



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: 20/09/2016

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 19/09/2016	Foreign Exchange Future	14.00750	14.00750		14.00750	14.00750		21.90	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	13.85840	13.85840		14.03020	14.03020		30.29	0.00	0.00	0	0.00
\$ / R	On 27/09/2016	Any day expiry	13.86940	13.86940		14.04410	14.04410		21.32	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry	13.87210	13.87210		14.04680	14.04680		21.23	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.10770	0.00011	0.12930	0.00013	0.108	33.87	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	45.40170	0.04540	23.87820	0.02388	45.402	21.12	0.19	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.09150	0.00009	0.06780	0.00007	0.092	53.76	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.05940	0.00006	0.04250	0.00004	0.059	53.76	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry	13.87480	13.87480		14.04960	14.04960		21.14	0.00	0.00	0	12,740.00
\$ / R	On 30/09/2016	Any day expiry	13.87750	13.87750		14.05230	14.05230		21.26	0.00	0.00	0	2,870.00
\$ / R	On 30/09/2016	Any day expiry	14.25	Call	73.61780	0.07362	134.35810	0.13436	73.618	22.53	0.24	0	20,000.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	9.04870	0.00905	20.15030	0.02015	9.049	26.19	0.04	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.88550	13.88550		14.06060	14.06060		20.32	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	80.33300	0.08033	135.47630	0.13548	80.333	21.75	0.24	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	54.79570	0.05480	96.78450	0.09678	54.796	22.29	0.18	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	760.55380	0.76055	616.12610	0.61613	760.554	22.87	0.88	0	18,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	25.09000	0.02509	46.66920	0.04667	25.090	23.65	0.09	0.00	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry			13.88820	13.88820	14.06330	14.06330		20.34	0.00	0.00	0	0.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	753.78670	0.75379	610.66290	0.61066	753.787	22.80	0.86	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			13.89090	13.89090	14.06610	14.06610		20.21	0.00	0.00	0	56.00
\$ / R	On 07/10/2016	Any day expiry			13.89630	13.89630	14.07160	14.07160		21.40	0.00	1,113,212,000.00	80,000	40,000.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	231.92810	0.23193	165.30880	0.16531	231.928	21.30	0.46	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.90440	13.90440	14.07980	14.07980		20.47	0.00	6,952,250.00	500	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	282.21990	0.28222	389.12080	0.38912	282.220	20.41	0.53	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	267.89680	0.26790	371.68730	0.37169	267.897	20.47	0.51	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	144.09840	0.14410	210.13620	0.21014	144.098	21.61	0.32	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.90980	13.90980	14.08530	14.08530		20.27	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.91250	13.91250	14.08810	14.08810		20.17	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	115.73790	0.11574	169.24990	0.16925	115.738	21.90	0.26	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	643.23790	0.64324	521.14990	0.52115	643.238	21.90	0.74	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.91520	13.91520	14.09080	14.09080		20.09	0.00	0.00	0	832.00
\$ / R	On 19/10/2016	Any day expiry			13.92860	13.92860	14.10460	14.10460		19.61	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	113.63100	0.11363	162.33470	0.16233	113.631	21.60	0.24	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry			13.94760	13.94760	14.12370	14.12370		19.23	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	1.79640	0.00180	2.15270	0.00215	1.796	21.41	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	141.81420	0.14181	103.01860	0.10302	141.814	18.41	0.28	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.85340	0.00085	1.65550	0.00166	0.853	32.46	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.73980	0.00074	1.44960	0.00145	0.740	32.46	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.95030	13.95030	14.12650	14.12650		19.22	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	77.96520	0.07797	55.61510	0.05562	77.965	17.96	0.18	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	529.62190	0.52962	428.38930	0.42839	529.622	20.11	0.62	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	85.99910	0.08600	121.62200	0.12162	85.999	22.12	0.17	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,184.28230	1.18428	1,039.84980	1.03985	1,184.282	22.38	0.85	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	12.20700	0.01221	20.84500	0.02084	12.207	23.94	0.03	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.98050	13.98050	14.15650	14.15650		20.13	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,107.03560	1.10704	974.44940	0.97445	1,107.036	22.58	0.78	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	25.79010	0.02579	36.56180	0.03656	25.790	25.54	0.05	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.98870	13.98870	14.16470	14.16470		20.06	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	622.15300	0.62215	748.17190	0.74817	622.153	19.35	0.66	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	317.61850	0.31762	398.29450	0.39829	317.618	20.71	0.42	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			14.00790	14.00790	14.18380	14.18380		19.76	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	133.19090	0.13319	103.82960	0.10383	133.191	18.50	0.22	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,679.34540	