



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 26/09/2016

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
<b>Derivatives</b>													
\$ / R	On 27/09/2016	Any day expiry	13.65330	13.65330		13.69250	13.69250		21.13	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry	13.65330	13.65330		13.69470	13.69470		22.03	0.00	0.00	0	1,050.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00010	0.00000	39.10	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	42.17820	0.04218	53.83780	0.05384	42.178	25.15	0.27	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	0.01180	0.00001	0.45730	0.00046	0.012	100.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	0.00710	0.00001	0.32770	0.00033	0.007	100.00	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry	13.65340	13.65340		13.69700	13.69700		22.28	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry	13.65600	13.65600		13.69930	13.69930		22.42	0.00	0.00	0	2,870.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	2.76060	0.00276	1.56990	0.00157	2.761	40.33	0.01	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.66390	13.66390		13.70610	13.70610		20.83	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	121.01400	0.12101	141.54330	0.14154	121.014	21.18	0.42	0	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	15.58670	0.01559	21.42380	0.02142	15.587	23.09	0.08	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	9.27360	0.00927	12.56620	0.01257	9.274	24.20	0.05	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	951.91540	0.95192	911.87350	0.91187	951.915	25.68	0.97	0	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	3.86760	0.00387	5.34610	0.00535	3.868	27.08	0.02	0	18,400.00
\$ / R	On 04/10/2016	Any day expiry	13.66650	13.66650		13.70840	13.70840		20.30	0.00	0.00	0	10,000.00

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 04/10/2016	Any day expiry	14.60	Put	940.77790	0.94078	902.09840	0.90210	940.778	24.72	0.96	0.00	0	10,000.00
\$ / R	On 05/10/2016	Any day expiry			13.66910	13.66910	13.71110	13.71110		19.87	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	75.86010	0.07586	68.57500	0.06857	75.860	19.94	0.28	0.00	0	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	255.09920	0.25510	234.13870	0.23414	255.099	20.42	0.62	0.00	0	5,000.00
\$ / R	On 07/10/2016	Any day expiry			13.67440	13.67440	13.71640	13.71640		20.96	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	306.08780	0.30609	288.44530	0.28845	306.088	21.67	0.63	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.68240	13.68240	13.72440	13.72440		19.59	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	136.30340	0.13630	163.39590	0.16340	136.303	20.19	0.37	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	126.93080	0.12693	153.18220	0.15318	126.931	20.30	0.35	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	52.59730	0.05260	69.39700	0.06940	52.597	21.54	0.17	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.68770	13.68770	13.72970	13.72970		19.43	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.69030	13.69030	13.73230	13.73230		19.34	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	43.51970	0.04352	57.18620	0.05719	43.520	21.96	0.14	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	793.21970	0.79322	764.88620	0.76489	793.220	21.96	0.86	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.69300	13.69300	13.73500	13.73500		19.28	0.00	0.00	0	832.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	125.54530	0.12555	149.79550	0.14980	125.545	20.35	0.32	0.00	0	46,000.00
\$ / R	On 19/10/2016	Any day expiry			13.70630	13.70630	13.74830	13.74830		18.66	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	48.90390	0.04890	61.89980	0.06190	48.904	21.64	0.13	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.71160	13.71160	13.75360	13.75360		18.60	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	362.82270	0.36282	349.72630	0.34973	362.823	19.20	0.58	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.71950	13.71950	13.76160	13.76160		18.23	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	135.37100	0.13537	133.34140	0.13334	135.371	17.69	0.31	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	189.88180	0.18988	185.63080	0.18563	189.882	17.94	0.39	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.72480	13.72480	13.76690	13.76690		18.22	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.90270	0.00090	1.41090	0.00141	0.903	19.89	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	179.94260	0.17994	176.70890	0.17671	179.943	17.86	0.36	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.16910	0.00017	0.35160	0.00035	0.169	32.77	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.14230	0.00014	0.30050	0.00030	0.142	32.77	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.72750	13.72750	13.76960	13.76960		18.39	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	98.15000	0.09815	98.05270	0.09805	98.150	17.41	0.23	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	652.67700	0.65268	631.36470	0.63136	652.677	20.12	0.73	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	40.97590	0.04098	49.88290	0.04988	40.976	22.39	0.10	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,367.31840	1.36732	1,333.03690	1.33304	1,367.318	22.70	0.91	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	3.34620	0.00335	5.15160	0.00515	3.346	23.74	0.01	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			13.75680	13.75680	13.79900	13.79900		19.52	0.00	0.00	0	14.