



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: 20/07/2016

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 25/07/2016	Any day expiry	14.28470	14.28470		14.40390	14.40390		16.14	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	94.23150	0.09423	76.74790	0.07675	94.231	16.62	0.45	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.28760		14.28760		14.40680	14.40680	16.35	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,312.47340	2.31247	2,193.27600	2.19328	2,312.473	34.96	1.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.33650	0.00034	0.15220	0.00015	0.336	60.78	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.29050		14.29050		14.40970	14.40970	16.50	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.02430	0.00002	0.02790	0.00003	0.024	38.16	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	3.47430	0.00347	3.45730	0.00346	3.474	20.66	0.02	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.01650	0.00002	0.01860	0.00002	0.016	34.98	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.04610	0.00005	0.02090	0.00002	0.046	40.85	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.29350		14.29350		14.41250	14.41250	17.65	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry	14.29640		14.29640		14.41540	14.41540	18.51	0.00	114,392.00	8	1,541.00
\$ / R	On 01/08/2016	Any day expiry	14.30480		14.30480		14.42390	14.42390	18.81	0.00	0.00	0	0.00
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	326.95570	0.32696	261.18950	0.26119	326.956	19.31	0.66	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	70.73220	0.07073	110.91060	0.11091	70.732	19.68	0.24	0	18,400.00
\$ / R	On 02/08/2016	Any day expiry	14.30760		14.30760		14.42680	14.42680	19.28	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 02/08/2016	Any day expiry	14.36	Call	184.43980	0.18444	250.18220	0.25018	184.440	19.42	0.47	0.00	0	6,000.00
\$ / R	On 05/08/2016	Any day expiry			14.31600	14.31600	14.43530	14.43530		19.61	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.33290	14.33290	14.45240	14.45240		19.39	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	3.69720	0.00370	2.43550	0.00244	3.697	22.46	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	14.43	Put	326.98260	0.32698	266.35980	0.26636	326.983	19.58	0.55	0.00	0	6,600.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	22.71910	0.02272	36.93610	0.03694	22.719	21.51	0.07	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.34410	14.34410	14.46380	14.46380		19.17	0.00	1,591,851.00	111	2,056.00
\$ / R	On 16/08/2016	Any day expiry			14.34700	14.34700	14.46670	14.46670		19.23	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	21.41000	0.02141	32.53570	0.03254	21.410	22.35	0.06	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.34980	14.34980	14.46950	14.46950		19.28	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	14.43	Put	351.19540	0.35120	292.29130	0.29229	351.195	19.46	0.53	0.00	0	6,600.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,512.73250	1.51273	1,404.34650	1.40435	1,512.733	22.49	0.94	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	1.62760	0.00163	1.67480	0.00167	1.628	26.55	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.35260	14.35260	14.47240	14.47240		19.33	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	17.81850	0.01782	27.41780	0.02742	17.818	22.81	0.05	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.36660	14.36660	14.48660	14.48660		19.14	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.37510	14.37510	14.49510	14.49510		19.30	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.42080	0.00142	1.23150	0.00123	1.421	23.80	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	59.71230	0.05971	44.78510	0.04479	59.712	18.46	0.14	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	2.64220	0.00264	3.20590	0.00321	2.642	26.12	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	2.49570	0.00250	2.91330	0.00291	2.496	27.36	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.38350	14.38350	14.50360	14.50360		19.04	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.38910	14.38910	14.50930	14.50930		19.10	0.00	0.00	0	13.00
\$ / R	On 06/09/2016	Any day expiry			14.40600	14.40600	14.52630	14.52630		18.96	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.41160	14.41160	14.53190	14.53190		19.00	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.41440	14.41440	14.53480	14.53480		19.03	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	209.43020	0.20943	248.34170	0.24834	209.430	20.15	0.31	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	31.42320	0.03142	39.54790	0.03955	31.423	22.78	0.06	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.42570	14.42570	14.54610	14.54610		18.99	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	762.90330	0.76290	683.54560	0.68355	762.903	19.94	0.66	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	3.03670	0.00304	3.41830	0.00342	3.037	26.44	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.43130	14.43130	14.55180	14.55180		19.03	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.44260	14.44260	14.56310	14.56310		18.93	0.00	312,075,700.80	21,608	632,217.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	60.39190	0.06039	52.18360	0.05218	60.392	18.10	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	102.20660	0.10221	0.00000	0.00000	102.207	18.15	0.17	31,293,277.65	12,620	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	114.37920	0.11438	98.52000	0.09852	114.379	18.16	0.19	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	141.90730	0.14191	122.31940	0.12232	141.907	18.19	0.22	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	146.92530	0.14693	126.67160	0.12667	146.925	18.19	0.23	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	168.75190	0.16875	145.23730	0.14524	168.752	18.23	0.25	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	685.24590	0.68525	772.67390	0.77267	685.246	18.46	0.67	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	567.94010	0.56794	646.00470	0.64600	567.940	18.67	0.60	6,082,644.40	700	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	325.34010	0.32534	282.90470	0.28290	325.340	18.67	0.40	2,865,254.00	500	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	514.88760	0.51489	0.00000	0.00000	514.888	18.77	0.57	89,905,255.00	11,000	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	478.11030	0.47811	419.96720	0.41997	478.110	19.02	0.50	0.00	0	47,500.00