1.67935	1,530.97050	1.53097	1,679.345	23.60	0.86	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	16.67310	0.01667	25.66870	0.02567	16.673	25.95	0.03	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.03760	14.03760	14.21370	14.21370		19.52	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	10.83610	0.01084	10.18220	0.01018	10.836	20.40	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	225.14660	0.22515	179.96800	0.17997	225.147	18.56	0.30	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	2.29420	0.00229	2.62410	0.00262	2.294	27.82	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.07510	14.07510	14.25180	14.25180		19.77	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	978.96320	0.97896	866.47400	0.86647	978.963	21.17	0.66	140,260,044.60	15,000	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2016	Any day expiry		14.07770	14.07770		14.25450	14.25450		19.77	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.08040	14.08040		14.25720	14.25720		19.76	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.09380	14.09380		14.27080	14.27080		19.97	0.00	862,371,434.40	61,188	515,879.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.87160	0.01787	16.34800	0.01635	17.872	19.82	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	65.04210	0.06504	49.31190	0.04931	65.042	18.53	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	130.46510	0.13047	105.93100	0.10593	130.465	18.55	0.18	667,679.99	263	151,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	184.22950	0.18423	151.60740	0.15161	184.230	18.70	0.23	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	973.02180	0.97302	1,113.10880	1.11311	973.022	18.78	0.74	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	219.22180	0.21922	182.30880	0.18231	219.222	18.78	0.26	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	222.32750	0.22233	185.14730	0.18515	222.328	18.78	0.27	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	274.83080	0.27483	231.24880	0.23125	274.831	18.98	0.31	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	751.36000	0.75136	874.03220	0.87403	751.360	19.31	0.63	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	357.56000	0.35756	303.23220	0.30323	357.560	19.31	0.37	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	380.23330	0.38023	323.13090	0.32313	380.233	19.39	0.38	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	389.52580	0.38953	331.30250	0.33130	389.526	19.43	0.39	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	599.08120	0.59908	704.82160	0.70482	599.081	19.81	0.55	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	505.28120	0.50528	434.02160	0.43402	505.281	19.81	0.45	3,110,355.78	481	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	563.08410	0.56308	664.26690	0.66427	563.084	19.94	0.52	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	558.71370	0.55871	659.33100	0.65933	558.714	19.95	0.52	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	560.57490	0.56057	483.62430	0.48362	560.575	19.97	0.48	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	572.20100	0.57220	493.89860	0.49390	572.201	20.01	0.49	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	521.56150	0.52156	616.21180	0.61621	521.562	20.13	0.50	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	619.83660	0.61984	536.14820	0.53615	619.837	20.17	0.51	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	650.51290	0.65051	563.48300	0.56348	650.513	20.28	0.52	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	681.86440	0.68186	592.25470	0.59225	681.864	20.38	0.54	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	700.99250	0.70099	609.84790	0.60985	700.993	20.44	0.55	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	461.22060	0.46122	546.56900	0.54657	461.221	20.46	0.45	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	779.80130	0.77980	682.65640	0.68266	779.801	20.68	0.58	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	407.48680	0.40749	484.91010	0.48491	407.487	20.79	0.41	5,804,619.00	1,000	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	813.68680	0.81369	714.11010	0.71411	813.687	20.79	0.59	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	904.51100	0.90451	798.81620	0.79882	904.511	21.05	0.62	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	926.00710	0.92601	818.94200	0.81894	926.007	21.11	0.63	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	351.49650	0.35150	420.08090	0.42008	351.497	21.17	0.37	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	954.96870	0.95497	846.10490	0.84610	954.969	21.19	0.64	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,028.81760	1.02882	916.21440	0.91621	1,028.818	21.40	0.66	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	307.96010	0.30796	370.11690	0.37012	307.960	21.52	0.33	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	276.33990	0.27634	333.52210	0.33352	276.340	21.82	0.30	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,182.53990	1.18254	1,062.72210	1.06272	1,182.540	21.82	0.70	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	255.81550	0.25582	309.66510	0.30967	255.815	22.03	0.28	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	236.87750	0.23688	287.56670	0.28757	236.878	22.24	0.26	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,343.07750	1.34308	1,216.76670	1.21677	1,343.078	22.24	0.74	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,351.26570	1.35127	1,224.65110	1.22465	1,351.266	22.26	0.74	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	222.79020	0.22279	271.07760	0.27108	222.790	22.40	0.25	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	203.30500	0.20331	248.18970	0.24819	203.305	22.65	0.23	0.00	0	26,053.00