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,274.20730	1.27421	1,242.31410	1.24231	1,274.207	22.91	0.85	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	12.18420	0.01218	14.08270	0.01408	12.184	25.95	0.03	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.76480	13.76480	13.80700	13.80700		19.48	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	456.36960	0.45637	488.64900	0.48865	456.370	19.21	0.58	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	212.43230	0.21243	232.00410	0.23200	212.432	20.91	0.33	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry			13.78350	13.78350	13.82570	13.82570		19.32	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	167.75510	0.16776	162.00160	0.16200	167.755	18.30	0.28	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,867.60500	1.86761	1,831.21060	1.83121	1,867.605	23.85	0.91	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	7.86680	0.00787	9.34700	0.00935	7.867	26.15	0.02	0.00	0	9,615.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 28/11/2016	Any day expiry										
					13.81280	13.81280	13.85510	13.85510		18.91	0.00	0.00	0	0.00
\$ / R	11.80	Put	On 28/11/2016	Any day expiry	9.85640	0.00986	10.48770	0.01049	9.856	19.40	0.02	0.00	0	250.00
\$ / R	13.50	Put	On 28/11/2016	Any day expiry	277.48730	0.27749	267.67730	0.26768	277.487	18.35	0.37	0.00	0	150.00
\$ / R	19.40	Call	On 28/11/2016	Any day expiry	0.27390	0.00027	0.29950	0.00030	0.274	25.24	0.00	0.00	0	400.00
\$ / R			On 12/12/2016	Any day expiry	13.84990	13.84990	13.89230	13.89230		19.02	0.00	0.00	0	0.00
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	1,117.14040	1.11714	1,089.27790	1.08928	1,117.140	21.19	0.73	0.00	0	15,000.00
\$ / R			On 13/12/2016	Any day expiry	13.85260	13.85260	13.89500	13.89500		19.02	0.00	0.00	0	250.00
\$ / R			On 14/12/2016	Any day expiry	13.85520	13.85520	13.89760	13.89760		18.99	0.00	0.00	0	251.00
\$ / R			On 19/12/2016	Foreign Exchange Future	13.86850	13.86850	13.91090	13.91090		19.16	0.00	832,858,899.00	60,054	474,687.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	18.36380	0.01836	18.80370	0.01880	18.364	19.10	0.04	0.00	0	250.00
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	68.38480	0.06838	68.70420	0.06870	68.385	17.49	0.12	0.00	0	2,800.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	148.40210	0.14840	146.50900	0.14651	148.402	17.80	0.21	0.00	0	152,170.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	212.93130	0.21293	207.91980	0.20792	212.931	18.04	0.28	0.00	0	725.00
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	785.30630	0.78531	821.24890	0.82125	785.306	18.25	0.69	0.00	0	2,800.00
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	256.80630	0.25681	250.34890	0.25035	256.806	18.25	0.31	0.00	0	7,800.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	260.69170	0.26069	254.10480	0.25410	260.692	18.27	0.32	0.00	0	4,500.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	323.16080	0.32316	314.57270	0.31457	323.161	18.54	0.36	0.00	0	25,686.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	587.06830	0.58707	617.97950	0.61798	587.068	18.90	0.57	0.00	0	1,230.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	418.56830	0.41857	407.07950	0.40708	418.568	18.90	0.43	0.00	0	3,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	444.53220	0.44453	432.28660	0.43229	444.532	18.98	0.44	0.00	0	12,000.00
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	445.14820	0.44515	442.59750	0.44260	445.148	19.02	0.45	0.00	0	19,800.00
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	456.97700	0.45698	482.59250	0.48259	456.977	19.51	0.48	0.00	0	3,450.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	588.47700	0.58848	571.69250	0.57169	588.477	19.51	0.52	0.00	0	88,460.00
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	427.50580	0.42751	451.89590	0.45190	427.506	19.69	0.46	0.00	0	5,000.00
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	423.95080	0.42395	448.19120	0.44819	423.951	19.72	0.45	0.00	0	1,200.00
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	651.92400	0.65192	633.61220	0.63361	651.924	19.74	0.55	0.00	0	2,800.00
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	664.95430	0.66495	646.34160	0.64634	664.954	19.79	0.56	0.00	0	5,550.00
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	393.20690	0.39321	416.09110	0.41609	393.207	19.93	0.43	0.00	0	4,200.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	718.17230	0.71817	698.36080	0.69836	718.172	19.97	0.58	0.00	0	2,000.00
\$ / R	14.25	Put	On 19/12/2016	Foreign Exchange Future	752.29670	0.75230	731.74620	0.73175	752.297	20.09	0.59	0.00	0	6,040.00
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	787.05700	0.78706	765.78310	0.76578	787.057	20.20	0.61	0.00	0	3,100.00
\$ / R	14.33	Put	On 19/12/2016	Foreign Exchange Future	808.21110	0.80821	786.50800	0.78651	808.211	20.27	0.61	0.00	0	5,000.00
\$ / R	14.34	Call	On 19/12/2016	Foreign Exchange Future	343.81110	0.34381	364.36500	0.36437	343.811	20.30	0.38	0.00	0	1,400.00
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	894.96570	0.89497	871.58500	0.87159	894.966	20.55	0.64	0.00	0	20,000.00
\$ / R	14.50	Call	On 19/12/2016	Foreign Exchange Future	300.57760	0.30058	318.92100	0.31892	300.578	20.67	0.34	0.00	0	1,600.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	932.07760	0.93208	908.02100	0.90802	932.078	20.67	0.66	0.00	0	77,649.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	1,031.01320	1.03101	1,005.31610	1.00532	1,031.013	20.96	0.68	0.00	0	5,700.00
