



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: 14/09/2016

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 15/09/2016	Any day expiry	14.30470	14.30470		14.43870	14.43870		24.89	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.31050	14.31050		14.44730	14.44730		21.50	0.00	972,684,685.00	67,970	218,901.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	0.39860	0.00040	0.23100	0.00023	0.399	29.63	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	1.43690	0.00144	0.76860	0.00077	1.437	28.26	0.01	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	5.34110	0.00534	2.72750	0.00273	5.341	26.78	0.03	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	7.13500	0.00714	3.62940	0.00363	7.135	26.44	0.04	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	12.33510	0.01234	6.36520	0.00637	12.335	25.67	0.06	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	13.47230	0.01347	6.98040	0.00698	13.472	25.54	0.07	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	19.06740	0.01907	10.23940	0.01024	19.067	25.00	0.10	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	357.58580	0.35759	476.63230	0.47663	357.586	23.52	0.79	0	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	47.08580	0.04709	29.33230	0.02933	47.086	23.52	0.21	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	98.85270	0.09885	67.13290	0.06713	98.853	22.17	0.38	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	209.35270	0.20935	314.43290	0.31443	209.353	22.17	0.62	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	148.89700	0.14890	244.23700	0.24424	148.897	21.50	0.52	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	266.06040	0.26606	186.73760	0.18674	266.060	22.75	0.68	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.52	Put	280.84760	0.28085	198.61850	0.19862	280.848	22.87	0.70	0	7,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	53.49020	0.05349	97.17160	0.09717	53.490	23.37	0.24	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	342.99020	0.34299	249.87160	0.24987	342.990	23.37	0.76	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	49.70510	0.04971	90.87030	0.09087	49.705	23.50	0.22	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	426.38230	0.42638	321.59590	0.32160	426.382	24.00	0.83	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	34.19400	0.03419	64.15380	0.06415	34.194	24.13	0.16	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	478.85810	0.47886	368.19130	0.36819	478.858	24.38	0.86	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	11.49270	0.01149	21.84300	0.02184	11.493	25.88	0.06	0.00	0	5,650.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	700.99270	0.70099	574.54300	0.57454	700.993	25.88	0.94	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	6.57670	0.00658	10.09830	0.01010	6.577	28.27	0.04	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	5.09570	0.00510	7.66740	0.00767	5.096	29.46	0.03	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.50	Call	3.20030	0.00320	4.62460	0.00462	3.200	31.86	0.02	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,292.09100	1.29209	1,156.37090	1.15637	1,292.091	33.05	0.99	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,391.62570	1.39163	1,255.65450	1.25565	1,391.626	34.25	0.99	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	1.34610	0.00135	2.14520	0.00215	1.346	35.46	0.01	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	0.77370	0.00077	1.30090	0.00130	0.774	36.42	0.00	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	0.24830	0.00025	0.41280	0.00041	0.248	38.43	0.00	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	0.17230	0.00017	0.28480	0.00028	0.172	39.10	0.00	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	0.11690	0.00012	0.19180	0.00019	0.117	39.83	0.00	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	0.11020	0.00011	0.18060	0.00018	0.110	39.94	0.00	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	0.09800	0.00010	0.16030	0.00016	0.098	40.17	0.00	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	0.14830	0.00015	0.07480	0.00007	0.148	55.57	0.00	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.09560	0.00010	0.10780	0.00011	0.096	76.65	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.31880	14.31880	14.45580	14.45580		24.78	0.00	0.00	0	0.00
\$ / R	On 27/09/2016	Any day expiry			14.33270	14.33270	14.47000	14.47000		22.27	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.33550	14.33550	14.47280	14.47280		22.06	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.17700	0.00018	0.13520	0.00014	0.177	31.52	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	21.45440	0.02145	15.01310	0.01501	21.454	21.80	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.98640	0.00099	0.87530	0.00088	0.986	43.72	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.98310	0.00098	0.84720	0.00085	0.983	45.12	0.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.33830	14.33830	14.47560	14.47560		21.86	0.00	143,932,000.00	10,000	12,740.00
\$ / R	On 30/09/2016	Any day expiry			14.34110	14.34110	14.47840	14.47840		21.70	0.00	0.00	0	2,856.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	304.82560	0.30483	386.97760	0.38698	304.826	21.50	0.57	0.00	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	74.42280	0.07442	102.06080	0.10206	74.423	23.95	0.19	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry			14.34940	14.34940	14.48690	14.48690		20.85	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	296.02300	0.29602	375.31080	0.37531	296.023	20.76	0.54	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	230.38830	0.23039	296.19510	0.29620	230.388	21.20	0.45	130,244,584.80	20,000	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	435.55690	0.43556	351.03610	0.35104	435.557	21.75	0.63	0.00	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	133.98610	0.13399	176.97720	0.17698	133.986	22.27	0.30	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			14.35220	14.35220	14.48970	14.48970		20.77	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	432.71930	0.43272	349.77410	0.34977	432.719	21.62	0.62	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.65	Put	467.57180	0.46757	381.17460	0.38117	467.572	21.79	0.65	93,225,405.90	10,000	0.00