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	15.40	Put	1,509.50500		1.50951	1,377.38970	1.37739	1,509.505	22.65	0.77	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	191.33280		0.19133	233.49340	0.23349	191.333	22.82	0.22	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,594.65900		1.59466	1,459.15980	1.45916	1,594.659	22.86	0.78	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,654.54230		1.65454	1,517.21860	1.51722	1,654.542	22.99	0.79	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,749.77120		1.74977	1,609.73390	1.60973	1,749.771	23.19	0.81	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,855.10800		1.85511	1,712.31240	1.71231	1,855.108	23.40	0.82	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	143.21450		0.14321	176.33080	0.17633	143.215	23.49	0.17	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	127.47830		0.12748	157.52690	0.15753	127.478	23.76	0.15	0.00	0	26,436.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,033.67830		2.03368	1,886.72690	1.88673	2,033.678	23.76	0.85	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	117.11820		0.11712	145.10140	0.14510	117.118	23.95	0.14	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	100.53930		0.10054	125.12770	0.12513	100.539	24.31	0.13	0.00	0	44,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,465.31650		2.46532	2,310.49830	2.31050	2,465.316	24.60	0.89	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,521.40800		2.52141	2,365.75130	2.36575	2,521.408	24.71	0.89	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	83.94630		0.08395	105.01890	0.10502	83.946	24.74	0.11	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,671.88140		2.67188	2,514.15200	2.51415	2,671.881	24.99	0.90	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	71.36710		0.07137	89.68330	0.08968	71.367	25.14	0.09	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	64.54930		0.06455	82.78780	0.08279	64.549	25.39	0.08	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	62.68970		0.06269	80.64470	0.08064	62.690	25.52	0.08	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	61.25300		0.06125	78.98770	0.07899	61.253	25.63	0.08	0.00	0	52,533.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	49.33680		0.04934	65.18140	0.06518	49.337	26.64	0.06	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	46.56330		0.04656	61.94740	0.06195	46.563	26.92	0.06	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	42.90840		0.04291	57.67350	0.05767	42.908	27.34	0.06	0.00	0	15,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	42.26960		0.04227	56.92400	0.05692	42.270	27.42	0.05	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	36.40800		0.03641	50.02560	0.05003	36.408	28.22	0.05	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	35.41410		0.03541	48.84950	0.04885	35.414	28.38	0.05	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	34.77380		0.03477	48.09140	0.04809	34.774	28.48	0.04	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	34.45990		0.03446	47.72020	0.04772	34.460	28.53	0.04	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	18.68840		0.01869	24.81780	0.02482	18.688	29.13	0.03	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	17.13440		0.01713	22.83190	0.02283	17.134	29.13	0.02	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	16.80590		0.01681	22.41120	0.02241	16.806	29.13	0.02	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	14.52420		0.01452	19.47910	0.01948	14.524	29.13	0.02	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	13.16840		0.01317	17.72820	0.01773	13.168	29.13	0.02	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	8.41480		0.00841	11.52530	0.01153	8.415	29.13	0.01	0.00	0	1,365.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	8.00100		0.00800	10.97950	0.01098	8.001	29.13	0.01	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	7.52980		0.00753	10.35680	0.01036	7.530	29.13	0.01	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	6.53090		0.00653	9.03130	0.00903	6.531	29.13	0.01	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	5.71720		0.00572	7.94580	0.00795	5.717	29.13	0.01	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	5.26550		0.00527	7.34060	0.00734	5.265	29.13	0.01	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	4.55570		0.00456	6.38560	0.00639	4.556	29.13	0.01	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	4.28040		0.00428	6.01360	0.00601	4.280	29.13	0.01	0.00	0	368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	2.42390		0.00242	3.47740	0.00348	2.424	29.13	0.00	27,529.55	481	32,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	1.68320		0.00168	2.44690	0.00245	1.683	29.13	0.00	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	1.57750		0.00158	2.29860	0.00230	1.578	29.13	0.00	0.00	0	69,895.00	
