



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: 27/06/2016

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 27/06/2016	Any day expiry	15.32470	15.32470	14.90910	14.90910			38.00	0.00	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	15.52880	15.52880	14.90910	14.90910			38.54	0.00	0.00	0	396.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	42.81	0.00	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	13.50	Put	0.00000	0.00000	0.54250	0.00054	53.78	0.00	0.00	0	150.00
\$ / R	On 28/06/2016	Any day expiry	14.58	Put	1.31370	0.00131	56.39950	0.05640	51.45	0.01	0.00	0	1,000.00
\$ / R	On 28/06/2016	Any day expiry	14.78	Put	3.92120	0.00392	106.07580	0.10608	48.83	0.03	0.00	0	3,000.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	1.68160	0.00168	1.61650	0.00162	56.18	0.01	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	17.04	Call	0.19250	0.00019	0.45760	0.00046	59.15	0.00	0.00	0	150.00
\$ / R	On 29/06/2016	Any day expiry	15.52880	15.52880	14.90910	14.90910			32.68	0.00	5,220,769.50	339	339.00
\$ / R	On 30/06/2016	Any day expiry	15.52890	15.52890	14.91190	14.91190			30.41	0.00	334,389.00	22	711.00
\$ / R	On 01/07/2016	Any day expiry	15.53170	15.53170	14.91470	14.91470			29.24	0.00	0.00	0	0.00
\$ / R	On 01/07/2016	Any day expiry	15.68	Put	278.62080	0.27862	807.30890	0.80731	30.01	0.61	0.00	0	18,400.00
\$ / R	On 01/07/2016	Any day expiry	15.85	Call	82.55950	0.08256	27.56340	0.02756	31.03	0.27	0.00	0	18,400.00
\$ / R	On 05/07/2016	Any day expiry	15.54310	15.54310	14.92590	14.92590			26.00	0.00	0.00	0	0.00
\$ / R	On 05/07/2016	Any day expiry	14.50	Put	8.49870	0.00850	95.34250	0.09534	26.20	0.04	0.00	0	22,600.00
\$ / R	On 05/07/2016	Any day expiry	14.60	Put	10.64100	0.01064	126.88850	0.12689	25.11	0.04	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
\$ / R	On 05/07/2016	Any day expiry	14.80	Put	19.39140	0.01939	208.27020	0.20827	19.391	23.62	0.08	0.00	0	3,000.00
\$ / R	On 12/07/2016	Any day expiry			15.56520	15.56520	14.94750	14.94750		26.00	0.00	0.00	0	0.00
\$ / R	On 12/07/2016	Any day expiry	14.24	Put	20.65850	0.02066	66.47920	0.06648	20.658	27.85	0.05	0.00	0	6,000.00
\$ / R	On 12/07/2016	Any day expiry	15.00	Put	102.44060	0.10244	355.43680	0.35544	102.441	24.71	0.22	0.00	0	4,000.00
\$ / R	On 12/07/2016	Any day expiry	15.54	Put	314.25200	0.31425	725.05410	0.72505	314.252	25.98	0.48	0.00	0	6,000.00
\$ / R	On 15/07/2016	Any day expiry			15.57500	15.57500	14.95690	14.95690		25.67	0.00	0.00	0	370.00
\$ / R	On 25/07/2016	Any day expiry			15.60780	15.60780	14.98830	14.98830		24.07	0.00	0.00	0	0.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	208.59090	0.20859	495.91300	0.49591	208.591	23.32	0.31	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry			15.61110	15.61110	14.99140	14.99140		24.04	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	1,123.43270	1.12343	1,664.87170	1.66487	1,123.433	26.16	0.79	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	15.11200	0.01511	8.81770	0.00882	15.112	28.59	0.03	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			15.61440	15.61440	14.99460	14.99460		24.02	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.28540	0.00029	1.77750	0.00178	0.285	31.17	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	7.21670	0.00722	16.18030	0.01618	7.217	24.54	0.02	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	72.76000	0.07276	30.21350	0.03021	72.760	27.14	0.12	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	46.34910	0.04635	20.18000	0.02018	46.349	27.45	0.08	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			15.61760	15.61760	14.99770	14.99770		23.98	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			15.62090	15.62090	15.00080	15.00080		23.95	0.00	3,365,713.40	217	1,841.00
\$ / R	On 05/08/2016	Any day expiry			15.64320	15.64320	15.02220	15.02220		23.52	0.00	0.00	0	1,900.00
\$ / R	On 05/08/2016	Any day expiry	15.00	Put	199.36890	0.19937	443.98860	0.44399	199.369	22.51	0.27	0.00	0	5,000.00
\$ / R	On 11/08/2016	Any day expiry			15.66220	15.66220	15.04060	15.04060		23.15	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	4.40190	0.00440	10.61610	0.01062	4.402	25.74	0.01	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	575.49320	0.57549	305.85000	0.30585	575.493	22.95	0.56	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			15.67500	15.67500	15.05290	15.05290		22.98	0.00	0.00	0	143.00