\$ / R	On 05/10/2016	Any day expiry			14.35500	14.35500	14.49260	14.49260		20.69	0.00	0.00	0	56.00
\$ / R	On 10/10/2016	Any day expiry			14.36890	14.36890	14.50670	14.50670		21.00	0.00	0.00	0	1,700.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	615.11590	0.61512	724.14830	0.72415	615.116	20.12	0.75	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	593.91300	0.59391	701.30700	0.70131	593.913	20.18	0.74	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	380.07640	0.38008	466.12750	0.46613	380.076	20.81	0.57	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			14.37450	14.37450	14.51230	14.51230		20.86	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			14.37730	14.37730	14.51450	14.51450		20.92	0.00	287,089,600.00	20,000	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	373.25610	0.37326	0.00000	0.00000	373.256	21.05	0.52	150,196,046.00	20,000	10,000.00
\$ / R	On 14/10/2016	Any day expiry			14.38000	14.38000	14.51800	14.51800		20.90	0.00	0.00	0	832.00
\$ / R	On 19/10/2016	Any day expiry			14.39390	14.39390	14.53200	14.53200		20.51	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	290.83120	0.29083	355.05330	0.35505	290.831	21.05	0.43	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			14.41310	14.41310	14.55120	14.55120		20.20	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	2.39850	0.00240	2.55370	0.00255	2.398	23.97	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	69.37850	0.06938	52.80310	0.05280	69.379	18.70	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	1.55460	0.00155	3.08090	0.00308	1.555	28.57	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	1.34720	0.00135	2.84170	0.00284	1.347	28.57	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.41590	14.41590	14.55390	14.55390		20.18	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	37.25330	0.03725	27.24410	0.02724	37.253	18.45	0.09	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	313.31100	0.31331	261.11050	0.26111	313.311	19.91	0.42	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	217.25710	0.21726	264.43710	0.26444	217.257	21.71	0.32	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	837.86080	0.83786	742.91480	0.74291	837.861	21.98	0.71	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	53.91670	0.05392	68.86150	0.06886	53.917	24.59	0.10	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.44610	14.44610	14.58410	14.58410		21.01	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	792.42560	0.79243	705.80990	0.70581	792.426	22.21	0.64	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	71.53310	0.07153	88.27590	0.08828	71.533	25.33	0.11	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			14.45440	14.45440	14.59240	14.59240		20.95	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	987.76950	0.98777	1,101.54520	1.10155	987.769	19.59	0.80	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	575.18070	0.57518	659.45300	0.65945	575.181	20.60	0.59	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.47360	14.47360	14.61160	14.61160		20.66	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	76.25240	0.07625	61.70780	0.06171	76.252	19.06	0.13	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,311.73500	1.31173	1,207.53270	1.20753	1,311.735	23.25	0.76	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	48.90860	0.04891	60.08760	0.06009	48.909	26.21	0.07	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.50370	14.50370	14.64190	14.64190		20.37	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	8.43450	0.00843	7.05600	0.00706	8.435	21.72	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	135.09520	0.13510	113.31410	0.11331	135.095	18.91	0.19	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	11.84300	0.01184	17.13410	0.01713	11.843	29.54	0.02	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.54200	14.54200	14.68050	14.68050		20.51	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	712.76170	0.71276	641.97770	0.64198	712.762	20.91	0.53	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			14.54470	14.54470	14.68330	14.68330		20.50	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.54740	14.54740	14.68600	14.68600		20.49	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.56110	14.56110	14.70030	14.70030		20.74	0.00	1,299,650,980.50	89,255	343,407.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	13.23740	0.01324	11.32660	0.01133	13.237	20.91	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	42.42670	0.04243	38.06180	0.03806	42.427	19.34	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	79.90950	0.07991	67.59020	0.06759	79.909	18.93	0.11	5,232,981.12	3,200	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	115.92120	0.11592	99.03010	0.09903	115.921	19.09	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,361.04390	1.36104	1,480.50300	1.48050	1,361.044	19.18	0.83	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	139.94390	0.13994	120.20300	0.12020	139.944	19.18	0.17	0.00	0	7,800.00

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 19/12/2016	Foreign Exchange Future	13.35	Put	142.09610	0.14210	122.10450	0.12210	142.096	19.18	0.18	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	177.24020	0.17724	153.30820	0.15331	177.240	19.29	0.21	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,095.74720	1.09575	1,203.46590	1.20347	1,095.747	19.51	0.75	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	234.64720	0.23465	203.16590	0.20317	234.647	19.51	0.25	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	251.14080	0.25114	217.18190	0.21718	251.141	19.58	0.27	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	257.93760	0.25794	223.31440	0.22331	257.938	19.61	0.27	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	905.45300	0.90545	1,002.22510	1.00223	905.453	19.94	0.67	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	344.35300	0.34435	301.92510	0.30193	344.353	19.94	0.33	339,322.47	70	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	859.08020	0.85908	953.06400	0.95306	859.080	20.06	0.65	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	853.41270	0.85341	947.04420	0.94704	853.413	20.08	0.64	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	