\$ / R	On 13/01/2017	Any day expiry			14.16210		14.16210	14.34000	14.34000		19.87	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	515.13000	0.51513	444.74150	0.44474	515.130	19.56	0.42	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	165.35550	0.16536	198.92790	0.19893	165.355	23.54	0.17	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.19500	14.19500	14.37330	14.37330		19.87	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	609.39380	0.60939	532.80600	0.53281	609.394	19.71	0.45	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	229.09260	0.22909	271.24510	0.27125	229.093	22.91	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.32380	14.32380	14.50370	14.50370		19.82	0.00	77,477,434.20	5,409	91,437.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	68.69420	0.06869	53.49240	0.05349	68.694	17.52	0.08	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	221.23440	0.22123	187.23340	0.18723	221.234	18.37	0.20	2,098,339.79	710	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	656.69550	0.65670	580.43120	0.58043	656.696	19.52	0.43	4,394,359.61	710	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	828.19970	0.82820	741.08910	0.74109	828.200	19.97	0.49	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	985.63030	0.98563	889.75460	0.88975	985.630	20.37	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,394.35980	1.39436	1,279.56420	1.27956	1,394.360	21.33	0.63	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,493.38290	1.49338	1,374.93060	1.37493	1,493.383	21.55	0.65	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,762.35500	1.76236	1,635.43770	1.63544	1,762.355	22.15	0.70	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,794.86300	1.79486	1,667.02660	1.66703	1,794.863	22.22	0.70	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	367.19830	0.36720	418.45950	0.41846	367.198	22.30	0.29	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	296.22510	0.29623	340.35220	0.34035	296.225	22.90	0.24	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,653.82350	2.65382	2,508.99890	2.50900	2,653.823	23.65	0.81	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	177.49650	0.17750	201.87450	0.20187	177.497	24.59	0.15	1,559,985.18	710	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	125.76770	0.12577	140.80230	0.14080	125.768	27.16	0.11	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	125.43160	0.12543	140.41590	0.14042	125.432	27.18	0.11	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	94.75980	0.09476	115.74860	0.11575	94.760	27.55	0.08	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	75.24920	0.07525	92.77300	0.09277	75.249	27.55	0.07	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	20.55980	0.02056	26.67600	0.02668	20.560	27.55	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.40690	14.40690	14.58730	14.58730		19.92	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	605.46520	0.60547	537.73250	0.53773	605.465	19.26	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	260.10140	0.26010	297.11980	0.29712	260.101	23.78	0.20	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.44300	14.44300	14.62350	14.62350		19.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	691.90470	0.69190	620.89650	0.62090	691.905	19.44	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	332.09950	0.33210	376.46790	0.37647	332.099	23.21	0.24	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.59580	14.59580	14.77690	14.77690		19.83	0.00	547,590,628.60	37,517	149,586.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	583.93350	0.58393	530.49340	0.53049	583.933	18.75	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	602.05660	0.60206	0.00000	0.00000	602.057	18.79	0.35	303,433,221.60	60,000	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	721.44190	0.72144	654.24760	0.65425	721.442	19.13	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	758.31660	0.75832	689.01500	0.68901	758.317	19.23	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	785.21390	0.78521	714.41210	0.71441	785.214	19.30	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,179.68730	1.17969	1,090.29890	1.09030	1,179.687	20.23	0.51	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,602.14420	1.60214	1,495.78870	1.49579	1,602.144	21.09	0.59	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,812.56790	1.81257	1,699.56290	1.69956	1,812.568	21.50	0.63	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	628.36790	0.62837	696.46290	0.69646	628.368	21.50	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	610.03760	0.61004	0.00000	0.00000	610.038	21.62	0.36	317,719,650.00	60,000	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	558.39340	0.55839	619.96760	0.61997	558.393	21.97	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	525.84460	0.52584	585.47250	0.58547	525.845	22.17	0.32	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	442.50550	0.44251	493.90190	0.49390	442.506	22.78	0.28	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	286.77460		0.28677		316.58540	0.31659	286.775	25.02	0.18	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	256.12270		0.25612		282.40540	0.28241	256.123	25.97	0.16	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	174.37770		0.17438		203.00370	0.20300	174.378	26.64	0.12	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.66000		14.66000		14.84180	14.84180		19.89	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	654.47080		0.65447		598.40700	0.59841	654.471	18.90	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	341.11260		0.34111		375.15030	0.37515	341.113	24.52	0.21	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.84990		14.84990		15.03380	15.03380		20.06	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	256.02330		0.25602		230.03460	0.23003	256.023	17.60	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	603.15890		0.60316		556.55960	0.55656	603.159	18.74	0.31	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.18500		15.18500		15.37030	15.37030		20.75	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.52390		15.52390		15.70960	15.70960		21.20	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.86270		15.86270		16.04880	16.04880		21.60	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	623.92610		0.62393		588.74030	0.58874	623.926	19.10	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.00750		14.00750		14.00750	14.00750		21.90	0.00	0.00	0	0.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.09380		14.09380		14.27080	14.27080		19.97	0.00	887,909.40	63	370.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.32380		14.32380		14.50370	14.50370		19.82	0.00	644,571.00	45	57.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.59580		14.59580		14.77690	14.77690		19.83	0.00	0.00	0	0.00
