



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: 13/07/2016

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 15/07/2016	Any day expiry	14.45110	14.45110		14.35500	14.35500		19.25	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.47730	14.47730		14.38430	14.38430		17.66	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	88.69200	0.08869	134.92380	0.13492	88.692	17.32	0.30	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.48010	14.48010		14.38710	14.38710		17.84	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,121.23070	2.12123	2,214.60540	2.21461	2,121.231	28.18	0.99	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.18390	0.00018	0.22930	0.00023	0.184	37.33	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.48300	14.48300		14.39000	14.39000		17.99	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.05470	0.00005	0.00010	0.00000	0.055	30.30	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	12.42040	0.01242	15.91710	0.01592	12.420	21.80	0.05	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.74810	0.00075	0.93750	0.00094	0.748	30.73	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.46250	0.00046	0.60210	0.00060	0.463	32.29	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.48590	14.48590		14.39290	14.39290		18.33	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.48880	14.48880		14.39570	14.39570		18.55	0.00	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry	14.49740	14.49740		14.40430	14.40430		18.39	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	254.62760	0.25463	317.41810	0.31742	254.628	18.41	0.51	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	166.89380	0.16689	144.78770	0.14479	166.894	18.64	0.39	0	18,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/08/2016	Any day expiry		14.50880	14.50880		14.41580	14.41580		18.86	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry		14.52610	14.52610		14.43300	14.43300		19.01	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	3.57380	0.00357	5.16350	0.00516	3.574	21.30	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	261.74080	0.26174	0.00000	0.00000	261.741	18.88	0.44	83,835,103.84	13,200	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	59.43660	0.05944	54.65090	0.05465	59.437	21.07	0.14	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry		14.53760	14.53760		14.44450	14.44450		18.87	0.00	0.00	0	2,046.00
\$ / R	On 16/08/2016	Any day expiry		14.54040	14.54040		14.44730	14.44730		18.93	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	47.15250	0.04715	43.94050	0.04394	47.153	21.44	0.11	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry		14.54330	14.54330		14.45010	14.45010		18.98	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,344.56070	1.34456	1,434.46730	1.43447	1,344.561	21.52	0.89	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	3.60280	0.00360	3.11920	0.00312	3.603	24.39	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry		14.54610	14.54610		14.45300	14.45300		19.02	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	38.56720	0.03857	36.20980	0.03621	38.567	21.85	0.09	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry		14.56040	14.56040		14.46720	14.46720		18.95	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry		14.56900	14.56900		14.47580	14.47580		19.06	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.93670	0.00194	1.86620	0.00187	1.937	23.92	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	51.67640	0.05168	65.51190	0.06551	51.676	18.47	0.11	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	4.24480	0.00424	3.62160	0.00362	4.245	23.89	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	3.44400	0.00344	2.91680	0.00292	3.444	24.62	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry		14.57760	14.57760		14.48430	14.48430		18.86	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry		14.58330	14.58330		14.49000	14.49000		19.01	0.00	0.00	0	13.00
\$ / R	On 06/09/2016	Any day expiry		14.60040	14.60040		14.50710	14.50710		18.94	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry		14.60620	14.60620		14.51280	14.51280		18.99	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry		14.60900	14.60900		14.51560	14.51560		19.02	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	294.86460	0.29486	269.58500	0.26959	294.865	19.73	0.38	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	54.22270	0.05422	50.45980	0.05046	54.223	22.31	0.09	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry		14.62040	14.62040		14.52700	14.52700		19.02	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	657.94750	0.65795	724.19010	0.72419	657.948	19.55	0.59	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	5.05420	0.00505	4.94600	0.00495	5.054	25.21	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry		14.62620	14.62620		14.53270	14.53270		19.07	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		14.63750	14.63750		14.54400	14.54400		19.00	0.00	266,988,000.00	18,240	633,782.