\$ / R	14.66	Put	On 19/12/2016	Foreign Exchange Future	1,054.32300	1.05432	1,028.28720	1.02829	1,054.323	21.03	0.69	0.00	0	20,000.00
\$ / R	14.69	Call	On 19/12/2016	Foreign Exchange Future	256.30440	0.25630	272.33480	0.27233	256.304	21.10	0.30	0.00	0	7,150.00
\$ / R	14.70	Put	On 19/12/2016	Foreign Exchange Future	1,085.66810	1.08567	1,059.18990	1.05919	1,085.668	21.13	0.70	0.00	0	2,000.00
\$ / R	14.80	Put	On 19/12/2016	Foreign Exchange Future	1,165.30460	1.16530	1,137.75670	1.13776	1,165.305	21.36	0.72	0.00	0	56,000.00
\$ / R	14.86	Call	On 19/12/2016	Foreign Exchange Future	222.41220	0.22241	236.65060	0.23665	222.412	21.49	0.27	0.00	0	5,550.00
\$ / R	15.00	Call	On 19/12/2016	Foreign Exchange Future	198.05920	0.19806	210.94150	0.21094	198.059	21.82	0.24	0.00	0	6,805.00
\$ / R	15.00	Put	On 19/12/2016	Foreign Exchange Future	1,329.55920	1.32956	1,300.04150	1.30004	1,329.559	21.82	0.76	0.00	0	29,368.00

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	15.10	Call	182.41970	0.18242	194.40130	0.19440	182.420	22.05	0.23	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	168.10610	0.16811	179.24100	0.17924	168.106	22.28	0.21	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,499.60610	1.49961	1,468.34100	1.46834	1,499.606	22.28	0.79	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,508.24500	1.50825	1,476.89730	1.47690	1,508.245	22.30	0.79	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	157.34840	0.15735	168.03340	0.16803	157.348	22.45	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	142.12530	0.14213	152.02490	0.15202	142.125	22.69	0.18	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,673.62530	1.67363	1,641.12490	1.64112	1,673.625	22.69	0.82	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	132.84500	0.13284	142.17640	0.14218	132.845	22.84	0.17	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,762.12780	1.76213	1,728.92040	1.72892	1,762.128	22.88	0.83	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,824.67120	1.82467	1,790.99610	1.79100	1,824.671	23.02	0.84	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,923.85900	1.92386	1,889.49390	1.88949	1,923.859	23.23	0.85	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,033.21850	2.03322	1,998.15930	1.99816	2,033.219	23.47	0.86	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	97.61400	0.09761	104.68110	0.10468	97.614	23.57	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	86.34500	0.08634	92.65040	0.09265	86.345	23.86	0.12	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,217.84500	2.21785	2,181.75040	2.18175	2,217.845	23.86	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	78.99180	0.07899	84.79000	0.08479	78.992	24.08	0.11	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	67.33770	0.06734	72.31380	0.07231	67.338	24.47	0.09	0.00	0	44,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,660.89500	2.66089	2,622.89800	2.62290	2,660.895	24.78	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,718.19400	2.71819	2,679.99950	2.68000	2,718.194	24.90	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	55.82530	0.05583	59.96620	0.05997	55.825	24.94	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,832.04420	2.87204	2,832.97020	2.83297	2,872.044	25.26	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	47.92230	0.04792	51.20350	0.05120	47.922	25.45	0.07	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	43.73550	0.04374	47.05160	0.04705	43.736	25.79	0.06	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	42.35450	0.04235	45.67990	0.04568	42.354	25.92	0.06	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	41.28970	0.04129	44.62180	0.04462	41.290	26.02	0.06	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	32.53400	0.03253	35.88700	0.03589	32.534	26.97	0.05	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	30.51700	0.03052	33.86490	0.03386	30.517	27.24	0.04	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	27.87390	0.02787	31.20710	0.03121	27.874	27.63	0.04	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	27.41310	0.02741	30.74310	0.03074	27.413	27.70	0.04	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	23.20930	0.02321	26.49960	0.02650	23.209	28.46	0.03	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	21.81200	0.02181	25.64880	0.02565	21.812	28.46	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	20.92430	0.02092	24.64060	0.02464	20.924	28.46	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	20.49310	0.02049	24.15040	0.02415	20.493	28.46	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	8.99050	0.00899	10.90490	0.01090	8.990	28.46	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	8.14290	0.00814	9.91130	0.00991	8.143	28.46	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	7.96500	0.00797	9.70230	0.00970	7.965	28.46	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	6.74370	0.00674	8.26290	0.00826	6.744	28.46	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	6.03040	0.00603	7.41810	0.00742	6.030	28.46	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	3.61780	0.00362	4.53160	0.00453	3.618	28.46	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	3.41550	0.00342	4.28690	0.00429	3.416	28.46	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	3.18700	0.00319	4.01000	0.00401	3.187	28.46	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	2.70930	0.00271	3.42860	0.00343	2.709	28.46	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	2.32760	0.00233	2.96150	0.00296	2.328	28.46	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	2.11900	0.00212	2.70510	0.00271	2.119	28.46	0.00	0.00	0	3,300.00