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	14.60	Call	380.31960	0.38032	436.99880	0.43700	380.320	19.20	0.46	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	537.71960	0.53772	473.89880	0.47390	537.720	19.20	0.54	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	372.64930	0.37265	428.41800	0.42842	372.649	19.24	0.45	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	600.68480	0.60068	532.36840	0.53237	600.685	19.39	0.57	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	336.26440	0.33626	387.56850	0.38757	336.264	19.42	0.42	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	639.99910	0.64000	569.06260	0.56906	639.999	19.50	0.59	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	293.62880	0.29363	339.38920	0.33939	293.629	19.66	0.38	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	250.48770	0.25049	290.27910	0.29028	250.488	19.93	0.34	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	807.88770	0.80789	727.17910	0.72718	807.888	19.93	0.66	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	202.01740	0.20202	0.00000	0.00000	202.017	20.30	0.28	51,500,106.15	12,620	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	181.26730	0.18127	210.55110	0.21055	181.267	20.49	0.26	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,287.97550	1.28798	1,188.79570	1.18880	1,287.976	21.05	0.80	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,374.38510	1.37439	1,272.97690	1.27298	1,374.385	21.23	0.82	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	98.10190	0.09810	114.03260	0.11403	98.102	21.53	0.15	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	83.79750	0.08380	97.64650	0.09765	83.798	21.77	0.13	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	80.98680	0.08099	94.38920	0.09439	80.987	21.81	0.13	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	53.77080	0.05377	62.73490	0.06273	53.771	22.40	0.09	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	46.92230	0.04692	54.74180	0.05474	46.922	22.59	0.08	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	40.50070	0.04050	47.23640	0.04724	40.501	22.80	0.07	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	39.59550	0.03960	46.17790	0.04618	39.596	22.84	0.07	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	37.84750	0.03785	44.13360	0.04413	37.848	22.90	0.07	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	11.96890	0.01197	14.05660	0.01406	11.969	24.33	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.94320	0.00094	1.15320	0.00115	0.943	25.53	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.46510	14.46510	14.58570	14.58570		18.99	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.46790	14.46790	14.58860	14.58860		19.02	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.60330	0.00660	5.98290	0.00598	6.603	21.49	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	119.14840	0.11915	102.97320	0.10297	119.148	18.25	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	8.83980	0.00884	11.06260	0.01106	8.840	24.29	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	7.16160	0.00716	9.03710	0.00904	7.162	24.35	0.01	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.47350	14.47350	14.59420	14.59420		19.07	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.51290	14.51290	14.63380	14.63380		19.15	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry			14.52690	14.52690	14.64790	14.64790		19.20	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	531.55940	0.53156	592.80400	0.59280	531.559	19.25	0.50	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.54660	14.54660	14.66790	14.66790		19.23	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	9.66500	0.00967	8.74420	0.00874	9.665	19.62	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	163.21260	0.16321	141.95820	0.14196	163.213	18.30	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	30.05370	0.03005	34.63080	0.03463	30.054	26.83	0.04	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	28.97670	0.02898	33.43520	0.03344	28.977	27.01	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.54940	14.54940	14.67070	14.67070		19.24	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	113.06290	0.11306	97.63900	0.09764	113.063	18.24	0.15	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	905.06800	0.90507	829.87710	0.82988	905.068	20.05	0.61	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	170.79770	0.17080	194.11760	0.19412	170.798	21.83	0.20	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.58050	14.58050	14.70210	14.70210		19.31	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	843.25420	0.84325	772.42400	0.77242	843.254	19.85	0.57	0.00	0	8,695.00