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	54.15800	0.05416	63.68920	0.06369	54.158	18.38	0.10	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	98.16720	0.09817	114.86080	0.11486	98.167	18.28	0.16	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	121.45300	0.12145	141.41550	0.14142	121.453	18.30	0.19	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	125.70240	0.12570	146.24000	0.14624	125.702	18.30	0.19	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	143.80250	0.14380	166.72450	0.16672	143.803	18.32	0.21	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	840.75640	0.84076	777.33740	0.77734	840.756	18.35	0.73	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	711.20870	0.71121	655.24920	0.65525	711.209	18.52	0.66	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	273.70870	0.27371	311.24920	0.31125	273.709	18.52	0.34	4,899,048.00	1,000	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	406.97840	0.40698	456.19320	0.45619	406.978	18.84	0.44	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	495.84120	0.49584	456.00420	0.45600	495.841	18.95	0.53	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	458.34120	0.45834	512.00420	0.51200	458.341	18.95	0.47	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	486.52040	0.48652	447.69160	0.44769	486.520	18.97	0.52	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	513.91670	0.51392	571.72230	0.57172	513.917	19.09	0.50	0.00	0	1,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	443.09630	0.44310	408.04670	0.40805	443.096	19.12	0.49	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	549.34400	0.54934	609.06290	0.60906	549.344	19.19	0.52	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	392.12920	0.39213	361.10740	0.36111	392.129	19.35	0.45	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	339.71230	0.33971	312.98170	0.31298	339.712	19.61	0.40	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	702.21230	0.70221	768.98170	0.76898	702.212	19.61	0.60	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	253.29100	0.25329	233.93710	0.23394	253.291	20.13	0.32	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,150.13500	1.15013	1,229.99600	1.23000	1,150.135	20.65	0.75	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,232.06320	1.23206	1,313.39080	1.31339	1,232.063	20.82	0.77	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	144.10060	0.14410	133.99590	0.13400	144.101	21.09	0.20	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	124.92460	0.12492	116.37280	0.11637	124.925	21.33	0.18	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	121.15770	0.12116	112.90910	0.11291	121.158	21.38	0.17	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	83.73470	0.08373	78.44090	0.07844	83.735	21.98	0.13	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	73.89400	0.07389	69.33000	0.06933	73.894	22.17	0.11	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	64.54460	0.06454	60.66480	0.06066	64.545	22.37	0.10	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	63.21730	0.06322	59.43340	0.05943	63.217	22.40	0.10	7,171,046.25	5,000	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	60.64440	0.06064	57.04690	0.05705	60.644	22.46	0.09	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	21.88930	0.02189	20.91540	0.02092	21.889	24.01	0.04	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	2.06100	0.00206	2.02840	0.00203	2.061	25.01	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.66010	14.66010	14.56670	14.56670		19.04	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.66300	14.66300	14.56950	14.56950		19.06	0.00	7,320,350.00	500	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	5.19600	0.00520	4.97850	0.00498	5.196	20.93	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	101.79070	0.10179	116.48650	0.11649	101.791	18.31	0.15	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	17.52550	0.01753	17.04330	0.01704	17.525	24.38	0.03	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	14.39050	0.01439	13.96590	0.01397	14.390	24.40	0.02	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.66860	14.66860	14.57520	14.57520		19.16	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.70830	14.70830	14.61480	14.61480		19.20	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.74300	14.74300	14.64970	14.64970		19.21	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.75140	0.00775	7.42980	0.00743	7.751	19.34	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	139.38020	0.13938	155.16380	0.15516	139.380	18.29	0.17	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	36.85660	0.03686	36.30160	0.03630	36.857	25.70	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	35.43820	0.03544	34.86860	0.03487	35.438	25.87	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.74590	14.74590	14.65260	14.65260		19.22	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	97.65880	0.09766	107.57050	0.10757	97.659	18.31	0.13	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	800.47600	0.80048	865.32720	0.86533	800.476	19.71	0.56	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	220.05050	0.22005	210.76050	0.21076	220.050	21.40	0.23	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.77800	14.77800	14.68460	14.68460		19.27	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	743.76740	0.74377	805.55260	0.80555	743.767	19.50	0.52	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	217.61160	0.21761	209.33930	0.20934	217.612	21.67	0.22	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.80720	14.80720	14.71370	14.71370		19.36	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	116.47180	0.11647	130.04360	0.13004	116.472	18.09	0.14	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,195.92160	1.19592	1,271.48000	1.27148	1,195.922	20.48	0.64	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	153.36910	0.15337	149.16530	0.14917	153.369	22.64	0.16	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.83930	14.83930	14.74570	14.74570		19.32	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.32830	0.01033	12.65080	0.01265	10.328	18.02	0.02	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	174.50650		0.17451		195.15190	0.19515	174.507	18.16	0.18	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	56.50000		0.05650		55.85580	0.05586	56.500	26.39	0.06	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.88590		14.88590		14.79230	14.79230		19.46	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.90050		14.90050		14.80680	14.80680		19.37	0.00	410,061,760.00	27,520	114,843.