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	20.30	Call	1.79630	0.00180	2.30670	0.00231	1.796	28.46	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	1.67290	0.00167	2.15370	0.00215	1.673	28.46	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.87430	0.00087	1.15200	0.00115	0.874	28.46	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.57670	0.00058	0.77120	0.00077	0.577	28.46	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.53560	0.00054	0.71810	0.00072	0.536	28.46	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.93540	13.93540	13.97780	13.97780		19.14	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	588.90070	0.58890	574.02530	0.57403	588.901	19.14	0.48	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	118.51160	0.11851	125.31790	0.12532	118.512	23.55	0.14	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.96770	13.96770	14.01000	14.01000		19.06	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	692.11530	0.69212	675.24400	0.67524	692.115	19.36	0.51	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	169.12840	0.16913	178.03380	0.17803	169.128	22.84	0.18	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.09420	14.09420	14.13630	14.13630		19.12	0.00	51,204,228.60	3,633	92,351.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	77.48660	0.07749	76.81260	0.07681	77.487	17.08	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	242.15170	0.24215	239.71800	0.23972	242.152	17.68	0.23	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	732.08370	0.73208	716.93520	0.71694	732.084	19.12	0.48	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	920.07300	0.92007	901.24400	0.90124	920.073	19.66	0.54	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,090.30390	1.09030	1,068.74450	1.06874	1,090.304	20.10	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,526.74770	1.52675	1,499.68930	1.49969	1,526.748	21.18	0.68	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,631.04820	1.63105	1,603.00050	1.60300	1,631.048	21.43	0.70	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,910.29610	1.91030	1,880.48720	1.88049	1,910.296	22.00	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,943.73780	1.94374	1,913.66510	1.91367	1,943.738	22.06	0.75	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	288.39000	0.28839	300.03480	0.30003	288.390	22.15	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	230.40450	0.23040	239.62890	0.23963	230.405	22.78	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,831.13470	2.83113	2,795.82810	2.79583	2,831.135	23.58	0.84	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	140.77300	0.14077	143.82210	0.14382	140.773	24.80	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	98.60810	0.09861	101.55000	0.10155	98.608	27.34	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	97.99080	0.09799	100.91610	0.10092	97.991	27.34	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	68.59740	0.06860	70.71230	0.07071	68.597	27.34	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	53.56820	0.05357	55.25310	0.05525	53.568	27.34	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	13.32930	0.01333	13.78560	0.01379	13.329	27.34	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.17480	14.17480	14.21680	14.21680		19.17	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	671.08280	0.67108	658.46790	0.65847	671.083	18.85	0.43	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	205.28590	0.20529	212.36650	0.21237	205.286	23.69	0.17	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.20970	14.20970	14.25160	14.25160		19.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	763.91970	0.76392	749.95170	0.74995	763.920	19.06	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	264.89640	0.26490	274.66800	0.27467	264.896	23.05	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.35720	14.35720	14.39880	14.39880		19.18	0.00	0.00	0	150,380.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	643.48500	0.64349	630.93680	0.63094	643.485	18.40	0.38	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	663.90870	0.66391	651.05420	0.65105	663.909	18.46	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	793.08210	0.79308	778.34890	0.77835	793.082	18.82	0.43	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	832.82860	0.83283	817.55450	0.81755	832.829	18.93	0.44	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	861.77310	0.86177	846.11020	0.84611	861.773	19.00	0.45	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,282.34980	1.28235	1,261.86020	1.26186	1,282.350	19.97	0.55	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,729.14410	1.72914	1,704.30320	1.70430	1,729.144	20.91	0.63	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,948.98100	1.94898	1,922.47270	1.92247	1,948.981	21.35	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	526.18100	0.52618	541.27270	0.54127	526.181	21.35	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	509.78800	0.50979	524.95760	0.52496	509.788	21.46	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	463.56340	0.46356	477.49590	0.47750	463.563	21.79	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	435.49700	0.43550	448.66380	0.44866	435.497	22.00	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	364.18870	0.36419	375.31780	0.37532	364.189	22.63	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	240.84310	0.24084	245.64080	0.24564	240.843	