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	16.36	Call	171.32940	0.17133	193.29380	0.19329	171.329	22.09	0.19	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.60870	14.60870	14.73070	14.73070		19.36	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	139.56320	0.13956	122.83390	0.12283	139.563	18.26	0.16	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,322.66350	1.32266	1,236.26020	1.23626	1,322.664	20.89	0.69	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	120.57770	0.12058	135.80520	0.13581	120.578	23.07	0.13	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.63970	14.63970	14.76220	14.76220		19.39	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.74030	0.01274	10.50060	0.01050	12.740	18.16	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	206.07990	0.20608	183.00760	0.18301	206.080	18.31	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	44.13430	0.04413	52.67230	0.05267	44.134	26.90	0.05	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.68490	14.68490	14.80790	14.80790		19.50	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.69900	14.69900	14.82220	14.82220		19.47	0.00	35,983,152.00	2,448	120,633.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.93370	0.01793	15.29960	0.01530	17.934	18.11	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	120.65430	0.12065	107.84100	0.10784	120.654	18.05	0.13	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	162.30140	0.16230	144.62750	0.14463	162.301	18.16	0.17	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	191.27990	0.19128	170.91220	0.17091	191.280	18.22	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	229.01810	0.22902	205.28610	0.20529	229.018	18.29	0.22	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	286.87020	0.28687	258.26860	0.25827	286.870	18.39	0.26	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	395.96470	0.39596	357.90520	0.35791	395.965	18.69	0.32	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	481.52530	0.48153	437.36960	0.43737	481.525	18.91	0.37	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	527.92400	0.52792	480.67560	0.48068	527.924	19.02	0.39	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	601.96610	0.60197	550.05920	0.55006	601.966	19.19	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	627.81340	0.62781	574.35420	0.57435	627.813	19.25	0.43	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	697.67890	0.69768	640.21100	0.64021	697.679	19.39	0.46	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	736.86290	0.73686	677.25480	0.67725	736.863	19.47	0.48	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	795.70290	0.79570	732.06030	0.73206	795.703	19.61	0.50	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	862.87030	0.86287	796.28250	0.79628	862.870	19.76	0.52	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	906.90470	0.90690	838.48320	0.83848	906.905	19.86	0.53	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	919.66660	0.91967	850.72460	0.85072	919.667	19.89	0.54	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	618.66660	0.61867	672.92460	0.67292	618.667	19.89	0.46	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,051.84950	1.05185	977.55910	0.97756	1,051.849	20.17	0.58	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,058.70660	1.05871	984.10390	0.98410	1,058.707	20.19	0.58	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,192.26210	1.19226	1,112.69190	1.11269	1,192.262	20.48	0.61	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	491.26210	0.49126	534.89190	0.53489	491.262	20.48	0.39	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	463.96840	0.46397	505.45520	0.50546	463.968	20.64	0.37	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,264.96840	1.26497	1,183.25520	1.18326	1,264.968	20.64	0.63	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,316.79580	1.31680	1,233.63620	1.23364	1,316.796	20.75	0.64	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,399.72260	1.39972	1,314.36730	1.31437	1,399.723	20.92	0.66	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,492.14180	1.49214	1,404.51560	1.40452	1,492.142	21.11	0.68	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	380.22590	0.38023	414.88490	0.41488	380.226	21.19	0.31	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,649.73100	1.64973	1,559.23230	1.55923	1,649.731	21.40	0.71	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,811.52900	1.81153	1,717.90670	1.71791	1,811.529	21.68	0.73	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	291.41490	0.29141	319.39160	0.31939	291.415	21.83	0.25	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,036.80440	2.03680	1,939.41070	1.93941	2,036.804	22.04	0.77	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,087.83200	2.08783	1,989.66340	1.98966	2,087.832	22.13	0.77	0.00	0	725.00

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	16.55	Call	253.91390	0.25391	278.69220	0.27869	253.914	22.15	0.22	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,225.45980	2.22546	2,125.34200	2.12534	2,225.460	22.34	0.79	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	224.07260	0.22407	246.24110	0.24624	224.073	22.45	0.20	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	207.08590	0.20709	227.74000	0.22774	207.086	22.64	0.19	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	201.36590	0.20137	221.50480	0.22150	201.366	22.71	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	196.91630	0.19692	216.65180	0.21665	196.916	22.77	0.18	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	152.40760	0.15241	165.97970	0.16598	152.408	23.58	0.14	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	142.79210	0.14279	155.46960	0.15547	142.792	23.94	0.13	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	141.09120	0.14109	153.60980	0.15361	141.091	24.00	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	125.18210	0.12518	136.21980	0.13622	125.182	24.70	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	122.42380	0.12242	133.20590	0.13321	122.424	24.83	0.11	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	120.63940	0.12064	131.25370	0.13125	120.639	24.92	