\$ / R	On 16/08/2016	Any day expiry			15.67810	15.67810	15.05600	15.05600		22.99	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	475.41850	0.47542	251.58380	0.25158	475.418	23.18	0.48	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			15.68130	15.68130	15.05900	15.05900		22.99	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	629.00170	0.62900	1,030.49530	1.03050	629.002	23.24	0.53	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	116.53650	0.11654	54.42590	0.05443	116.536	25.89	0.15	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			15.68450	15.68450	15.06210	15.06210		22.98	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	413.42820	0.41343	216.99790	0.21700	413.428	23.53	0.43	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			15.70040	15.70040	15.07740	15.07740		22.78	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			15.70990	15.70990	15.08660	15.08660		22.77	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.80010	0.00180	3.39980	0.00340	1.800	26.59	0.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	27.04040	0.02704	53.30550	0.05331	27.040	22.57	0.04	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	112.89490	0.11289	56.24380	0.05624	112.895	25.98	0.14	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	92.42370	0.09242	45.94270	0.04594	92.424	26.30	0.12	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			15.71950	15.71950	15.09580	15.09580		22.53	0.00	0.00	0	3,367.00
\$ / R	On 06/09/2016	Any day expiry			15.74490	15.74490	15.11980	15.11980		22.37	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			15.75120	15.75120	15.12580	15.12580		22.36	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			15.75440	15.75440	15.12880	15.12880		22.35	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	1,041.54230	1.04154	655.16120	0.65516	1,041.542	21.34	0.71	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	372.84820	0.37285	212.09690	0.21210	372.848	23.55	0.35	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			15.76710	15.76710	15.14080	15.14080		22.20	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 13/09/2016	Any day expiry	14.95	Put	276.13160	0.27613	507.18450	0.50718	276.132	21.12	0.28	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	78.84160	0.07884	44.36210	0.04436	78.842	26.61	0.09	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			15.77350	15.77350	15.14680	15.14680		22.20	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			15.78620	15.78620	15.15880	15.15880		22.13	0.00	923,003,327.80	58,469	668,779.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	26.98510	0.02699	55.88700	0.05589	26.985	21.52	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	43.86010	0.04386	85.64360	0.08564	43.860	21.17	0.06	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	52.19650	0.05220	101.05780	0.10106	52.196	21.05	0.07	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	53.70850	0.05371	104.42620	0.10443	53.709	21.02	0.07	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	60.13950	0.06014	118.72680	0.11873	60.139	20.94	0.08	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	1,867.47000	1.86747	1,324.11170	1.32411	1,867.470	20.71	0.90	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	105.56390	0.10556	217.64260	0.21764	105.564	20.49	0.13	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	163.32120	0.16332	317.20700	0.31721	163.321	20.70	0.18	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	1,372.99590	1.37300	915.86100	0.91586	1,372.996	20.77	0.80	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	186.79590	0.18680	357.06100	0.35706	186.796	20.77	0.20	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	1,357.95900	1.35796	904.17080	0.90417	1,357.959	20.78	0.79	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	212.53430	0.21253	399.73490	0.39973	212.534	20.83	0.22	0.00	0	2,240.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	1,284.16200	1.28416	847.40630	0.84741	1,284.162	20.85	0.77	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	229.09600	0.22910	426.68110	0.42668	229.096	20.87	0.24	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	1,090.24840	1.09025	703.18870	0.70319	1,090.248	21.04	0.71	0.00	0	1,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	304.04840	0.30405	544.38870	0.54439	304.048	21.04	0.29	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	910.06550	0.91007	572.56770	0.57257	910.066	21.45	0.64	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	567.29910	0.56730	905.79820	0.90580	567.299	21.86	0.43	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	620.20630	0.62021	974.20860	0.97421	620.206	22.00	0.46	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	636.50740	0.63651	386.64180	0.38664	636.507	22.23	0.50	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	580.82140	0.58082	