25.15	0.16	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	216.11840	0.21612	220.02480	0.22002	216.118	26.15	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	131.31920	0.13132	135.76590	0.13577	131.319	26.15	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.41930	14.41930	14.46060	14.46060		19.26	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	718.92620	0.71893	705.76980	0.70577	718.926	18.59	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	287.47920	0.28748	295.39690	0.29540	287.479	24.59	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.60370	14.60370	14.64380	14.64380		19.44	0.00	0.00	0	4,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	282.71220	0.28271	273.84580	0.27385	282.712	17.28	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	651.94010	0.65194	642.09300	0.64209	651.940	18.31	0.34	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.94050	14.94050	14.98200	14.98200		20.15	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.28840	15.28840	15.33040	15.33040		20.68	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.63630	15.63630	15.67880	15.67880		21.08	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	663.40380	0.66340	643.16170	0.64316	663.404	18.95	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.86850	13.86850	13.91090	13.91090		19.16	0.00	388,318.00	28	357.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.09420	14.09420	14.13630	14.13630		19.12	0.00	0.00	0	56.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.35720	14.35720	14.39880	14.39880		19.18	0.00	0.00	0	1.00
£ / R	On 05/10/2016	Any day expiry			17.72880	17.72880	17.77160	17.77160		16.26	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.80940	17.80940	17.85280	17.85280		16.12	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.00760	18.00760	18.05010	18.05010		17.16	0.00	148,310,593.60	8,236	69,674.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	222.98680	0.22299	227.92760	0.22793	222.987	16.51	0.25	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	460.89150	0.46089	0.00000	0.00000	460.892	16.97	0.41	8,197,320.07	1,100	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,432.74990	3.43275	3,393.22480	3.39322	3,432.750	20.49	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	15.18070	0.01518	19.64890	0.01965	15.181	29.27	0.02	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.33550	18.33550	18.37770	18.37770		17.68	0.00	18,335,500.00	1,000	3,580.00
£ / R	On 25/04/2017	Any day expiry			18.50540	18.50540	18.54820	18.54820		18.18	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.71890	18.71890	18.76160	18.76160		0.00	0.00	14,039,175.00	750	13,275.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.56630	19.56630	19.61200	19.61200		19.10	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13851	0.13851	0.13817	0.13817		19.98	0.00	13,851.00	100	11,449.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14134	0.14134	0.14098	0.14098		19.49	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14464	0.14464	0.14426	0.14426		19.75	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14777	0.14777	0.14737	0.14737		22.50	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.37900	15.37900	15.36130	15.36130		18.78	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.59470	15.59470	15.57350	15.57350		17.61	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.67050	15.67050	15.64930	15.64930		17.67	0.00	3,243,793.50	207	47,269.00

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	16.50	Call	267.32550		0.26733		277.61880	0.27762	267.325	19.24	0.30	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,420.71760		1.42072	1,451.29020	1.45129	1,420.718		19.97	0.77	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	2.09870		0.00210	2.55590	0.00256	2.099		25.46	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.98870		15.98870	15.96560	15.96560			17.94	0.00	8,793,785.00	550	8,345.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.36020		16.36020	16.33640	16.33640			18.28	0.00	0.00	0	77,586.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.71430		16.71430	16.68780	16.68780			18.53	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.14230		17.14230	17.11640	17.11640			19.28	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.33861		97.33861	97.07779	97.07779				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.40310		94.40310	94.12045	94.12045				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.16386		93.16386	92.85903	92.85903				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.25421		95.25421	94.93575	94.93575				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.92003		98.92003	98.59555	98.59555				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06861		100.06861	100.06861	100.06861				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00972		100.00972	100.00672	100.00672				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63484		99.63484	99.62742	99.62742				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66621		99.66621	99.65660	99.65660				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.91661		99.91661	99.90574	99.90574				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.94381		99.94381	99.93325	99.93325				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.21508		99.21508	99.20398	99.20398				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.86349		98.86349	98.84867	98.84867				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.90392		98.90392	98.88561	