0.11	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	119.76180	0.11976	130.29540	0.13030	119.762	24.97	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	89.57670	0.08958	100.54150	0.10054	89.577	26.49	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	84.30670	0.08431	95.05670	0.09506	84.307	26.49	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	83.17490	0.08317	93.80490	0.09380	83.175	26.49	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	75.12030	0.07512	84.88640	0.08489	75.120	26.49	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	70.15580	0.07016	79.37980	0.07938	70.156	26.49	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	51.34470	0.05134	58.43620	0.05844	51.345	26.49	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	49.57250	0.04957	56.45580	0.05646	49.573	26.49	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	47.52100	0.04752	54.16170	0.05416	47.521	26.49	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	43.03780	0.04304	49.14110	0.04914	43.038	26.49	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	39.23130	0.03923	44.87040	0.04487	39.231	26.49	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	37.04790	0.03705	42.41710	0.04242	37.048	26.49	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	33.49850	0.03350	38.42290	0.03842	33.498	26.49	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	32.07730	0.03208	36.82120	0.03682	32.077	26.49	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	21.60570	0.02161	24.97430	0.02497	21.606	26.49	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	20.06180	0.02006	23.21950	0.02322	20.062	26.49	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	16.77200	0.01677	19.47170	0.01947	16.772	26.49	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	16.03350	0.01603	18.62870	0.01863	16.033	26.49	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.76950	14.76950	14.89360	14.89360		19.52	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	399.92310	0.39992	364.73020	0.36473	399.923	18.53	0.31	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	390.11090	0.39011	422.17870	0.42218	390.111	21.60	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.94070	14.94070	15.06700	15.06700		19.72	0.00	4,482,210.00	300	29,959.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,122.11840	1.12212	1,052.53790	1.05254	1,122.118	20.08	0.52	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,206.67980	1.20668	1,134.32990	1.13433	1,206.680	20.25	0.54	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,439.56180	1.43956	1,360.39360	1.36039	1,439.562	20.68	0.59	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,468.24280	1.46824	1,388.07580	1.38808	1,468.243	20.74	0.59	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,249.90260	2.24990	2,154.61590	2.15462	2,249.903	22.10	0.71	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	236.43470	0.23643	251.21260	0.25121	236.435	24.40	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	235.76590	0.23577	250.49290	0.25049	235.766	24.42	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	202.80730	0.20281	214.92800	0.21493	202.807	25.44	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	184.72600	0.18473	195.41890	0.19542	184.726	26.13	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	67.77840	0.06778	74.25550	0.07426	67.778	26.26	0.05	0.00	0	1,800.00

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 12/04/2017	Any day expiry			15.02840	15.02840		15.15570	15.15570		19.79	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	477.78110	0.47778		443.60150	0.44360	477.781	18.63	0.29	0.00	0	1,000.00		
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	468.22530	0.46823		499.48100	0.49948	468.225	22.28	0.29	0.00	0	1,000.00		
\$ / R			On 19/06/2017	Foreign Exchange Future	15.22850	15.22850		15.35860	15.35860		19.94	0.00	0.00	0	156,591.00		
\$ / R	14.89	Put	On 19/06/2017	Foreign Exchange Future	957.31210	0.95731		899.52570	0.89953	957.312	19.49	0.42	0.00	0	1,297.00		
\$ / R	15.50	Put	On 19/06/2017	Foreign Exchange Future	1,325.18040	1.32518		1,255.54380	1.25554	1,325.180	20.23	0.50	0.00	0	150.00		
\$ / R	15.78	Put	On 19/06/2017	Foreign Exchange Future	1,509.95910	1.50996		1,435.03530	1.43504	1,509.959	20.56	0.53	0.00	0	3,155.00		
\$ / R	18.15	Call	On 19/06/2017	Foreign Exchange Future	457.48160	0.45748		483.09200	0.48309	457.482	23.38	0.25	0.00	0	1,297.00		
\$ / R	18.65	Call	On 19/06/2017	Foreign Exchange Future	404.46450	0.40446		424.53170	0.42453	404.464	24.12	0.22	0.00	0	150.00		
\$ / R	19.71	Call	On 19/06/2017	Foreign Exchange Future	326.01720	0.32602		340.68140	0.34068	326.017	25.83	0.18	0.00	0	3,155.00		
\$ / R			On 12/07/2017	Any day expiry	15.29640	15.29640		15.42730	15.42730		19.98	0.00	0.00	0	0.00		
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	531.37830	0.53138		496.75210	0.49675	531.378	18.63	0.28	0.00	0	1,000.00		
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	533.88480	0.53388		561.48820	0.56149	533.885	23.13	0.28	0.00	0	1,000.00		
\$ / R			On 18/09/2017	Foreign Exchange Future	15.35350	15.35350		15.47900	15.47900		20.21	0.00	0.00	0	2,700.00		
\$ / R			On 18/12/2017	Foreign Exchange Future	15.38880	15.38880		15.51730	15.51730		20.46	0.00	0.00	0	70.00		
\$ / R			On 19/03/2018	Foreign Exchange Future	15.42410	15.42410		15.55550	15.55550		20.51	0.00	0.00	0	70.00		
\$ / R			On 18/06/2018	Foreign Exchange Future	15.45940	15.45940		15.59380	15.59380		20.53	0.00	0.00	0	70.00		
\$ / R MAXI			On 19/09/2016	Foreign Exchange Future	14.44260	14.44260		14.56310	14.56310		18.93	0.00	938,769.00	65	872.00		
\$ / R MAXI			On 19/12/2016	Foreign Exchange Future	14.69900	14.69900		14.82220	14.82220		19.47	0.00	191,087.00	13	114.00		