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	12.24730		0.01225		11.62340	0.01162	12.247	17.49	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	102.27140		0.10227		113.32600	0.11333	102.271	17.97	0.11	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	138.95150		0.13895		155.40930	0.15541	138.951	18.09	0.14	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	164.43670		0.16444		184.12130	0.18412	164.437	18.16	0.16	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	197.36310		0.19736		220.18640	0.22019	197.363	18.22	0.19	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	248.14550		0.24815		275.47140	0.27547	248.145	18.30	0.22	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	340.00920		0.34001		374.61610	0.37462	340.009	18.42	0.28	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	415.95360		0.41595		456.04090	0.45604	415.954	18.60	0.33	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	458.08780		0.45809		500.98520	0.50099	458.088	18.71	0.35	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	525.70230		0.52570		572.81020	0.57281	525.702	18.88	0.38	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	549.40840		0.54941		597.90990	0.59791	549.408	18.93	0.39	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	613.72390		0.61372		665.81520	0.66582	613.724	19.08	0.42	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	649.93900		0.64994		703.93970	0.70394	649.939	19.15	0.43	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	703.56430		0.70356		760.23970	0.76024	703.564	19.26	0.45	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	765.15870		0.76516		825.35630	0.82536	765.159	19.39	0.48	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	806.32240		0.80632		868.08620	0.86809	806.322	19.48	0.49	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	818.27190		0.81827		880.47370	0.88047	818.272	19.51	0.49	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	718.77190		0.71877		687.27370	0.68727	718.772	19.51	0.51	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	942.19270		0.94219	1,008.63060	1,008.63060	1.00863	942.193	19.78	0.53	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	948.59550		0.94860	1,015.23300	1,015.23300	1.01523	948.596	19.80	0.54	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,073.78370		1.07378	1,144.11640	1,144.11640	1.14412	1,073.784	20.05	0.57	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	574.28370		0.57428	550.91640	550.91640	0.55092	574.284	20.05	0.43	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	542.77370		0.54277	521.22220	521.22220	0.52122	542.774	20.19	0.41	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,142.27370		1.14227	1,214.42220	1,214.42220	1.21442	1,142.274	20.19	0.59	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,191.36570		1.19137	1,264.71830	1,264.71830	1.26472	1,191.366	20.29	0.60	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,270.65070		1.27065	1,345.74280	1,345.74280	1.34574	1,270.651	20.46	0.62	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,359.27130		1.35927	1,436.14570	1,436.14570	1.43615	1,359.271	20.64	0.64	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	447.32140		0.44732	431.20640	431.20640	0.43121	447.321	20.72	0.35	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,511.56210		1.51156	1,591.15150	1,591.15150	1.59115	1,511.562	20.95	0.67	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,669.10200		1.66910	1,751.09490	1,751.09490	1.75109	1,669.102	21.26	0.70	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	348.20700		0.34821	337.67610	337.67610	0.33768	348.207	21.42	0.28	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,887.77380		1.88777	1,972.16780	1,972.16780	1.97217	1,887.774	21.63	0.74	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,937.25600		1.93726	2,022.06950	2,022.06950	2.02207	1,937.256	21.71	0.74	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	304.33080		0.30433	295.58220	295.58220	0.29558	304.331	21.73	0.25	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,070.96040		2.07096	2,156.81680	2,156.81680	2.15682	2,070.960	21.91	0.76	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	269.21450		0.26921	261.85120	261.85120	0.26185	269.215	22.02	0.23	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	249.14120		0.24914	242.54420	242.54420	0.24254	249.141	22.20	0.21	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	243.70490		0.24370	237.31480	237.31480	0.23731	243.705	22.25	0.21	356,988.06	100	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	242.36730		0.24237	236.02520	236.02520	0.23603	242.367	22.26	0.21	15,534,504.00	5,000	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	237.09060		0.23709	230.94770	230.94770	0.23095	237.091	22.31	0.21	0.00	0	1,200.00