386.67380	0.38667	340.75530	0.34076	386.674	20.09	0.36	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	395.48190	0.39548	348.85980	0.34886	395.482	20.12	0.36	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	803.68700	0.80369	894.15660	0.89416	803.687	20.21	0.62	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	431.85010	0.43185	382.41260	0.38241	431.850	20.23	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	455.50150	0.45550	404.29560	0.40430	455.502	20.31	0.40	288,287.83	50	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	479.85370	0.47985	426.88130	0.42688	479.854	20.38	0.41	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	494.79880	0.49480	0.00000	0.00000	494.799	20.42	0.42	30,556,935.35	5,000	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	720.93590	0.72094	805.75020	0.80575	720.936	20.44	0.58	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	557.04600	0.55705	498.78490	0.49878	557.046	20.60	0.45	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	645.23150	0.64523	724.41970	0.72442	645.232	20.67	0.54	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	584.13150	0.58413	524.11970	0.52412	584.132	20.67	0.46	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	658.57600	0.65858	593.10720	0.59311	658.576	20.89	0.50	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	676.50900	0.67651	609.65580	0.60966	676.509	20.95	0.50	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	565.76800	0.56577	636.73560	0.63674	565.768	21.00	0.49	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	700.77070	0.70077	632.08100	0.63208	700.771	21.02	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	763.14000	0.76314	690.99720	0.69100	763.140	21.20	0.54	1,170,150.00	150	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	502.80340	0.50280	567.83080	0.56783	502.803	21.32	0.45	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	881.29010	0.88129	803.16900	0.80317	881.290	21.54	0.58	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	455.96610	0.45597	516.40020	0.51640	455.966	21.57	0.42	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	894.86610	0.89487	816.10020	0.81610	894.866	21.57	0.58	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	425.65010	0.42565	482.38290	0.48238	425.650	21.78	0.39	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	397.35490	0.39735	450.79350	0.45079	397.355	21.98	0.37	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,036.25490	1.03625	950.49350	0.95049	1,036.255	21.98	0.63	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,043.53140	1.04353	957.47410	0.95747	1,043.531	22.00	0.63	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	376.09380	0.37609	0.00000	0.00000	376.094	22.15	0.36	52,043,987.00	10,000	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	346.36270	0.34636	394.14830	0.39415	346.363	22.39	0.33	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,185.26270	1.18526	1,093.84830	1.09385	1,185.263	22.39	0.67	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	327.90350	0.32790	373.56500	0.37356	327.903	22.55	0.32	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,262.35040	1.26235	1,168.29680	1.16830	1,262.350	22.60	0.68	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,317.26010	1.31726	1,221.43180	1.22143	1,317.260	22.74	0.70	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,405.02880	1.40503	1,306.53450	1.30653	1,405.029	22.96	0.72	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,502.35620	1.50236	1,401.47960	1.40148	1,502.356	23.19	0.73	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	254.36840	0.25437	291.94860	0.29195	254.368	23.28	0.26	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	229.00280	0.22900	263.73710	0.26374	229.003	23.54	0.24	0.00	0	26,436.00

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	16.00	Put	1,667.90280	1.66790	1,563.43710	1.56344	1,667.903	23.54	0.76	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	212.08920	0.21209	244.62320	0.24462	212.089	23.73	0.22	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	184.62690	0.18463	213.48380	0.21348	184.627	24.08	0.20	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,074.29450	2.07429	1,961.29640	1.96130	2,074.295	24.36	0.82	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,127.64720	2.12765	2,013.71800	2.01372	2,127.647	24.47	0.83	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	156.59750	0.15660	181.56180	0.18156	156.598	24.50	0.17	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,271.30310	2.27130	2,155.03830	2.15504	2,271.303	24.75	0.84	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	134.92800	0.13493	156.77960	0.15678	134.928	24.89	0.15	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	122.86600	0.12287	142.94110	0.14294	122.866	25.13	0.14	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	118.85190	0.11885	138.32830	0.13833	118.852	25.22	0.13	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	115.74680	0.11575	134.75510	0.13476	115.747	25.29	0.13	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	93.58870	0.09359	105.53220	0.10553	93.589	26.25	0.11	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	89.02190	0.08902	100.33910	0.10034	89.022	26.57	0.10	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	82.97090	0.08297	93.46180	0.09346	82.971	27.04	0.09	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	81.90940	0.08191	92.25370	0.09225	81.909	27.13	0.09	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	72.10410	0.07210	81.10560	0.08111	72.104	28.03	0.08	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	70.42870	0.07043	79.20140	0.07920	70.429	28.21	0.08	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	69.34740	0.06935	77.97240	0.07797	69.347	28.32	0.08	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	68.81660	0.06882	77.36920	0.07737	68.817	28.38	0.08	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	45.79510	0.04580	56.68090	0.05668	45.795	29.79	0.05	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	42.53110	0.04253	52.79390	0.05279	42.531	29.79	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	41.83560	0.04184	51.96410	0.05196	41.836	29.79	0.05	