£ / R	On 19/09/2016	Foreign Exchange Future			18.33110		18.33110		18.33110	18.33110		11.23	0.00	0.00	0	0.00
£ / R	On 05/10/2016	Any day expiry			17.99830		17.99830		18.38040	18.38040		17.81	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			18.08400		18.08400		18.46640	18.46640		17.37	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.28470		18.28470		18.66990	18.66990		17.99	0.00	2,980,406.10	163	57,593.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	193.91200		0.19391		128.91680	0.12892	193.912	17.22	0.21	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,178.11470		3.17811		2,829.26060	2.82926	3,178.115	20.52	0.93	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	29.65970		0.02966		40.44490	0.04044	29.660	29.91	0.03	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.62040		18.62040		19.01280	19.01280		18.34	0.00	55,861.20	3	3,508.00
£ / R	On 25/04/2017	Any day expiry			18.79690		18.79690		19.19120	19.19120		18.91	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.01730		19.01730		19.41410	19.41410			0.00	0.00	0	12,625.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.87710		19.87710		20.28490	20.28490		19.71	0.00	0.00	0	0.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13778		0.13778		0.13778	0.13778		20.43	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13912		0.13912		0.14077	0.14077		20.23	0.00	0.00	0	21,495.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14198		0.14198		0.14369	0.14369		19.73	0.00	1,135.87	8	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14537		0.14537		0.14709	0.14709		19.94	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14858		0.14858		0.15034	0.15034		20.75	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.65390		15.65390		15.65390	15.65390		19.65	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.50950		15.50950		15.72720	15.72720		19.59	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.72840		15.72840		15.94750	15.94750		18.86	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.80450		15.80450		16.02470	16.02470		18.92	0.00	58,998,198.50	3,733	47,135.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	353.42120		0.35342		438.56550	0.43857	353.421	20.08	0.35	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,356.78370		1.35678		1,203.41900	1.20342	1,356.784	20.75	0.73	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	4.13540		0.00414		5.54340	0.00554	4.135	25.80	0.01	0.00	0	2,961.00

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		16.12580	16.12580		16.35030	16.35030		18.93	0.00	80,629.00	5	8,750.00
€ / R	On 19/06/2017	Foreign Exchange Future		16.50690	16.50690		16.73390	16.73390		19.15	0.00	532,479,580.20	32,258	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future		16.86900	16.86900		17.09990	17.09990		19.38	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future		17.28970	17.28970		17.52410	17.52410		20.06	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.75657	97.75657		97.88653	97.88653			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.83270	94.83270		94.96522	94.96522			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.60090	93.60090		93.73474	93.73474			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.69095	95.69095		95.82467	95.82467			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.34708	99.34708		99.47728	99.47728			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap		100.06860	100.06860		100.06860	100.06860			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.01690	100.01690		100.02158	100.02158			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.65147	99.65147		99.66151	99.66151			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.71070	99.71070		99.73000	99.73000			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.98595	99.98595		100.01204	100.01204			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		100.01188	100.01188		100.03761	100.03761			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.31365	99.31365		99.34671	99.34671			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.99473	98.99473		99.03387	99.03387			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		99.09081	99.09081		99.13623	99.13623			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.61000	99.61000		99.66000	99.66000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		98.03239	98.03239		98.11878	98.11878			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.36147	97.36147		97.45931	97.45931			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.65423	96.65423		96.76403	96.76403			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.91961	96.91961		97.04082	97.04082			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.14962	99.14962		99.27549	99.27549			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		507.72000	507.72000		507.48200	507.48200			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		517.48800	517.48800		517.24500	517.24500			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		590.44500	590.44500		589.87100	589.87100			0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future		601.80500	601.80500		601.21900	601.21900			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		539.83200	539.83200		539.13500	539.13500			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future		550.21800	550.21800		549.50700	549.50700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		561.23900	561.23900		560.51400	560.51400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.59910	10.59910		10.59910	10.59910		19.35	0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.62260	10.62260		10.76850	10.76850		14.74	0.00	50,021,823.40	4,709	11,832.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.77550	10.77550		10.92330	10.92330		14.71	0.00	140,081.50	13	3,392.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.95690	10.95690		11.10460	11.10460		15.17	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.12560	11.12560		11.27510	11.27510		15.50	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