\$ / R MAXI			On 13/03/2017	Foreign Exchange Future	14.94070	14.94070		15.06700	15.06700		19.72	0.00	0.00	0	53.00		
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future	15.22850	15.22850		15.35860	15.35860		19.94	0.00	0.00	0	0.00		
£ / R			On 15/08/2016	Any day expiry	18.90670	18.90670		18.99510	18.99510		16.83	0.00	1,117,194.50	59	131.00		
£ / R			On 08/09/2016	Any day expiry	19.00240	19.00240		19.09080	19.09080		16.71	0.00	0.00	0	0.00		
£ / R	21.20	Put	On 08/09/2016	Any day expiry	2,227.22410	2.22722		2,145.20020	2.14520	2,227.224	18.20	0.94	0.00	0	12,264.00		
£ / R	25.85	Call	On 08/09/2016	Any day expiry	2.11510	0.00212		2.64980	0.00265	2.115	30.08	0.00	0.00	0	12,264.00		
£ / R			On 19/09/2016	Foreign Exchange Future	19.04550	19.04550		19.13410	19.13410		16.60	0.00	16,188,675.00	850	55,466.00		
£ / R	18.90	Put	On 19/09/2016	Foreign Exchange Future	443.26340	0.44326		412.64490	0.41264	443.263	16.57	0.44	0.00	0	15,000.00		
£ / R	22.50	Call	On 19/09/2016	Foreign Exchange Future	18.44740	0.01845		21.05830	0.02106	18.447	21.16	0.03	0.00	0	500.00		
£ / R	23.60	Call	On 19/09/2016	Foreign Exchange Future	11.91410	0.01191		12.69680	0.01270	11.914	24.40	0.02	0.00	0	10,000.00		
£ / R	25.30	Call	On 19/09/2016	Foreign Exchange Future	5.54160	0.00554		6.58740	0.00659	5.542	28.12	0.01	0.00	0	800.00		
£ / R			On 19/12/2016	Foreign Exchange Future	19.41130	19.41130		19.50050	19.50050		17.38	0.00	388,226.00	20	1,674.00		
£ / R	17.13	Put	On 19/12/2016	Foreign Exchange Future	132.69420	0.13269		127.74950	0.12775	132.694	17.24	0.12	0.00	0	4,885.00		
£ / R	18.41	Put	On 19/12/2016	Foreign Exchange Future	418.18420	0.41818		396.70250	0.39670	418.184	16.93	0.29	0.00	0	783.00		
£ / R	21.41	Put	On 19/12/2016	Foreign Exchange Future	2,290.64240	2.29064		2,223.95350	2.22395	2,290.642	18.77	0.77	0.00	0	4,885.00		
£ / R	23.01	Put	On 19/12/2016	Foreign Exchange Future	3,706.78350	3.70678		3,628.43100	3.62843	3,706.783	19.49	0.90	0.00	0	783.00		
£ / R	24.46	Call	On 19/12/2016	Foreign Exchange Future	60.71020	0.06071		63.50980	0.06351	60.710	21.56	0.06	0.00	0	4,885.00		
£ / R	26.94	Call	On 19/12/2016	Foreign Exchange Future	15.13240	0.01513		16.54020	0.01654	15.132	22.79	0.02	0.00	0	783.00		
£ / R			On 13/03/2017	Foreign Exchange Future	19.76350	19.76350		19.85380	19.85380		17.86	0.00	0.00	0	1,814.00		
£ / R			On 25/04/2017	Any day expiry	19.95000	19.95000		20.03990	20.03990		18.09	0.00	0.00	0	73.00		
£ / R			On 19/06/2017	Foreign Exchange Future	20.18420	20.18420		20.27790	20.27790			0.00	0.00	0	9,525.00		
£ / R			On 18/12/2017	Foreign Exchange Future	20.47540	20.47540		20.56560	20.56560		18.29	0.00	0.00	0	520.00		

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	0.13569	0.13569		0.13720	0.13720		22.17	0.00	0.00	0	969.00
¥ / R	On 19/12/2016			Foreign Exchange Future	0.13862	0.13862		0.14017	0.14017		21.26	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017			Foreign Exchange Future	0.14151	0.14151		0.14309	0.14309		20.96	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017			Foreign Exchange Future	0.14494	0.14494		0.14655	0.14655		20.99	0.00	0.00	0	0.00
€ / R	On 29/07/2016			Any day expiry	15.74430	15.74430		15.88180	15.88180		18.24	0.00	0.00	0	65.00
€ / R	On 15/08/2016			Any day expiry	15.80450	15.80450		15.94290	15.94290		17.24	0.00	47,412.00	3	3.00
€ / R	On 19/09/2016			Foreign Exchange Future	15.93770	15.93770		16.07760	16.07760		17.64	0.00	29,803,499.00	1,870	38,420.00
€ / R	On 30/09/2016			Any day expiry	15.97960	15.97960		16.11980	16.11980		17.91	0.00	0.00	0	34.00
€ / R	On 19/12/2016			Foreign Exchange Future	16.28330	16.28330		16.42560	16.42560		18.33	0.00	0.00	0	18,415.00
€ / R	On 19/12/2016	16.90	Put	Foreign Exchange Future	1,158.37420	1.15837		1,061.06130	1.06106	1,158.374	19.05	0.60	0.00	0	2,961.00
€ / R	On 19/12/2016	21.90	Call	Foreign Exchange Future	37.90860	0.03791		33.36790	0.03337	37.909	24.82	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017			Foreign Exchange Future	16.61600	16.61600		16.76100	16.76100		18.60	0.00	0.00	0	5,046.00
€ / R	On 19/06/2017			Foreign Exchange Future	17.01220	17.01220		17.16100	17.16100		18.89	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017			Foreign Exchange Future	17.20580	17.20580		17.34790	17.34790		19.29	0.00	0.00	0	0.00
10Y STND	On 17/12/2025			Interest Rate Swap	98.86250	98.86250		99.19519	99.19519			0.00	0.00	0	0.00
10Y STND	On 16/03/2026			Interest Rate Swap	95.97702	95.97702		96.32039	96.32039			0.00	0.00	0	0.00
10Y STND	On 15/06/2026			Interest Rate Swap	94.76445	94.76445		95.11597	95.11597			0.00	0.00	0	0.00
10Y STND	On 21/09/2026			Interest Rate Swap	96.83996	96.83996		97.19296	97.19296			0.00	0.00	0	0.00
1Y STND	On 19/12/2016			Interest Rate Swap	100.07742	100.07742		100.07620	100.07620			0.00	0.00	0	0.00
1Y STND	On 16/03/2017			Interest Rate Swap	100.04657	100.04657		100.04723	100.04723			0.00	0.00	0	0.00
1Y STND	On 15/06/2017			Interest Rate Swap	99.71191	99.71191		99.71294	99.71294			0.00	0.00	0	0.00
1Y STND	On 21/09/2017			Interest Rate Swap	99.81495	99.81495		99.82572	99.82572			0.00	0.00	0	0.00
2Y STND	On 18/12/2017			Interest Rate Swap	100.15752	100.15752		100.17562	100.17562			0.00	0.00	0	0.00
2Y STND	On 16/03/2018			Interest Rate Swap	99.50780	99.50780		99.53425	99.53425			0.00	0.00	0	0.00
2Y STND	On 15/06/2018			Interest Rate Swap	99.24042	99.24042		99.28263	99.28263			0.00	0.00	0	0.00
2Y STND	On 21/09/2018			Interest Rate Swap	99.37815	99.37815		99.43992	99.43992			0.00	0.00	0	0.00
5Y STND	On 17/12/2020			Interest Rate Swap	98.68640	98.68640		98.85241	98.85241			0.00	0.00	0	0.00
5Y STND	On 16/03/2021			Interest Rate Swap	98.06744	98.06744		98.24076	98.24076			0.00	0.00	0	0.00
5Y STND	On 15/06/2021			Interest Rate Swap	97.40697	97.40697		97.59070	97.59070			0.00	0.00	0	0.00