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	36.94510	0.03695	46.11310	0.04611	36.945	29.79	0.04	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	33.98510	0.03399	42.55710	0.04256	33.985	29.79	0.04	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	23.19800	0.02320	29.48270	0.02948	23.198	29.79	0.03	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	22.22100	0.02222	28.28800	0.02829	22.221	29.79	0.03	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	21.09960	0.02110	26.91420	0.02691	21.100	29.79	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	18.68620	0.01869	23.94740	0.02395	18.686	29.79	0.02	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	16.67980	0.01668	21.46950	0.02147	16.680	29.79	0.02	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	15.54780	0.01555	20.06650	0.02007	15.548	29.79	0.02	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	13.73940	0.01374	17.81650	0.01782	13.739	29.79	0.02	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	13.02680	0.01303	16.92690	0.01693	13.027	29.79	0.02	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	8.01220	0.00801	10.60480	0.01060	8.012	29.79	0.01	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	5.86480	0.00586	7.85430	0.00785	5.865	29.79	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	5.54800	0.00555	7.44560	0.00745	5.548	29.79	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.63230	14.63230	14.77220	14.77220		20.60	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	355.41560	0.35542	313.03730	0.31304	355.416	19.50	0.32	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	273.82540	0.27383	308.37430	0.30837	273.825	23.34	0.25	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.66650	14.66650	14.80670	14.80670		20.46	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	432.98470	0.43298	382.77820	0.38278	432.985	19.62	0.35	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	359.09400	0.35909	399.29770	0.39930	359.094	22.63	0.30	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.80050	14.80050	14.94180	14.94180		20.34	0.00	14,800,500.00	1,000	91,242.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	34.36680	0.03437	27.24420	0.02724	34.367	16.87	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	143.54960	0.14355	119.68360	0.11968	143.550	18.21	0.14	90,279,799.30	43,131	91,132.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	479.90760	0.47991	428.86940	0.42887	479.908	19.30	0.34	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	622.54510	0.62255	560.42370	0.56042	622.545	19.75	0.39	508,840,419.78	86,473	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	756.16730	0.75617	687.52780	0.68753	756.167	20.12	0.44	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,113.70620	1.11371	1,030.88450	1.03088	1,113.706	21.00	0.55	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,201.96000	1.20196	1,116.26690	1.11627	1,201.960	21.19	0.57	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,445.66480	1.44566	1,352.28810	1.35229	1,445.665	21.73	0.62	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,475.51810	1.47552	1,381.38580	1.38139	1,475.518	21.80	0.63	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	429.46170	0.42946	468.48580	0.46849	429.462	22.59	0.31	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,284.56820	2.28457	2,176.16550	2.17617	2,284.568	23.34	0.75	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	259.37210	0.25937	285.65200	0.28565	259.372	24.11	0.20	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	173.14870	0.17315	187.11390	0.18711	173.149	26.22	0.14	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	172.65390	0.17265	186.57550	0.18658	172.654	26.24	0.14	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	148.48530	0.14849	160.34120	0.16034	148.485	27.47	0.12	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	130.13180	0.13013	146.21370	0.14621	130.132	28.02	0.10	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	40.81590	0.04082	48.39670	0.04840	40.816	28.02	0.04	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.88580	14.88580	15.02830	15.02830		20.43	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	450.73090	0.45073	403.93340	0.40393	450.731	19.20	0.30	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	369.54290	0.36954	402.35450	0.40235	369.543	23.48	0.25	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.92280	14.92280	15.06570	15.06570		20.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	520.93850	0.52094	470.37330	0.47037	520.938	19.28	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	461.83360	0.46183	500.10750	0.50011	461.834	22.92	0.30	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.07910	15.07910	15.22450	15.22450		20.28	0.00	0.00	0	150,181.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	449.79920	0.44980	405.50370	0.40550	449.799	18.83	0.27	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	557.80190	0.55780	506.80070	0.50680	557.802	19.04	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	608.32570	0.60833	554.43020	0.55443	608.326	19.13	0.33	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	949.33160	0.94933	877.41680	0.87742	949.332	19.98	0.44	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,329.07820	1.32908	1,245.84340	1.24584	1,329.078	20.80	0.52	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	819.39600	0.81940	876.51680	0.87652	819.396	21.17	0.44	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,520.29600	1.52030	1,432.01680	1.43202	1,520.296	21.17	0.56	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	691.04090	0.69104	739.79930	0.73980	691.041	21.84	0.38	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	587.34090	0.58734	630.26420	0.63026	587.341	22.49	0.33	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	368.10040	0.36810	396.04660	0.39605	368.100	24.30	0.22	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	326.97670	0.32698	350.03600	0.35004	326.977	25.22	0.20	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	260.06600	0.26007	283.00900	0.28301	260.066	27.07	0.15	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.14600	15.14600	15.29220	15.29220		20.33	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	510.65850	0.51066	463.11400	0.46311	510.658	18.94	0.29	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	439.07820	0.43908	471.34840	0.47135	439.078	23.96	0.25	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.34360	15.34360	15.49440	15.49440		20.49	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	183.64740	0.18365	151.92250	0.15192	183.647	17.46	0.13	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	474.25980	0.47426	423.34590	0.42335	474.260	18.74	0.25	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.67710	15.67710	15.82360	15.82360		21.10	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			16.01050	16.01050	16.15290	16.15290		21.49	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.34390	16.34390	16.48210	16.48210		21.83	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	516.96730	0.51697	475.45750	0.47546	516.967	18.96	0.20	0.00	0	70,530.00