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	17.50	Call	180.75210	0.18075	176.62890	0.17663	180.752	22.95	0.16	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	165.99700	0.16600	162.36840	0.16237	165.997	23.16	0.15	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	163.38390	0.16338	159.84250	0.15984	163.384	23.20	0.15	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	143.26670	0.14327	140.46420	0.14046	143.267	23.81	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	139.97880	0.13998	137.29380	0.13729	139.979	23.93	0.13	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	137.84910	0.13785	135.23940	0.13524	137.849	24.02	0.13	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	136.80360	0.13680	134.23060	0.13423	136.804	24.06	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	121.16160	0.12116	119.12360	0.11912	121.162	24.76	0.11	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	104.33430	0.10433	102.82500	0.10283	104.334	25.70	0.09	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	101.36330	0.10136	99.94210	0.09994	101.363	25.89	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	100.72130	0.10072	99.31870	0.09932	100.721	25.93	0.09	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	96.12590	0.09613	94.85510	0.09486	96.126	26.25	0.09	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	93.23540	0.09324	92.06670	0.09207	93.235	26.46	0.08	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	69.51820	0.06952	68.92820	0.06893	69.518	26.46	0.07	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	67.25920	0.06726	66.71910	0.06672	67.259	26.46	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	64.63810	0.06464	64.15490	0.06415	64.638	26.46	0.06	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	58.88590	0.05889	58.52320	0.05852	58.886	26.46	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	53.97380	0.05397	53.70890	0.05371	53.974	26.46	0.05	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	51.14340	0.05114	50.93250	0.05093	51.143	26.46	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	46.52050	0.04652	46.39370	0.04639	46.521	26.46	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	44.66130	0.04466	44.56670	0.04457	44.661	26.46	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	30.79220	0.03079	30.90380	0.03090	30.792	26.46	0.03	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	28.71700	0.02872	28.85300	0.02885	28.717	26.46	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	24.26220	0.02426	24.44350	0.02444	24.262	26.46	0.03	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	23.25530	0.02326	23.44540	0.02345	23.255	26.46	0.03	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.97350	14.97350	14.89490	14.89490		19.41	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	347.93840	0.34794	0.00000	0.00000	347.938	18.36	0.27	8,079,514.20	2,000	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	451.17900	0.45118	0.00000	0.00000	451.179	21.10	0.33	9,848,507.88	2,000	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.14790	15.14790	15.05240	15.05240		19.61	0.00	13,451,335.20	888	30,279.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,014.74430	1.01474	1,078.73800	1.07874	1,014.744	19.70	0.48	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,094.92200	1.09492	1,161.19240	1.16119	1,094.922	19.86	0.50	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,316.94790	1.31695	1,388.72010	1.38872	1,316.948	20.28	0.55	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,344.17630	1.34418	1,416.55180	1.41655	1,344.176	20.33	0.56	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,100.98680	2.10099	2,184.83000	2.18483	2,100.987	21.67	0.68	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	258.84660	0.25885	253.64120	0.25364	258.847	23.63	0.18	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	258.07310	0.25807	252.89010	0.25289	258.073	23.64	0.18	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	219.98030	0.21998	215.81530	0.21582	219.980	24.60	0.15	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	199.07840	0.19908	195.42130	0.19542	199.078	25.25	0.14	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	83.95710	0.08396	83.07300	0.08307	83.957	26.14	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.23680	15.23680	15.15840	15.15840		19.67	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	421.90320	0.42190	0.00000	0.00000	421.903	18.44	0.26	3,988,284.09	1,000	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	523.86440	0.52386	0.00000	0.00000	523.864	21.85	0.31	4,723,357.44	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.44250	15.44250	15.34400	15.34400		19.82	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	862.95260	0.86295	920.33510	0.92034	862.953	19.14	0.39	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	15.50	Put	1,212.73520	1.21274	1,279.54980	1.27955	1,212.735	19.87	0.47	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,389.47730	1.38948	1,460.63460	1.46063	1,389.477	20.19	0.51	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	501.08800	0.50109	493.47700	0.49348	501.088	22.89	0.27	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	434.15040	0.43415	427.95920	0.42796	434.150	23.44	0.24	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	343.96230	0.34396	339.69560	0.33970	343.962	25.02	0.19	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.51230	15.51230	15.41750	15.41750		19.85	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	474.89080	0.47489	0.00000	0.00000	474.891	18.47	0.25	3,884,407.22	1,000	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	595.69550	0.59570	0.00000	0.00000	595.696	22.90	0.30	4,588,248.00	1,000	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.55460	15.55460	15.44690	15.44690		20.11	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.59370	15.59370	15.48540	15.48540		20.35	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.63290	15.63290	15.52380	15.52380		20.42	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.67200	15.67200	15.56230	15.56230		20.37	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.63750	14.63750	14.54400	14.54400		19.00	0.00	117,100.00	8	825.