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.35370		11.35370		11.50430	11.50430		16.17	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	10.65050		10.65050		10.65050	10.65050		19.90	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.66700		10.66700		10.82590	10.82590		15.53	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.84800		10.84800		11.00960	11.00960		15.54	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.06200		11.06200		11.22460	11.22460		15.88	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	608.39880		608.39880		515.57530	515.57530			0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	51.27210		51.27210		56.33490	56.33490			0.00	0.00	0	30,000.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.29390		14.29390		14.29390	14.29390		21.77	0.00	0.00	0	0.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.46820		14.46820		14.64000	14.64000		18.49	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.78190		14.78190		14.95810	14.95810		18.88	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.15250		15.15250		15.33040	15.33040		19.55	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.10140		2.10140		2.10140	2.10140		22.21	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.09090		2.09090		2.12030	2.12030		17.08	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.11350		2.11350		2.14330	2.14330		16.66	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.14150		2.14150		2.17110	2.17110		18.07	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.08580		2.08580		2.11530	2.11530		17.13	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.10130		2.10130		2.10130	2.10130		20.99	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.12040		2.12040		2.15420	2.15420		16.17	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.16410		2.16410		2.19760	2.19760		16.12	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 03/11/2016	Bond Future	10.12719		80.06689		10.14830	79.92526			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.19814		81.60760		10.21996	81.46311			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.25882		79.44782		10.28131	79.30061			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
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.23523		84.70093		10.25123	84.57630			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.30107		86.33101		10.31757	86.20396			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.36114		83.79794		10.37814	83.66849			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	537.05700		537.05700		536.39600	536.39600			0.00	0.00	0	420.00
GOVI	On 02/02/2017	GOVI	547.39000		547.39000		546.71500	546.71500			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	558.35400		558.35400		557.66700	557.66700			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.80570		1.80570		1.80570	1.80570		24.79	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81850		1.81850		1.84090	1.84090		19.34	0.00	14,253,403.00	7,838	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84950		1.84950		1.87210	1.87210		19.44	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.88520		1.88520		1.90790	1.90790		19.68	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.77680		128.77680		128.77225	128.77225			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	108.12719		108.12719		108.12327	108.12327			0.00	432,508.76	4	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	135.79223		135.79223		136.01876	136.01876			0.00	0.00	0	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	133.64448		133.64448		133.63938	133.63938			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	143.44546		143.44546		143.10232	143.10232			0.00	0.00	0	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	249.83200		249.83200		249.86200	249.86200			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.65400		254.65400		254.68400	254.68400			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.77000		259.77000		259.80100	259.80100			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.13500		677.13500		677.28100	677.28100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.26700		690.26700		690.41700	690.41700			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.36000		92.64000		7.38000	92.62000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.39000		92.61000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.40000		92.60000		7.45000	92.55000			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 21/12/2016	Jibar Tradeable Future			7.44000		92.56000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.44000		92.56000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.47000		92.53000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.49000		92.51000		7.59000	92.41000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.53000		92.47000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.55000		92.45000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.55000		