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 MAXI	On 19/09/2016	Foreign Exchange Future			14.31050		14.31050		14.44730	14.44730		21.50	0.00	343,452.00	24	377.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.56110		14.56110		14.70030	14.70030		20.74	0.00	0.00	0	420.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.80050		14.80050		14.94180	14.94180		20.34	0.00	88,803.00	6	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.07910		15.07910		15.22450	15.22450		20.28	0.00	0.00	0	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.86030		18.86030		19.06030	19.06030		18.49	0.00	11,033,275.50	585	44,368.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Call	146.89640		0.14690	274.16050	0.27416		146.896	18.83	0.47	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	186.59640		0.18660	113.86050	0.11386		186.596	18.83	0.53	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	0.03810		0.00004	0.05700	0.00006		0.038	41.79	0.00	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	0.29120		0.00029	0.16560	0.00017		0.291	60.15	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.25380		0.00025	0.31600	0.00032		0.254	76.21	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry			18.92190		18.92190		19.12350	19.12350		18.65	0.00	0.00	0	112.00
£ / R	On 27/10/2016	Any day expiry			19.01430		19.01430		19.21620	19.21620		18.24	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.22190		19.22190		19.42640	19.42640		17.96	0.00	23,450,718.00	1,220	33,434.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	75.90700		0.07591	70.43170	0.07043		75.907	17.45	0.09	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,352.14740		2.35215	2,189.73370	2.18973		2,352.147	20.29	0.84	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	46.33050		0.04633	47.98750	0.04799		46.331	26.65	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.57630		19.57630		19.78420	19.78420		18.54	0.00	0.00	0	3,501.00
£ / R	On 25/04/2017	Any day expiry			19.75950		19.75950		19.96940	19.96940		19.12	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.98890		19.98890		20.20360	20.20360		19.99	0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.87250		20.87250		21.08940	21.08940		19.99	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13952		0.13952		0.14137	0.14137		20.64	0.00	12,277.85	88	18,270.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14255		0.14255		0.14444	0.14444		19.35	0.00	17,105.76	120	3,624.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14549		0.14549		0.14742	0.14742		18.92	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14896		0.14896		0.15095	0.15095		19.48	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15229		0.15229		0.15434	0.15434		20.20	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.09720		16.09720		16.25270	16.25270		20.20	0.00	25,562,353.60	1,588	32,938.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	1.58280		0.00158	0.63700	0.00064		1.583	28.68	0.01	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	348.38660		0.34839	481.24560	0.48125		348.387	22.41	0.76	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	23.13920		0.02314	43.44340	0.04344		23.139	24.18	0.11	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.13610		16.13610		16.29190	16.29190		19.87	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.36140		16.36140		16.51860	16.51860		19.26	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.44010		16.44010		16.59890	16.59890		19.35	0.00	14,812,530.10	901	25,190.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	624.75160		0.62475	699.91660	0.69992		624.752	19.42	0.51	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	937.72360		0.93772	838.79770	0.83880		937.724	20.04	0.59	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	9.42570		0.00943	12.16390	0.01216		9.426	24.59	0.01	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.77580		16.77580		16.93730	16.93730		19.34	0.00	5,032,740.00	300	5,336.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.17090		17.17090		17.33760	17.33760		19.47	0.00	0.00	0	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.54980		17.54980		17.72160	17.72160		19.67	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.97240		17.97240		18.14050	18.14050		20.27	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
10Y STND	On 17/12/2025	Interest Rate Swap		98.25799	98.25799		98.34319	98.34319			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.34902	95.34902		95.44050	95.44050			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.12942	94.12942		94.22546	94.22546			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.22348	96.22348		96.32089	96.32089			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.86350	99.86350		100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.07421	100.07421		100.07562	100.07562			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.03112	100.03112		100.03586	100.03586			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.68345	99.68345		99.69419	99.69419			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.77316	99.77316		99.79212	99.79212			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		100.06576	100.06576		100.00000	100.00000			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.09528	100.09528		