.61702		9.62041	90.29618		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		7.79462	101.51338		7.88358	101.32423		2.74	0.00	101,513.38	1	33,282.00
R204	On 03/11/2016	Bond Future		7.79489	103.43968		7.89463	103.24797		2.43	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future		7.75391	101.46067		7.86658	101.26767		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			9.43887		96.12328		9.59114	94.75940		16.21	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future			9.47977		97.94750		9.63622	96.55880		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			9.47348		93.19628		9.63582	91.73234		16.91	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.51360		94.96503		9.68032	93.47424		16.61	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.54859		92.47717		9.71975	90.95898		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			9.46180		96.75207		9.62403	95.25391		16.72	0.00	0.00	0	59,058.00
R2048	On 03/11/2016	Bond Future			9.50338		94.14960		9.67002	92.62399		17.21	0.00	0.00	0	1,529.00
R2048	On 02/02/2017	Bond Future			9.54073		96.02742		9.71184	94.47369		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			8.02830		98.21018		8.14215	97.88001		4.11	0.00	179,233,578.50	1,825	74,935.00
R207	On 02/02/2017	Bond Future			8.03851		98.42618		8.17260	98.08650		3.58	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,511.72000		2.51172		2,251.03000	2.25103	2,511.720	3.65	0.79	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			8.18468		96.97369		8.29778	96.55957		5.47	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.21168		95.41121		8.33196	94.99020		5.29	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.22242		97.31429		8.35041	96.88724		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			9.25629		75.25469		9.40836	74.18796		15.40	0.00	8,579,034.66	114	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,959.04000		1.95904		1,378.61000	1.37861	1,959.040	15.35	0.62	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,893.86000		2.89386		2,156.25000	2.15625	2,893.860	15.46	0.76	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	369.06000		0.36906		630.33000	0.63033	369.060	15.53	0.19	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	33.55000		0.03355		75.12000	0.07512	33.550	15.91	0.02	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,663.71000		8.66371		7,608.38000	7.60838	8,663.710	16.04	0.99	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.29376		73.53215		9.44989	72.44590		15.79	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	627.26000		0.62726		833.15000	0.83315	627.260	16.28	0.16	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.32551		74.99889		9.48567	73.89276		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	189.24834		189.24834		189.22794	189.22794			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future	190.57401		190.57401		190.54978	190.54978			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	139.76969		139.76969		139.75597	139.75597			0.00	139,769.69	1	63.00
R211	On 03/11/2016	Bond Future	142.43050		142.43050		142.41799	142.41799			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	146.13656		146.13656		146.19625	146.19625			0.00	1,607,502.16	11	4,218.00
R212	On 03/11/2016	Bond Future	148.91861		148.91861		148.98096	148.98096			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	9.13643		86.08085		9.27856	85.09580		13.11	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.17694		84.16362		9.32330	83.16075		13.41	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.21219		85.84216		9.36287	84.82134		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	9.38091		75.39599		9.53294	74.28988		16.20	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	62.30000	0.06230	30.56000	0.03056	62.300	15.72	0.04	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,192.38000	1.19238	783.92000	0.78392	1,192.380	15.98	0.45	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,347.68000	6.34768	5,310.44000	5.31044	6,347.680	16.56	0.96	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,145.54000	12.14554	11,040.16000	11.04016	12,145.540	16.85	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.42022		73.52960		9.57623	72.40327		16.66	0.00	116,544,416.00	1,585	3,395.00
R214	On 02/02/2017	Bond Future	9.45521		74.99610		9.61525	73.84905		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	25,797.13000		25,797.13000		25,949.26000	25,949.26000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	26,283.80000		26,283.80000		26,447.41000	26,447.41000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.98850		10.98850		11.02910	11.02910		16.76	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	11.17980		11.17980		11.22320	11.22320		16.90	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	5.01810		5.01810		5.07510	5.07510		14.18	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	5.01260		5.01260		5.06910	5.06910		14.27	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.45430		1.45430		1.42630	1.42630			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	1.39500	1.39500	1.36940	1.36940			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.34600	1.34600	1.31970	1.31970			0.00	0.00	0	0.00
Total for Derivatives :											4,070,186,228.54	193,954	3,412,405.00
Grand Total:											4,070,186,228.54	193,954	3,412,405.00