92.45000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.56000		92.44000		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			0.13830		0.13830		0.13830	0.13830			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13730		0.13730		0.13830	0.13830			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13710		0.13710		0.13820	0.13820			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13770		0.13770		0.13930	0.13930			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.25930		10.25930		10.25930	10.25930		20.22	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.27600		10.27600		10.40400	10.40400		15.92	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.41220		10.41220		10.54240	10.54240		15.78	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.57510		10.57510		10.70550	10.70550		16.45	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.31950		1.31950		1.31950	1.31950			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32810		1.32810		1.33680	1.33680			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34140		1.34140		1.35030	1.35030			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35750		1.35750		1.36620	1.36620			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.29740		1.29740		1.30830	1.30830			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.30000		1.30000		1.31090	1.31090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30290		1.30290		1.31380	1.31380			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12140		1.12140		1.12290	1.12290			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12580		1.12580		1.12730	1.12730			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13090		1.13090		1.13240	1.13240			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.60912		116.59877		8.62481	116.48552		8.99	0.00	137,703,147.37	1,181	101,505.00
R186	On 03/11/2016	Bond Future	8.30	Call	584.62000		0.58462		567.70000	0.56770	584.620	8.85	0.27	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,789.94000		1.78994		1,870.56000	1.87056	1,789.940	8.92	0.56	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	817.83000		0.81783		871.42000	0.87142	817.830	9.03	0.33	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	645.45000		0.64545		691.88000	0.69188	645.450	9.08	0.28	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	337.81000		0.33781		368.17000	0.36817	337.810	9.20	0.17	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,398.07000		4.39807		4,308.50000	4.30850	4,398.070	9.25	0.87	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,632.37000		5.63237		5,532.57000	5.53257	5,632.370	9.36	0.93	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.64119		113.53936		8.65753	113.42377		9.13	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	828.87000		0.82887		808.78000	0.80878	828.870	8.89	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,650.27000		1.65027		1,614.49000	1.61449	1,650.270	9.01	0.39	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	8.43	Call	1,820.87000		1.82087		1,782.18000	1.78218	1,820.870	9.03	0.42	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,361.40000		2.36140		2,314.13000	2.31413	2,361.400	9.08	0.49	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,794.14000		1.79414		1,848.53000	1.84853	1,794.140	9.20	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,714.55000		1.71455		1,767.42000	1.76742	1,714.550	9.21	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	755.96000		0.75596		786.33000	0.78633	755.960	9.51	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	633.01000		0.63301		659.70000	0.65970	633.010	9.57	0.17	513,486.99	26	13,500.00
R186	On 04/05/2017	Bond Future			8.66296		115.81500		8.67992	115.69738		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			302.34467		302.34467		302.33410	302.33410			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			251.01644		251.01644		251.34264	251.34264			0.00	0.00	0	36,009.00
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			8.29918		98.80291		8.31494	98.72795		6.74	0.00	49,401,455.00	500	12,932.00
R2023	On 02/02/2017	Bond Future			8.32938		100.70416		8.34601	100.62762		6.48	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.33868		98.78782		8.35615	98.70997		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			7.36948		101.92859		7.38031	101.91974		0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.21433		103.88999		7.23012	103.88082		0.64	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.47037		101.79711		6.49639	101.78796		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			8.96525		94.76029		8.98599	94.60982			0.00	5,211,815.95	55	27,176.00
R2030	On 02/02/2017	Bond Future			9.00088		92.57786		9.02233	92.42431			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.03135		94.43369		9.05348	94.27728			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			9.07157		94.12346		9.09232	93.96164		12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.11032		95.93466		9.13173	95.76963		12.52	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.14028		93.69672		9.16233	93.52861		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			9.16770		99.09407		9.18848	98.91510			0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.20878		101.00093		9.23021	100.81838			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.23828		98.51951		9.26032	98.33347			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

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		9.24088	95.55803		9.26668	95.33643		14.29	0.00	0.00	0	38,537.00