100.12140	100.12140			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.41796	99.41796		99.45084	99.45084			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		99.12390	99.12390		99.16306	99.16306			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.26960	99.26960		99.31084	99.31084			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.81000	99.81000		100.00000	100.00000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.38879	98.38879		98.47095	98.47095			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.72831	97.72831		97.82047	97.82047			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.03399	97.03399		97.13637	97.13637			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		97.31767	97.31767		97.42570	97.42570			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.55106	99.55106		100.00000	100.00000			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		506.46300	506.46300		505.71100	505.71100			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		516.22500	516.22500		515.46000	515.46000			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		587.37300	587.37300		586.07800	586.07800			0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future		598.69400	598.69400		597.37600	597.37600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		536.80100	536.80100		535.06000	535.06000			0.00	0.00	0	707.00
ALBI	On 02/02/2017	Index Future		547.14700	547.14700		545.37500	545.37500			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		558.13400	558.13400		556.33300	556.33300			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.69220	10.69220		10.82850	10.82850		16.26	0.00	3,047,277.00	285	10,092.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.85420	10.85420		10.99260	10.99260		15.09	0.00	4,363,388.40	402	1,802.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.01150	11.01150		11.15170	11.15170		14.97	0.00	0.00	0	3,405.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.19480	11.19480		11.33860	11.33860		15.49	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.37050	11.37050		11.51820	11.51820		15.78	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.59680	11.59680		11.74090	11.74090		16.44	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		10.84550	10.84550		10.97550	10.97550		17.25	0.00	325,365.00	30	4,310.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.04190	11.04190		11.17360	11.17360		16.08	0.00	331,257.00	30	30.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.22960	11.22960		11.36370	11.36370		15.99	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 19/06/2017	Foreign Exchange Future	11.44780	11.44780	11.44780	11.58580	11.58580			16.19	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	404.91970	404.91970	404.91970	352.22300	352.22300				0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	33.93370	33.93370	33.93370	21.78820	21.78820				0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.70340	14.70340	14.70340	14.84380	14.84380			19.99	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.03440	15.03440	15.03440	15.17830	15.17830			18.90	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.36070	15.36070	15.36070	15.50680	15.50680			19.15	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.74260	15.74260	15.74260	15.89410	15.89410			19.82	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.14280	2.14280	2.14280	2.15690	2.15690			18.89	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.16010	2.16010	2.16010	2.17660	2.17660			17.23	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.18400	2.18400	2.18400	2.20120	2.20120			17.18	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.21180	2.21180	2.21180	2.22910	2.22910			18.40	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.15500	2.15500	2.15500	2.17090	2.17090			17.37	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.16300	2.16300	2.16300	2.18360	2.18360			17.85	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.21050	2.21050	2.21050	2.23160	2.23160			16.59	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.25550	2.25550	2.25550	2.27700	2.27700			16.48	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.20153	79.56982	79.56982	10.25496	79.21546				0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.27454	81.10342	81.10342	10.32964	80.74281				0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.33709	78.93728	78.93728	10.39376	78.57072				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.30435	84.16479	84.16479	10.35257	83.79421				0.00	0.00	0	8,777.00

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 02/02/2017	Bond Future	10.37199		85.78728		10.42164	85.41019			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.43376		83.24733		10.48479	82.86412			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 03/11/2016	GOVI	534.18300		534.18300		532.64300	532.64300			0.00	16,025,490.00	3	418.00
GOVI	On 02/02/2017	GOVI	544.47900		544.47900		542.91200	542.91200			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	555.41300		555.41300		553.82000	553.82000			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.84460		1.84460		1.86210	1.86210		21.31	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.87820		1.87820		1.89610	1.89610		20.44	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.91010		1.91010		1.92830	1.92830		19.85	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.94640		1.94640		1.96510	1.96510		20.03	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.95605		128.95605		128.74437	128.74437			0.00	0.00	0	3,044.00
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 03/11/2016	Bond Future	108.26364		108.26364		108.25112	108.25112			0.00	25,333,691.76	234	4,686.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	136.70150		136.70150		136.68671	136.68671			0.00	12,303,135.00	90	20,753.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	134.48399		134.48399		134.46770	134.46770			0.00	0.00	0	17,594.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.44221		144.44221		144.42493	144.42493			0.00	4,622,150.72	32	21,644.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	250.44200		250.44200		250.40300	250.40300			0.00	5,008,840.00	2	1,021.00