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.90050	14.90050	14.80680	14.80680		19.37	0.00	0.00	0	77.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.14790	15.14790	15.05240	15.05240		19.61	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.44250	15.44250	15.34400	15.34400		19.82	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.21360	19.21360	19.04070	19.04070		17.04	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.30970	19.30970	19.13600	19.13600		16.82	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	1,948.89570	1.94890	2,104.54690	2.10455	1,948.896	17.61	0.90	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	4.17170	0.00417	3.80340	0.00380	4.172	28.80	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.35380	19.35380	19.18010	19.18010		16.84	0.00	15,289,502.00	790	64,905.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	355.39390	0.35539	419.52000	0.41952	355.394	16.79	0.36	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	29.40450	0.02940	25.79140	0.02579	29.404	19.99	0.04	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	17.82040	0.01782	15.75030	0.01575	17.820	22.95	0.03	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	11.52730	0.01153	9.21410	0.00921	11.527	27.71	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.72820	19.72820	19.55370	19.55370		17.50	0.00	2,071,461.00	105	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	114.38030	0.11438	131.93280	0.13193	114.380	17.54	0.10	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	350.31050	0.35031	398.68750	0.39869	350.311	16.99	0.25	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,065.02600	2.06503	2,200.37560	2.20038	2,065.026	18.65	0.73	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,437.45650	3.43746	3,593.16470	3.59316	3,437.457	19.52	0.87	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	68.78020	0.06878	66.23190	0.06623	68.780	20.38	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	13.35770	0.01336	15.29130	0.01529	13.358	20.95	0.01	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			20.08550	20.08550	19.90720	19.90720		17.94	0.00	0.00	0	976.00
£ / R	On 25/04/2017	Any day expiry			20.27270	20.27270	20.09360	20.09360		18.11	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.51310	20.51310	20.33110	20.33110			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.78670	20.78670	20.59250	20.59250		18.24	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14065	0.14065	0.13944	0.13944		21.48	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14371	0.14371	0.14248	0.14248		20.77	0.00	0.00	0	6,275.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14667	0.14667	0.14541	0.14541		20.68	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15021	0.15021	0.14891	0.14891		20.83	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/07/2016	Any day expiry			15.93630		15.93630		15.89840	15.89840		14.78	0.00	2,167,336.80	136	0.00
€ / R	On 29/07/2016	Any day expiry			16.10000		16.10000		15.94980	15.94980		17.35	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			16.16640		16.16640		16.01620	16.01620		17.38	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.29880		16.29880		16.14740	16.14740		17.74	0.00	2,738,198.40	168	42,078.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	255.99050	0.25599		233.44120	0.23344		255.990	18.67	0.31	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.34110		16.34110		16.18970	16.18970		17.96	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.65150		16.65150		16.49840	16.49840		18.36	0.00	0.00	0	17,915.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	952.94830	0.95295		1,062.56210	1.06256		952.948	18.64	0.52	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	58.62420	0.05862		56.54700	0.05655		58.624	24.63	0.05	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.99020		16.99020		16.83400	16.83400		18.67	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.39530		17.39530		17.23500	17.23500		18.91	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.57230		17.57230		17.39840	17.39840		19.30	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.61743		98.61743		98.31143	98.31143			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.72390		95.72390		95.41039	95.41039			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.50438		94.50438		94.18476	94.18476			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.57470		96.57470		96.25210	96.25210			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07946		100.07946		100.07930	100.07930			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05240		100.05240		100.05064	100.05064			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71759		99.71759		99.70995	99.70995			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.82899		99.82899		99.80053	99.80053			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.17445		100.17445		100.12892	100.12892			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.52548		99.52548		99.45825	99.45825			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.25363		99.25363		99.19005	99.19005			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.38118		99.38118		99.31458	99.31458			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.52977		98.52977		98.28053	98.28053			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.88108		97.88108		97.61916	97.61916			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.19787		97.19787		96.92710	96.92710			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.48721		97.48721		97.21597	97.21597			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			493.58100		493.58100		494.06800	494.06800			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			503.02000		503.02000		503.52000	503.52000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			574.36500		574.36500		576.02800	576.02800			0.00	0.00	0	15.00