98.88561				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.39000		99.39000	99.37000	99.37000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.66835		97.66835	97.59767	97.59767				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.99048		96.99048	96.91828	96.91828				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.27931		96.27931	96.20246	96.20246				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.53879		96.53879	96.45502	96.45502				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.76980		98.76980	98.67345	98.67345				0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			507.78900		507.78900	508.43400	508.43400				0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			517.54200		517.54200	518.20700	518.20700				0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			589.77900		589.77900	591.59300	591.59300				0.00	0.00	0	3.00
AL7T	On 02/02/2017	Index Future			601.10700		601.10700	602.96400	602.96400				0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			538.46900		538.46900	540.60500	540.60500				0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			548.81100		548.81100	550.99700	550.99700				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			559.77100		559.77100	562.01800	562.01800				0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.57140		10.57140	10.58160	10.58160			13.89	0.00	0.00	0	12,684.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.72230		10.72230	10.73240	10.73240			14.04	0.00	0.00	0	3,292.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.89860	10.89860	10.90800	10.90800				14.63	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.06510	11.06510	11.07290	11.07290				14.96	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.29780	11.29780	11.30700	11.30700				15.69	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.53460	10.53460	10.59970	10.59970				14.84	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.71300	10.71300	10.77920	10.77920				14.88	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.92230	10.92230	10.98840	10.98840				17.00	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	682.16850	682.16850	682.16850	682.16850					0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	42.60880	42.60880	42.60880	42.60880					0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.40200	14.40200	14.39480	14.39480				17.58	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.71370	14.71370	14.70530	14.70530				18.08	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.07960	15.07960	15.06900	15.06900				18.87	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06450	2.06450	2.06730	2.06730				16.34	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08760	2.08760	2.08890	2.08890				16.44	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.11300	2.11300	2.11560	2.11560				17.41	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05880	2.05880	2.06200	2.06200				17.67	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.10450	2.10450	2.10150	2.10150				15.79	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.14780	2.14780	2.14440	2.14440				15.81	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	10.16805	79.79310	10.10794	80.19637					0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.24073	81.32594	10.17851	81.73793					0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.30351	79.15570	10.23895	79.57822					0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00



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
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	10.28643		84.30323		10.22631	84.77055			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.35424		85.92280		10.29210	86.40021			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.41666		83.37643		10.35224	83.86585			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	535.94600		535.94600		537.86300	537.86300			0.00	21,437,840.00	4	422.00
GOVI	On 02/02/2017	GOVI	546.23900		546.23900		548.20200	548.20200			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	557.14800		557.14800		559.16800	559.16800			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.78970		1.78970		1.79510	1.79510		18.94	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82000		1.82000		1.82540	1.82540		18.45	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.85500		1.85500		1.86030	1.86030		18.86	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.51018		128.51018		128.80052	128.80052			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	108.15160		108.15160		108.14813	108.14813			0.00	0.00	0	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	135.82181		135.82181		135.81745	135.81745			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	133.67597		133.67597		133.67143	133.67143			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	143.81762		143.81762		143.81290	143.81290			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	249.60300		249.60300		249.75200	249.75200			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.41200		254.41200		254.56800	254.56800			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.50800		259.50800		259.67600	259.67600			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.41800		676.41800		676.88200	676.88200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.53000		689.53000		690.00600	690.00600			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.35000		92.65000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.36000		92.64000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.39000		92.61000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.40000		92.60000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.41000		92.59000		7.37000	92.63000			0.00	0.00	0	1,000.00