IGOV	On 02/02/2017	Index Future	255.28400		255.28400		255.24500	255.24500			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.42600		260.42600		260.38900	260.38900			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	678.48300		678.48300		678.32900	678.32900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	691.64700		691.64700		691.49200	691.49200			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.59000		92.41000		7.59000	92.41000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.73000		92.27000		7.73000	92.27000			0.00	0.00	0	1,000.00
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			0.14130	0.14130			0.14270	0.14270			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14130	0.14130			0.14300	0.14300			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14060	0.14060			0.14280	0.14280			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14020	0.14020			0.14340	0.14340			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.42720	10.42720		10.50600	10.50600			17.25	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.57340	10.57340		10.65300	10.65300			16.25	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.71550	10.71550		10.79600	10.79600			16.17	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.88250	10.88250		10.96480	10.96480			16.73	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33510	1.33510			1.34410	1.34410			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35030	1.35030			1.35950	1.35950			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36420	1.36420			1.37350	1.37350			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.38010	1.38010			1.38960	1.38960			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31790	1.31790			1.31930	1.31930			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.32010	1.32010			1.32150	1.32150			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.32270	1.32270			1.32410	1.32410			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.32560	1.32560			1.32700	1.32700			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.12490	1.12490			1.12500	1.12500			0.00	56,245.00	50	13,234.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12900	1.12900			1.12920	1.12920			0.00	56,450.00	50	65.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13350	1.13350			1.13360	1.13360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13870	1.13870			1.13880	1.13880			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.69237	115.99962			8.72952	115.73365		8.99	0.00	115,999,620.00	1,000	101,438.00
R186	On 03/11/2016	Bond Future	8.30	Call	509.09000	0.50909		464.61000	0.46461	509.090		8.85	0.23	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,237.60000	2.23760		2,425.13000	2.42513	2,237.600		8.92	0.62	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,128.33000	1.12833		1,253.46000	1.25346	1,128.330		9.03	0.40	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	918.21000	0.91821		1,024.48000	1.02448	918.210		9.08	0.35	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	523.25000	0.52325		591.51000	0.59151	523.250		9.20	0.23	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,946.81000	3.94681		3,735.12000	3.73512	3,946.810		9.25	0.82	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,121.35000	5.12135		4,887.75000	4.88775	5,121.350		9.36	0.90	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.72726	112.93229			8.76578	112.66202		9.13	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	733.01000	0.73301		691.37000	0.69137	733.010		8.89	0.21	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,476.01000	1.47601		1,399.55000	1.39955	1,476.010		9.01	0.36	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,631.86000	1.63186		1,547.93000	1.54793	1,631.860		9.03	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,128.50000	2.12850		2,024.90000	2.02490	2,128.500		9.08	0.46	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,095.87000	2.09587		2,222.82000	2.22282	2,095.870		9.20	0.43	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	8.90	Put	2,008.32000		2.00832	2,129.87000	2.12987	2,008.320		9.21	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	929.30000		0.92930	992.25000	0.99225	929.300		9.51	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	786.25000		0.78625	841.37000	0.84137	786.250		9.57	0.20	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			8.75174		115.20114	8.79156	114.92727			8.91	0.00	0.00	0	0.00
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 03/11/2016	Bond Future			302.30258		302.30258	302.26909	302.26909				0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			251.81975		251.81975	251.79146	251.79146				0.00	41,046,619.25	163	35,875.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.36746		98.47870	8.39969	98.32613			6.74	0.00	0.00	0	12,662.00
R2023	On 02/02/2017	Bond Future			8.40063		100.37676	8.43442	100.22196			6.48	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.41269		98.45851	8.44792	98.30223			6.46	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 03/11/2016	Bond Future			7.43648		101.87387	7.50620	101.81698			0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.30487		103.83739	7.40352	103.78013			0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.60929		101.74828	6.77091	101.69151			0.39	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 03/11/2016	Bond Future			9.05848		94.08657	9.10064	93.78414				0.00	1,293,690,337.50	13,750	30,536.00
R2030	On 02/02/2017	Bond Future			9.09679		91.89405	9.14025	91.58651				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.12981		93.74058	9.17450	93.42835				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 03/11/2016	Bond Future			9.15995		93.43702	9.20727	93.07249			12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.20108		95.23798	9.24980	94.86711			12.52	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.23327		92.99069	9.28332	92.61387			12.85	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 03/11/2016	Bond Future			9.24072		98.46739	9.29313	98.02137				0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.28367		100.36525	9.33761	99.91130				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.31482		97.87573	9.37017	97.41421				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 03/11/2016	Bond Future			9.31877		94.89154	9.36595	94.49144			14.29	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future			9.35831		92.46419	9.40679	92.05707			14.67	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.39323		94.32224	9.44293	93.90849			14.44	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