5Y STND	On 21/09/2021			Interest Rate Swap	97.70634	97.70634		97.90545	97.90545			0.00	0.00	0	0.00
AL37	On 04/08/2016			Index Future	492.31800	492.31800		491.73400	491.73400			0.00	0.00	0	15.00
AL37	On 03/11/2016			Index Future	501.71500	501.71500		501.12300	501.12300			0.00	0.00	0	0.00
AL7T	On 04/08/2016			Index Future	571.53300	571.53300		570.41200	570.41200			0.00	0.00	0	11.00
AL7T	On 03/11/2016			Index Future	582.44200	582.44200		581.30200	581.30200			0.00	0.00	0	0.00
ALBI	On 04/08/2016			Index Future	519.92300	519.92300		519.00500	519.00500			0.00	0.00	0	724.00
ALBI	On 03/11/2016			Index Future	529.84600	529.84600		528.91400	528.91400			0.00	0.00	0	20.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 02/02/2017	Index Future	540.31300		540.31300		539.36300	539.36300			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.78950		10.78950		10.87640	10.87640		13.62	0.00	3,517,377.00	326	8,164.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.95070		10.95070		11.03870	11.03870		13.82	0.00	3,558,977.50	325	125.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.10580		11.10580		11.19540	11.19540		14.47	0.00	11,105.80	1	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.29260		11.29260		11.38410	11.38410		15.11	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.36140		11.36140		11.44790	11.44790		15.63	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.08680		11.08680		11.18230	11.18230		15.01	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.28560		11.28560		11.38280	11.38280		15.27	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.47420		11.47420		11.57350	11.57350		15.57	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.69190		14.69190		14.83110	14.83110		17.78	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.03050		15.03050		15.17320	15.17320		18.86	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.35620		15.35620		15.50230	15.50230		19.53	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.15700		2.15700		2.16510	2.16510		16.43	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.18500		2.18500		2.19340	2.19340		16.41	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.21030		2.21030		2.21870	2.21870		17.50	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.14410		2.14410		2.16280	2.16280		17.10	0.00	437,396.40	204	306.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.19140		2.19140		2.21070	2.21070		17.42	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	10.30897		80.63916		10.33673	80.45661			0.00	7,499,441.88	93	8,789.00
ES33	On 03/11/2016	Bond Future	10.38403		78.36931		10.41251	78.18447			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.45714		79.91787		10.48652	79.72964			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

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
ES42	On 04/08/2016	Bond Future	10.43874	85.24387	10.46141	85.07269					0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.51170	82.59096	10.53495	82.41765					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	517.79200	517.79200	516.89000	516.89000					0.00	0.00	0	449.00
GOVI	On 03/11/2016	GOVI	527.67500	527.67500	526.75900	526.75900					0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	538.09900	538.09900	537.16500	537.16500					0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.86360	1.86360	1.87900	1.87900				18.63	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.89790	1.89790	1.91350	1.91350				19.06	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.92940	1.92940	1.94530	1.94530				19.41	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future	127.65440	127.65440	127.56169	127.56169					0.00	0.00	0	2,700.00
I2025	On 03/11/2016	Bond Future	130.07250	130.07250	129.97969	129.97969					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	107.91082	107.91082	107.87395	107.87395					0.00	1,618,662.30	15	4,368.00
I2033	On 03/11/2016	Bond Future	108.93807	108.93807	108.90209	108.90209					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	133.73669	133.73669	133.69062	133.69062					0.00	8,425,411.47	63	21,342.00
I2038	On 03/11/2016	Bond Future	136.26998	136.26998	136.22491	136.22491					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	134.12499	134.12499	134.07815	134.07815					0.00	8,181,624.39	61	17,253.00
I2046	On 03/11/2016	Bond Future	135.16358	135.16358	135.11763	135.11763					0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future	142.68981	142.68981	142.47036	142.47036					0.00	9,132,147.84	64	21,699.00
I2050	On 03/11/2016	Bond Future	145.39280	145.39280	145.17122	145.17122					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	247.60500	247.60500	247.63000	247.63000					0.00	7,428,150.00	3	1,064.00
IGOV	On 03/11/2016	Index Future	252.34600	252.34600	252.37300	252.37300					0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future	257.34600	257.34600	257.37400	257.37400					0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future	671.12800	671.12800	671.09100	671.09100					0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future	683.93200	683.93200	683.89400	683.89400					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future	7.35000	92.65000	7.35000	92.65000					0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future	7.38000	92.62000	7.38000	92.62000					0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.40000	92.60000	7.40000	92.60000					0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.44000	92.56000	7.44000	92.56000					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 16/11/2016		Jibar Tradeable Future	7.45000	92.55000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.49000	92.51000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017		Jibar Tradeable Future	7.54000	92.46000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.58000	92.42000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.65000	92.35000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.70000	92.30000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.74000	92.26000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.80000	92.20000		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	0.14030	0.14030		0.14200	0.14200			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.14010	0.14010		0.14210	0.14210			0.00	0.00	0	0.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.14050	0.14050		0.14140	0.14140			0.00	0.00	0	0.00