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
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.40000		92.60000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.39000		92.61000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.37000		92.63000		7.39000	92.61000			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 19/12/2016	Foreign Exchange Future			0.13470		0.13470		0.13510	0.13510			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13480		0.13480		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13490		0.13490		0.13540	0.13540			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.04370		10.04370		10.04120	10.04120		15.36	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.17750		10.17750		10.17490	10.17490		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.33500		10.33500		10.33180	10.33180		15.85	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32290		1.32290		1.32630	1.32630			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33470		1.33470		1.33790	1.33790			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35000		1.35000		1.35310	1.35310			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.29850		1.29850		1.29760	1.29760			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.30090		1.30090		1.30000	1.30000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.30380		1.30380		1.30300	1.30300			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12990		1.12990		1.12500	1.12500			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.13440		1.13440		1.12940	1.12940			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13950		1.13950		1.13460	1.13460			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.62709		116.46908		8.57653	116.83450		8.95	0.00	17,353,892.92	149	93,998.00
R186	On 03/11/2016	Bond Future	8.30	Call	465.09000		0.46509		603.15000	0.60315	465.090	8.81	0.24	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,758.75000		1.75875		1,603.83000	1.60383	1,758.750	8.88	0.59	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	761.28000		0.76128		691.48000	0.69148	761.280	8.99	0.34	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	588.60000		0.58860		535.43000	0.53543	588.600	9.03	0.28	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	289.89000		0.28989		266.04000	0.26604	289.890	9.15	0.16	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,227.78000		4.22778		4,578.35000	4.57835	4,227.780	9.21	0.89	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,476.54000		5.47654		5,837.20000	5.83720	5,476.540	9.32	0.94	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.66041		113.40341		8.60763	113.77728		9.08	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	745.58000		0.74558		854.09000	0.85409	745.580	8.84	0.22	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,532.05000		1.53205		1,704.36000	1.70436	1,532.050	8.96	0.38	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,697.61000		1.69761		1,880.69000	1.88069	1,697.610	8.98	0.40	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2,225.48000		2.22548		2,438.71000	2.43871	2,225.480	9.03	0.48	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,779.65000		1.77965		1,663.44000	1.66344	1,779.650	9.15	0.39	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,698.88000		1.69888		1,587.20000	1.58720	1,698.880	9.16	0.38	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	731.28000		0.73128		679.25000	0.67925	731.280	9.45	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	608.20000		0.60820		564.53000	0.56453	608.200	9.51	0.17	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.68395		115.66946		8.62856	116.05407		8.86	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	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			302.40934		302.40934		302.40003	302.40003			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			249.73850		249.73850		250.39599	250.39599			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			8.30193		98.78982		8.26132	98.98325		6.69	0.00	126,450,969.60	1,280	13,216.00
R2023	On 02/02/2017	Bond Future			8.33300		100.68750		8.28995	100.88594		6.43	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.34381		98.76495		8.29784	98.97014		6.41	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			7.41266		101.89332		7.37186	101.92664		0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.28204		103.85065		7.22135	103.88591		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.60192		101.75087		6.49124	101.78977		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			8.99819		94.52147		8.94278	94.92369			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.03535		92.33129		8.97793	92.74253			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.06776		94.17654		9.00806	94.59870			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			9.10946		93.82827		9.05411	94.25994		12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.14980		95.63068		9.09256	96.07187		12.48	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.18174		93.38098		9.12235	93.83375		12.80	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			9.21041		98.72677		9.15005	99.24648			0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.25318		100.62329		9.19083	101.15424			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.28469		98.12838		9.22017	98.67279			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			9.27873		95.23322		9.21837	95.75203		14.27	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future			9.31783		92.80628		9.25556	93.33639		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.35278		94.66113		9.28840	95.20451		14.42	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			7.62628		103.76482		7.59426	103.82673		2.18	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future			7.60429		101.71771		7.56689	101.78210		1.98	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 04/05/2017	Bond Future			7.52670		103.75017		7.48117	103.81878		1.71	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			9.31356		99.45985		9.24814	100.06583		14.97	0.00	0.00	0	3,923.00