R2037	On 02/02/2017	Bond Future		9.27850	93.14056		9.30506	92.91461		14.67	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.31165	95.00771		9.33895	94.77744		14.44	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 03/11/2016	Bond Future		7.61539	103.78587		7.63128	103.75516		2.20	0.00	207,571.74	2	31,479.00
R204	On 02/02/2017	Bond Future		7.58984	101.74259		7.60812	101.71112		2.00	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.50579	103.78167		7.52694	103.74981		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		9.26048	99.95106		9.28119	99.75893		14.98	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future		9.29740	97.36778		9.31872	97.17176		15.38	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.32994	99.31968		9.35183	99.12000		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		9.27986	97.12632		9.29041	97.02693		15.71	0.00	5,341,947.60	55	18,511.00
R2044	On 02/02/2017	Bond Future		9.31566	94.61390		9.32652	94.51242		16.14	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.34722	96.51057		9.35835	96.40729		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		9.24558	96.60074		9.26121	96.44888		16.32	0.00	96,600.74	1	61,913.00
R2048	On 02/02/2017	Bond Future		9.28287	98.45960		9.29895	98.30464		16.04	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.30996	95.99078		9.32645	95.83282		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		7.84832	100.61146		7.85887	100.58251		3.41	0.00	85,519,741.00	850	52,034.00
R207	On 02/02/2017	Bond Future		7.85048	98.90497		7.86210	98.87530		3.22	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,748.08000	2.74808	2,722.43000	2.72243	2,748.080	3.39	0.91	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.82965	100.88731		7.84238	100.85726		2.92	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.76214	99.34839		7.77562	99.31920		2.73	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,543.92000	1.54392	1,526.64000	1.52664	1,543.920	2.77	0.65	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		8.02442	96.07120		8.03498	96.03384		4.85	0.00	0.00	0	30,528.00
R208	On 02/02/2017	Bond Future		8.04209	97.91994		8.05344	97.88168		4.53	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.03680	96.47810		8.04892	96.43928		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

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
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 03/11/2016	Bond Future			9.12423		74.74001		9.14489	74.59120		14.79	0.00	8,819,321.18	118	37,840.00
R209	On 03/11/2016	Bond Future	8.81	Call	643.77000		0.64377		616.96000	0.61696	643.770	14.58	0.28	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	774.65000		0.77465		742.81000	0.74281	774.650	14.61	0.32	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,851.83000		1.85183		1,952.23000	1.95223	1,851.830	14.69	0.55	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,810.77000		1.81077		1,910.10000	1.91010	1,810.770	14.69	0.55	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	878.62000		0.87862		945.60000	0.94560	878.620	14.87	0.33	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,791.48000		2.79148		2,701.01000	2.70101	2,791.480	14.95	0.72	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	645.32000		0.64532		700.54000	0.70054	645.320	14.97	0.27	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.15874		76.17823		9.17998	76.02644		14.54	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.18555		74.55294		9.20734	74.39827		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			186.79263		186.79263		186.78581	186.78581			0.00	2,241,511.56	12	2,086.00
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			141.81422		141.81422		141.80774	141.80774			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			148.06376		148.06376		148.05875	148.05875			0.00	0.00	0	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			8.98626		85.49617		9.00702	85.34964		12.48	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.02413		87.14135		9.04555	86.99194		12.24	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.04990		85.33401		9.07195	85.18177		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			9.20000		75.16978		9.21562	75.05146		15.66	0.00	0.00	0	29,194.00
R214	On 02/02/2017	Bond Future			9.23609		76.61629		9.25215	76.49554		15.40	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.26204		74.85186		9.27849	74.72886		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

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	24,487.42000		24,487.42000	24,487.42000	24,487.42000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	24,594.37000		24,594.37000	24,939.43000	24,939.43000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.28790		10.28790	10.28790	10.28790			20.76	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.35130		10.35130	10.48510	10.48510			16.29	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.52000		10.52000	10.65570	10.65570			16.23	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.70390		4.70390	4.70390	4.70390			19.65	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.65790		4.65790	4.70660	4.70660			15.13	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.65560		4.65560	4.70260	4.70260			14.97	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.37540		1.37540	1.37540	1.37540				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.35520		1.35520	1.34110	1.34110				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32020		1.32020	1.30700	1.30700				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.25670		1.25670	1.24300	1.24300				0.00	0.00	0	0.00
Total for Derivatives :												4,342,712,239.38	375,611	4,039,358.00
Grand Total:												4,342,712,239.38	375,611	4,039,358.00