NGN / R	On 19/09/2016		Foreign Exchange Future	0.04510	0.04510		0.04460	0.04460			0.00	0.00	0	0.00
NGN / R	On 19/12/2016		Foreign Exchange Future	0.04450	0.04450		0.04380	0.04380			0.00	0.00	0	0.00
NGN / R	On 13/03/2017		Foreign Exchange Future	0.04400	0.04400		0.04330	0.04330			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016		Foreign Exchange Future	10.12830	10.12830		10.21250	10.21250		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.26890	10.26890		10.35540	10.35540		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.40490	10.40490		10.49270	10.49270		15.80	0.00	0.00	0	0.00
PULA / R	On 19/09/2016		Foreign Exchange Future	1.33820	1.33820		1.35030	1.35030			0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.35010	1.35010		1.36840	1.36840			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.36210	1.36210		1.38000	1.38000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016		Foreign Exchange Future	1.10350	1.10350		1.10400	1.10400			0.00	0.00	0	11,955.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.10780	1.10780		1.10820	1.10820			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.11210	1.11210		1.11240	1.11240			0.00	0.00	0	0.00
R186	On 04/08/2016		Bond Future	8.78833	112.90112		8.82008	112.67192		9.52	0.00	179,399,879.68	1,589	96,032.00
R186	On 04/08/2016	8.85	Call	1,113.25000	1.11325	1,013.44000	1.01344	1,113.250	9.58	0.58	0.00	0	750.00	
R186	On 04/08/2016	8.90	Call	1,334.07000	1.33407	1,218.97000	1.21897	1,334.070	9.61	0.65	0.00	0	500.00	
R186	On 04/08/2016	9.10	Put	180.93000	0.18093	239.24000	0.23924	180.930	9.73	0.15	0.00	0	2,500.00	
R186	On 04/08/2016	9.20	Put	96.14000	0.09614	133.67000	0.13367	96.140	9.79	0.09	0.00	0	2,500.00	
R186	On 04/08/2016	9.25	Put	68.43000	0.06843	97.74000	0.09774	68.430	9.82	0.07	0.00	0	1,000.00	
R186	On 04/08/2016	9.30	Call	3,665.00000	3.66500	3,458.30000	3.45830	3,665.000	9.85	0.95	0.00	0	500.00	
R186	On 04/08/2016	9.35	Call	3,994.96000	3.99496	3,782.72000	3.78272	3,994.960	9.88	0.96	0.00	0	500.00	
R186	On 04/08/2016	9.40	Put	22.42000	0.02242	35.00000	0.03500	22.420	9.91	0.03	0.00	0	3,569.00	
R186	On 04/08/2016	9.60	Put	4.07000	0.00407	7.26000	0.00726	4.070	10.03	0.01	0.00	0	4,031.00	
R186	On 04/08/2016	10.00	Put	0.05000	0.00005	0.13000	0.00013	0.050	10.12	0.00	0.00	0	6,500.00	
R186	On 03/11/2016		Bond Future	8.82798	115.03283		8.86076	114.80082		9.22	0.00	33,244,487.87	289	1,867.00
R186	On 03/11/2016	9.20	Call	3,843.04000	3.84304	3,698.85000	3.69885	3,843.040	9.48	0.68	0.00	0	1,425.00	
R186	On 03/11/2016	9.40	Call	4,825.29000	4.82529	4,661.62000	4.66162	4,825.290	9.60	0.76	0.00	0	1,425.00	

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	On 03/11/2016	Bond Future	9.66	Put	523.78000		0.52378		570.92000	0.57092	523.780	9.75	0.16	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	472.94000		0.47294		516.59000	0.51659	472.940	9.78	0.15	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.86051		112.00112		8.89456	111.63133		9.42	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,811.49000		1.81149		1,709.29000	1.70929	1,811.490	9.32	0.36	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,982.25000		2.98225		3,060.69000	3.06069	2,982.250	9.51	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,662.94000		1.66294		1,695.93000	1.69593	1,662.940	9.80	0.31	0.00	0	750.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future			298.93582		298.93582		299.58160	299.58160			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future			304.59829		304.59829		305.26044	305.26044			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			249.63353		249.63353		249.04259	249.04259		8.51	0.00	17,723,980.63	71	37,137.00
R202	On 03/11/2016	Bond Future			254.36212		254.36212		253.76361	253.76361			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			8.52795		99.58057		8.55968	99.42759		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future			8.56893		97.52984		8.60197	97.37533		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future			8.60243		99.45681		8.63717	99.29953		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			7.73225		103.84067		7.76478	103.80688		1.18	0.00	0.00	0	57,982.00
R203	On 03/11/2016	Bond Future			7.73618		101.62969		7.77680	101.59667		0.95	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.64920		103.63778		7.70687	103.60442		0.67	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			9.18887		91.13122		9.22075	90.90375			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future			9.23183		92.85187		9.26456	92.62135			0.00	0.00	0	4,760.00
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			9.30424		94.35828		9.33110	94.15335		12.85	0.00	0.00	0	11,997.00
R2032	On 03/11/2016	Bond Future			9.35057		91.98117		9.37810	91.77366		13.14	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.39174		93.79879		9.42011	93.58742		12.90	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			9.38373		99.49080		9.40546	99.30816			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future			9.43042		96.86774		9.45264	96.68301			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			9.43875		91.78555		9.46053	91.60307		14.91	0.00	0.00	0	40,481.00