AL7T	On 03/11/2016	Index Future			585.34900		585.34900		587.04800	587.04800			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			522.38800		522.38800		523.93600	523.93600			0.00	0.00	0	724.00
ALBI	On 03/11/2016	Index Future			532.37800		532.37800		533.95900	533.95900			0.00	42,590,240.00	8	20.00
ALBI	On 02/02/2017	Index Future			542.92900		542.92900		544.54700	544.54700			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.13500		11.13500		11.06330	11.06330		13.44	0.00	812,855.00	73	6,737.00

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 19/12/2016	Foreign Exchange Future	11.30100		11.30100		11.22900	11.22900		13.60	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.45930		11.45930		11.38580	11.38580		14.36	0.00	0.00	0	2,930.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.64830		11.64830		11.57330	11.57330		15.04	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.70280		11.70280		11.62110	11.62110		15.53	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.27010		11.27010		11.15340	11.15340		14.90	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.47370		11.47370		11.35640	11.35640		15.14	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.66720		11.66720		11.54790	11.54790		15.48	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.93090		14.93090		14.77580	14.77580		17.99	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.27920		15.27920		15.12320	15.12320		19.01	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.61100		15.61100		15.45270	15.45270		19.67	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.17880		2.17880		2.16380	2.16380		16.38	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.20780		2.20780		2.19240	2.19240		16.39	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.23340		2.23340		2.21810	2.21810		17.69	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.19240		2.19240		2.17050	2.17050		17.32	0.00	0.00	0	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.24060		2.24060		2.21850	2.21850		17.67	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	10.25442		80.99977		10.21146	81.28555			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.32726		78.73977		10.28278	79.03191			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.39772		80.30068		10.35161	80.59971			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	10.36899		85.77439		10.33103	86.06558			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.43930		83.13469		10.40001	83.43235			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

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 04/08/2016	GOVI		520.15000	520.15000		521.63700	521.63700			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI		530.09800	530.09800		531.61700	531.61700			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI		540.60300	540.60300		542.15800	542.15800			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		1.88850	1.88850		1.87620	1.87620		18.85	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.92350	1.92350		1.91110	1.91110		18.83	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.95540	1.95540		1.94290	1.94290		19.17	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.80349	127.80349		127.76099	127.76099			0.00	1,533,641.88	12	3,012.00
I2025	On 03/11/2016	Bond Future		130.22926	130.22926		130.18733	130.18733			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future		108.59031	108.59031		108.55409	108.55409			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future		109.63446	109.63446		109.59899	109.59899			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		133.97352	133.97352		133.92758	133.92758			0.00	0.00	0	21,368.00
I2038	On 03/11/2016	Bond Future		136.51635	136.51635		136.47118	136.47118			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		134.73462	134.73462		134.68867	134.68867			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future		135.78992	135.78992		135.74457	135.74457			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		143.59822	143.59822		142.52552	142.52552			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future		146.32371	146.32371		145.23219	145.23219			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		248.10100	248.10100		247.87800	247.87800			0.00	0.00	0	1,061.00