R2040	On 02/02/2017	Bond Future			9.35236		96.86377		9.28493	97.48273		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.38709		98.79975		9.31746	99.43382		15.13	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			9.32794		96.67479		9.26759	97.24214		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.36542		94.15043		9.30327	94.72990		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.39895		96.03216		9.33481	96.62595		15.91	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			9.29862		96.08715		9.23829	96.67171		16.34	0.00	0.00	0	62,123.00
R2048	On 02/02/2017	Bond Future			9.33771		97.93295		9.27558	98.53000		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.36685		95.44778		9.30281	96.05941		16.56	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			7.83191		100.65650		7.80589	100.72797		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future			7.83382		98.94753		7.80482	99.02167		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,776.97000		2,776.97000		2,848.59000	2,848.59000	2,776.970	3.36	0.92	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.81380		100.92475		7.78060	101.00323		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.74791		99.37922		7.71046	99.46041		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,542.00000		1,542.00000		1,599.93000	1,599.93000	1,542.000	2.73	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			8.02288		96.07665		7.98699	96.20379		4.81	0.00	0.00	0	30,810.00
R208	On 02/02/2017	Bond Future			8.04141		97.92224		8.00264	98.05306		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.03787		96.47467		7.99538	96.61089		4.33	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.16739		74.42966		9.10703	74.86424		14.76	0.00	1,563,022.86	21	37,819.00
R209	On 03/11/2016	Bond Future	8.81	Call	474.54000		0.47454		631.94000	0.63194	474.540	14.55	0.24	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	586.03000		0.58603		764.94000	0.76494	586.030	14.58	0.28	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,921.43000		1.92143		1,728.34000	1.72834	1,921.430	14.66	0.59	0.00	0	345.00

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	9.05	Put	1,877.54000		1.87754	1,688.10000	1.68810	1,877.540	14.66	0.59	0.00	0	250.00	
R209	On 03/11/2016	Bond Future	9.34	Put	882.75000		0.88275	787.09000	0.78709	882.750	14.84	0.36	0.00	0	345.00	
R209	On 03/11/2016	Bond Future	9.42	Call	2,475.22000		2.47522	2,834.12000	2.83412	2,475.220	14.92	0.70	0.00	0	120.00	
R209	On 03/11/2016	Bond Future	9.45	Put	636.44000		0.63644	567.49000	0.56749	636.440	14.94	0.28	0.00	0	250.00	
R209	On 02/02/2017	Bond Future			9.20343		75.85940	9.14129	76.30329		14.51	0.00	0.00	0	0.00	
R209	On 04/05/2017	Bond Future			9.23208		74.22325	9.16795	74.67822		14.92	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			186.83485		186.83485	186.82858	186.82858			0.00	0.00	0	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			141.85387		141.85387	141.84790	141.84790			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			147.83864		147.83864	147.83407	147.83407			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			9.01904		85.26497	8.96369	85.65587		12.43	0.00	0.00	0	42,426.00	
R213	On 02/02/2017	Bond Future			9.05835		86.90284	9.00110	87.30239		12.17	0.00	0.00	0	0.00	
R213	On 04/05/2017	Bond Future			9.08591		85.08558	9.02656	85.49557		12.50	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			9.24804		74.80685	9.18772	75.26302		15.65	0.00	0.00	0	29,084.00	
R214	On 02/02/2017	Bond Future			9.28576		76.24388	9.22369	76.70974		15.39	0.00	0.00	0	0.00	
R214	On 04/05/2017	Bond Future			9.31359		74.46752	9.24963	74.94487		15.86	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
RAIN	On 19/12/2016	Foreign Exchange Future			24,327.31000		24,327.31000	24,333.24000	24,333.24000			0.00	0.00	0	0.00	
SGD / R	On 19/12/2016	Foreign Exchange Future			10.20500		10.20500	10.23770	10.23770		15.57	0.00	0.00	0	0.00	
SGD / R	On 13/03/2017	Foreign Exchange Future			10.37390		10.37390	10.40580	10.40580		15.59	0.00	0.00	0	0.00	
TRY / R	On 19/12/2016	Foreign Exchange Future			4.58250		4.58250	4.63440	4.63440		14.46	0.00	0.00	0	0.00	
TRY / R	On 13/03/2017	Foreign Exchange Future			4.58170		4.58170	4.63390	4.63390		14.41	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.32580	1.32580	1.33050	1.33050			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.28500	1.28500	1.29540	1.29540			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017		Foreign Exchange Future	1.23050	1.23050	1.23260	1.23260			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,252,191,189.15</b>	<b>77,112</b>	<b>4,109,938.00</b>
<b>Grand Total:</b>											<b>1,252,191,189.15</b>	<b>77,112</b>	<b>4,109,938.00</b>