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
R2037	On 03/11/2016	Bond Future		9.48202	93.51858		9.50427	93.33392		14.63	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.52092	91.10965		9.54380	90.92156		15.07	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		7.98434	101.11053		8.01666	101.04210		2.65	0.00	0.00	0	33,127.00
R204	On 03/11/2016	Bond Future		8.01378	103.01958		8.04949	102.95126		2.34	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future		8.01542	101.01346		8.05612	100.94409		2.13	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future		9.47868	95.76360		9.50045	95.56785		15.60	0.00	0.00	0	3,651.00
R2040	On 03/11/2016	Bond Future		9.52174	97.57169		9.54397	97.37361		15.31	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		9.52355	92.74051		9.54528	92.54389		16.31	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future		9.56605	94.49156		9.58824	94.29249		16.03	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future		9.60448	91.97669		9.62727	91.77393		16.52	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		9.51824	96.22595		9.53987	96.02572		16.16	0.00	0.00	0	56,369.00
R2048	On 03/11/2016	Bond Future		9.56234	93.60466		9.58444	93.40187		16.63	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future		9.60327	95.45411		9.62596	95.24766		16.37	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		8.18889	97.74485		8.22095	97.65228		3.97	0.00	0.00	0	74,265.00
R207	On 02/02/2017	Bond Future		8.24058	97.91485		8.27808	97.82032		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91 Call	2,055.68000	2.05568	1,987.45000	1.98745	2,055.680	3.54	0.75	0.00	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		8.33912	96.40875		8.37114	96.29213		5.27	0.00	578,452.50	6	48,245.00
R208	On 03/11/2016	Bond Future		8.37891	94.82649		8.41267	94.70897		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future		8.40668	96.70023		8.44273	96.58066		4.76	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		9.33311	74.71284		9.35974	74.52643		14.80	0.00	0.00	0	55,149.00
R209	On 04/08/2016	Bond Future	9.40 Call	1,152.03000	1.15203	1,065.68000	1.06568	1,152.030	14.93	0.59	0.00	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
R209	On 04/08/2016	Bond Future	9.60	Call	2,101.56000	2.10156	1,969.09000	1.96909	2,101.560	15.11	0.80	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	153.05000	0.15305	189.79000	0.18979	153.050	15.20	0.13	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	2.02000	0.00202	3.20000	0.00320	2.020	15.69	0.00	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,114.92000	8.11492	7,928.61000	7.92861	8,114.920	15.69	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.37368	72.97303	9.40090	72.78408		15.17	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	562.03000	0.56203	579.97000	0.57997	562.030	16.07	0.16	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.40960	74.41495	9.43753	74.22255		15.00	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			188.87982	188.87982	189.19733	189.19733			0.00	3,777,596.40	20	2,571.00
R210	On 03/11/2016	Bond Future			190.18064	190.18064	190.50694	190.50694			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			139.85536	139.85536	139.81088	139.81088			0.00	0.00	0	60.00
R211	On 03/11/2016	Bond Future			142.50452	142.50452	142.46110	142.46110			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			146.14569	146.14569	146.09684	146.09684			0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future			148.91401	148.91401	148.86621	148.86621			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			9.21829	85.51149	9.24999	85.29248		12.57	0.00	0.00	0	43,896.00
R213	On 03/11/2016	Bond Future			9.26246	83.57555	9.29498	83.35347		12.86	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.30271	85.22679	9.33621	85.00067		12.67	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			9.43280	75.01532	9.45434	74.85826		15.60	0.00	0.00	0	29,156.00
R214	On 04/08/2016	Bond Future	8.55	Call	1.47000	0.00147	1.57000	0.00157	1.470	15.24	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	543.98000	0.54398	513.67000	0.51367	543.980	15.65	0.35	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,909.46000	5.90946	5,754.93000	5.75493	5,909.460	16.53	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,764.58000	11.76458	11,607.52000	11.60752	11,764.580	16.53	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.47445	73.13479	9.49643	72.97578		16.03	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future			9.51281	74.57980	9.53537	74.41782		15.81	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

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
RAIN	On 19/09/2016	Foreign Exchange Future	24,984.79000		24,984.79000	25,168.28000	25,168.28000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,448.27000		25,448.27000	25,635.69000	25,635.69000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.63270		10.63270	10.75320	10.75320			15.58	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.81460		10.81460	10.94020	10.94020			15.81	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.68090		4.68090	4.74620	4.74620			13.62	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.66360		4.66360	4.73320	4.73320			13.87	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.43500		1.43500	1.41480	1.41480				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.37660		1.37660	1.36290	1.36290				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32740		1.32740	1.29790	1.29790				0.00	0.00	0	0.00
Total for Derivatives :												869,103,397.16	67,925	3,703,624.00
Grand Total:												869,103,397.16	67,925	3,703,624.00