IGOV	On 03/11/2016	Index Future		252.86100	252.86100		252.63500	252.63500			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.88800	257.88800		257.65900	257.65900			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.18900	672.18900		671.59700	671.59700			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.01300	685.01300		684.41000	684.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			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 15/03/2017	Jibar Tradeable Future			7.66000		92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.72000		92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.76000		92.24000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.80000		92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.85000		92.15000		7.85000	92.15000			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			0.14290		0.14290		0.14200	0.14200			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14230		0.14230		0.14140	0.14140			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14180		0.14180		0.14100	0.14100			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05080		0.05080		0.05040	0.05040			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05030		0.05030		0.05000	0.05000			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04970		0.04970		0.04960	0.04960			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.63690		10.63690		10.55520	10.55520		14.76	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.78190		10.78190		10.69960	10.69960		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.92060		10.92060		10.83690	10.83690		15.68	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35900		1.35900		1.35010	1.35010			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.37170		1.37170		1.36290	1.36290			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.38390		1.38390		1.37510	1.37510			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11350		1.11350		1.11020	1.11020			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11750		1.11750		1.11420	1.11420			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12160		1.12160		1.11840	1.11840			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.71098		113.46219		8.66682	113.78423		9.53	0.00	3,630,790.08	32	95,966.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,638.78000		1.63878		1,881.88000	1.88188	1,638.780	9.59	0.65	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,881.22000		1.88122		2,137.53000	2.13753	1,881.220	9.62	0.70	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	207.25000		0.20725		179.68000	0.17968	207.250	9.74	0.15	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	123.34000		0.12334		106.92000	0.10692	123.340	9.80	0.10	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	93.68000		0.09368		81.27000	0.08127	93.680	9.83	0.08	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,248.57000		4.24857		4,561.36000	4.56136	4,248.570	9.86	0.94	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,575.38000		4.57538		4,890.63000	4.89063	4,575.380	9.89	0.95	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	38.60000		0.03860		33.68000	0.03368	38.600	9.92	0.04	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	10.28000		0.01028		9.11000	0.00911	10.280	10.04	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.38000		0.00038		0.36000	0.00036	0.380	10.13	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.74700		115.60879		8.70093	115.93826		9.24	0.00	462,435.16	4	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,313.09000		4.31309		4,571.46000	4.57146	4,313.090	9.49	0.71	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,329.56000		5.32956		5,607.05000	5.60705	5,329.560	9.61	0.78	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	483.61000		0.48361		451.38000	0.45138	483.610	9.76	0.15	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	437.37000		0.43737		408.36000	0.40836	437.370	9.79	0.13	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

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
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future	299.63826		299.63826		299.54031	299.54031			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future	305.32524		305.32524		305.22913	305.22913			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	249.60692		249.60692		249.18538	249.18538		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future	254.34428		254.34428		253.91770	253.91770			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	8.46025		99.90798		8.43103	100.04972		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future	8.49704		97.86709		8.46610	98.01269		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.52534		99.80696		8.49245	99.95683		6.74	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	7.66505		103.91054		7.54225	104.03840		1.17	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.64396		101.70473		7.48260	101.83623		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.50586		103.72078		7.27227	103.85632		0.66	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	9.11237		91.68033		9.06856	91.99689			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.15237		93.41495		9.10700	93.73864			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	9.23756		94.86993		9.19371	95.20867		12.88	0.00	57,396,307.65	605	11,984.00
R2032	On 03/11/2016	Bond Future	9.28134		92.50605		9.23598	92.85233		13.17	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.31954		94.33995		9.27259	94.69436		12.93	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	9.31685		100.05629		9.27798	100.38731			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future	9.36110		97.44757		9.32093	97.78605			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	9.37740		92.30267		9.33364	92.67433		14.95	0.00	0.00	0	41,219.00
R2037	On 03/11/2016	Bond Future	9.41849		94.04906		9.37336	94.42885		14.67	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.45480		91.65666		9.40820	92.04527		15.11	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	7.94144		101.20144		7.90647	101.27563		2.64	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future	7.96342		103.11603		7.92337	103.19282		2.33	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	7.95401		101.11824		7.90735	101.19795		2.13	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