R2037	On 31/01/2037		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016		Bond Future		7.68986	103.64206	7.74926	103.52754		2.20	0.00	0.00	0	31,523.00
R204	On 02/02/2017		Bond Future		7.67324	101.59915	7.74080	101.48316		2.00	0.00	0.00	0	0.00
R204	On 04/05/2017		Bond Future		7.59977	103.64021	7.67740	103.52356		1.72	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 03/11/2016		Bond Future		9.32816	99.32545	9.38037	98.84728		14.98	0.00	0.00	0	3,923.00
R2040	On 02/02/2017		Bond Future		9.36668	96.73314	9.42031	96.24648		15.38	0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future		9.40065	98.67705	9.45563	98.18214		15.14	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 03/11/2016		Bond Future		9.34239	96.53979	9.39453	96.05542		15.71	0.00	0.00	0	18,566.00
R2044	On 02/02/2017		Bond Future		9.37960	94.01906	9.43312	93.52602		16.14	0.00	0.00	0	0.00
R2044	On 04/05/2017		Bond Future		9.41241	95.90836	9.46723	95.40697		15.90	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 03/11/2016		Bond Future		9.31325	95.94635	9.36036	95.49545		16.32	0.00	7,100,029.90	74	61,912.00
R2048	On 02/02/2017		Bond Future		9.35210	97.79560	9.40045	97.33672		16.04	0.00	0.00	0	0.00
R2048	On 04/05/2017		Bond Future		9.38054	95.31792	9.43001	94.85132		16.54	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 03/11/2016		Bond Future		7.91682	100.42371	7.96481	100.29244		3.41	0.00	0.00	0	52,473.00
R207	On 02/02/2017		Bond Future		7.92428	98.71671	7.97656	98.58361		3.22	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	2,586.93000	2.58693	2,471.15000	2.47115	2,586.930	3.39	0.89	0.00	0.00	0	62.00
R207	On 04/05/2017		Bond Future		7.90907	100.69998	7.96606	100.56583		2.92	0.00	0.00	0	0.00
R207	On 03/08/2017		Bond Future		7.84785	99.16297	7.91071	99.02726		2.73	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	1,435.87000	1.43587	1,356.78000	1.35678	1,435.870	2.77	0.62	0.00	0.00	0	51.00
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 03/11/2016		Bond Future		8.08760	95.84791	8.13533	95.67963		4.85	0.00	0.00	0	31,098.00
R208	On 02/02/2017		Bond Future		8.10879	97.69538	8.15966	97.52454		4.53	0.00	0.00	0	0.00
R208	On 04/05/2017		Bond Future		8.10696	96.25368	8.16108	96.08100		4.37	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

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 03/11/2016	Bond Future			9.19699		74.21794		9.24911	73.84737		14.79	0.00	4,156,204.64	56	37,887.00
R209	On 03/11/2016	Bond Future	8.81	Call	586.50000		0.58650		508.00000	0.50800	586.500	14.58	0.25	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	702.88000		0.70288		611.98000	0.61198	702.880	14.61	0.29	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,251.12000		2.25112	2,491.67000	2,491.67000	2,491.67000	2,251.120	14.69	0.60	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,206.64000		2.20664	2,444.72000	2,444.72000	2,444.72000	2,206.640	14.69	0.59	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,163.42000		1.16342	1,323.15000	1,323.15000	1,323.15000	1,163.420	14.87	0.39	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,522.40000		2.52240	2,288.36000	2,288.36000	2,288.36000	2,522.400	14.95	0.66	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	886.55000		0.88655	1,014.73000	1,014.73000	1,014.73000	886.550	14.97	0.32	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.23315		75.64851		9.28663	75.27130		14.54	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.26146		74.01622		9.31622	73.63266		14.99	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 03/11/2016	Bond Future			186.76425		186.76425		186.74232	186.74232			0.00	747,057.00	4	2,100.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.78838		141.78838		141.76808	141.76808			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.00701		148.00701		147.99099	147.99099			0.00	26,937,275.82	182	3,109.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.07952		84.84072		9.12170	84.54661		12.48	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.11994		86.47593		9.16337	86.17672		12.24	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.14805		84.65928		9.19261	84.35544		12.58	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 03/11/2016	Bond Future			9.26760		74.65991		9.31973	74.27062		15.66	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future			9.30520		76.09895		9.35868	75.70264		15.40	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.33246		74.32765		9.38716	73.92460		15.88	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			25,056.32000		25,056.32000		25,290.02000	25,290.02000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			25,485.84000		25,485.84000		25,730.57000	25,730.57000			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
SGD / R	On 19/09/2016		Foreign Exchange Future	10.48640	10.48640		10.58560	10.58560		17.88	0.00	0.00	0	0.00
SGD / R	On 19/12/2016		Foreign Exchange Future	10.66890	10.66890		10.77050	10.77050		16.65	0.00	0.00	0	0.00
SGD / R	On 13/03/2017		Foreign Exchange Future	10.84440	10.84440		10.94670	10.94670		16.63	0.00	0.00	0	0.00
TRY / R	On 19/09/2016		Foreign Exchange Future	4.79760	4.79760		4.83860	4.83860		16.63	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.79080	4.79080		4.83290	4.83290		15.35	0.00	0.00	0	0.00
TRY / R	On 13/03/2017		Foreign Exchange Future	4.78660	4.78660		4.82840	4.82840		15.35	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.42280	1.42280		1.42830	1.42830			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.37040	1.37040		1.38710	1.38710			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.32540	1.32540		1.34470	1.34470			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.28370	1.28370		1.29800	1.29800			0.00	0.00	0	0.00

Total for Derivatives : 5,422,079,374.84 407,568 4,275,699.00

Grand Total: 5,422,079,374.84 407,568 4,275,699.00