R204	On 21/12/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future	9.42235	96.27319	9.38868	96.57991				15.64	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future	9.46341	98.09465	9.42866	98.40844				15.36	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future	9.45709	93.34631	9.41331	93.74908				16.36	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future	9.49736	95.11247	9.45226	95.52404				16.08	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future	9.53319	92.61589	9.48668	93.03701				16.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future	9.44113	96.94609	9.39716	97.36119				16.21	0.00	48,473,045.00	500	56,320.00
R2048	On 03/11/2016	Bond Future	9.48272	94.34190	9.43742	94.76604				16.69	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future	9.52075	96.21192	9.47404	96.64581				16.43	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future	8.12596	97.92687	8.10160	97.99745				3.97	0.00	35,939,161.29	367	74,282.00
R207	On 02/02/2017	Bond Future	8.16172	98.11401	8.13172	98.18990				3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,221.04000	2.22104	2,280.41000	2.28041	2,221.040	3.54	0.77	0.00	0	62.00
R207	On 15/01/2020	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future	8.27160	96.65523	8.25258	96.72481				5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future	8.30590	95.08123	8.28530	95.15325				5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future	8.32674	96.96604	8.30429	97.04085				4.76	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution	100.00000	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	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	100.00000				0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future	9.27608	75.11452	9.23211	75.42652				14.83	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,570.75000	1.57075	1,810.77000	1.81077	1,570.750	14.79	0.63	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,548.65000	2.54865	2,831.31000	2.83131	2,548.650	14.92	0.80	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	196.94000	0.19694	179.47000	0.17947	196.940	15.01	0.14	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	6.59000	0.00659	6.50000	0.00650	6.590	15.52	0.01	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,517.19000	8.51719	8,829.14000	8.82914	8,517.190	15.70	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future	9.31470	73.38502	9.26940	73.70387				15.20	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	526.52000	0.52652	513.57000	0.51357	526.520	15.86	0.15	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future	9.34831	74.83986	9.30163	75.16602				15.01	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	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			188.92392		188.92392		189.24341	189.24341			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.23272		190.23272		190.56044	190.56044			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			139.93619		139.93619		139.89456	139.89456			0.00	0.00	0	60.00
R211	On 03/11/2016	Bond Future			142.59219		142.59219		142.55143	142.55143			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			146.33066		146.33066		146.28211	146.28211			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			149.10801		149.10801		149.06029	149.06029			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			9.15119		85.97778		9.10717	86.28571		12.60	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.19285		84.05377		9.14735	84.36846		12.87	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.23011		85.71983		9.18300	86.04197		12.68	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			9.36055		75.54625		9.32156	75.83543		15.64	0.00	2,266,387.50	30	30,116.00
R214	On 04/08/2016	Bond Future	8.55	Call	14.77000		0.01477		22.76000	0.02276	14.770	15.17	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	942.47000		0.94247		1,103.05000	1.10305	942.470	15.54	0.45	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,448.25000		6.44825		6,736.10000	6.73610	6,448.250	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,295.51000		12.29551		12,584.69000	12.58469	12,295.510	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.39989		73.67852		9.35974	73.97411		16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future			9.43557		75.13894		9.39419	75.44143		15.86	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			25,455.31000		25,455.31000		25,249.81000	25,249.81000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,931.37000		25,931.37000		25,723.33000	25,723.33000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			10.86250		10.86250		10.78520	10.78520		15.38	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.05120		11.05120		10.97350	10.97350		15.66	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
TRY / R	On 19/09/2016	Foreign Exchange Future	4.96640	4.96640		4.94840	4.94840		13.52	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.96180	4.96180		4.94620	4.94620		13.61	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.33550	1.33550		1.32470	1.32470			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.28600	1.28600		1.26250	1.26250			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.23830	1.23830		1.21770	1.21770			0.00	0.00	0	0.00

Total for Derivatives : **1,060,218,915.94** **82,286** **3 647 638.00**

Grand Total: **1,060,218,915.94** **82,286** **3 647 638.00**