350.27260	0.35027	580.821	22.45	0.47	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	569.46630	0.56947	342.94920	0.34295	569.466	22.49	0.46	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	448.10430	0.44810	266.14320	0.26614	448.104	23.06	0.39	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	413.31900	0.41332	244.63150	0.24463	413.319	23.25	0.36	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	378.55840	0.37856	223.34290	0.22334	378.558	23.45	0.34	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	373.47190	0.37347	220.17770	0.22018	373.472	23.48	0.34	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	363.50200	0.36350	213.85670	0.21386	363.502	23.55	0.33	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	296.57680	0.29658	171.92560	0.17193	296.577	24.02	0.28	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	210.77800	0.21078	119.83020	0.11983	210.778	24.79	0.21	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	183.18050	0.18318	103.89100	0.10389	183.180	25.06	0.19	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	51.02760	0.05103	32.84070	0.03284	51.028	27.48	0.06	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			15.81160	15.81160	15.18270	15.18270		22.01	0.00	15,781,850.00	1,000	500.00
\$ / R	On 28/09/2016	Any day expiry			15.81470	15.81470	15.18570	15.18570		22.02	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.16040	0.00616	9.10400	0.00910	6.160	25.12	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	45.99510	0.04600	90.51450	0.09051	45.995	20.99	0.06	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	148.50360	0.14850	86.96230	0.08696	148.504	25.63	0.15	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	133.93420	0.13393	79.43270	0.07943	133.934	25.84	0.14	0.00	0	150.00
\$ / R	On 14/10/2016	Any day expiry			15.86680	15.86680	15.23550	15.23550		22.01	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			15.90600	15.90600	15.27280	15.27280		21.99	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.81250	0.00881	11.58290	0.01158	8.813	23.48	0.01	0.00	0	250.00

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\$ / R	On 26/10/2016	Any day expiry	13.50	Put	60.92150	0.06092	118.82050	0.11882	60.921	20.19	0.07	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	171.33290	0.17133	112.45790	0.11246	171.333	25.82	0.15	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	164.16480	0.16416	108.89790	0.10890	164.165	25.92	0.14	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			15.90920	15.90920	13.25100	13.25100		21.99	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	41.84320	0.04184	0.00000	0.00000	41.843	20.12	0.05	6,796,967.94	9,960	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	397.70710	0.39771	0.00000	0.00000	397.707	20.93	0.30	45,557,295.97	9,960	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	714.25200	0.71425	0.00000	0.00000	714.252	22.32	0.48	77,359,810.03	9,960	9,960.00
\$ / R	On 07/11/2016	Any day expiry			15.94510	15.94510	15.31010	15.31010		21.97	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	375.15860	0.37516	598.72320	0.59872	375.159	20.80	0.28	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	683.58020	0.68358	451.93800	0.45194	683.580	22.52	0.45	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			15.97770	15.97770	15.34120	15.34120		22.01	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	44.88580	0.04489	97.56880	0.09757	44.886	19.14	0.05	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	671.29340	0.67129	980.26830	0.98027	671.293	21.49	0.40	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	511.72290	0.51172	337.51970	0.33752	511.723	23.47	0.35	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			16.01350	16.01350	15.37540	15.37540		21.92	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.44270	0.01244	14.00340	0.01400	12.443	22.27	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	71.12920	0.07113	143.58590	0.14359	71.129	19.15	0.08	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	195.99040	0.19599	138.39880	0.13840	195.990	26.26	0.15	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			16.06570	16.06570	15.42520	15.42520		21.94	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			16.08200	16.08200	15.44070	15.44070		21.95	0.00	165,853,666.00	10,313	96,073.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	14.08220	0.01408	15.38310	0.01538	14.082	21.52	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	56.94180	0.05694	115.37580	0.11538	56.942	18.96	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	70.05270	0.07005	136.65380	0.13665	70.053	19.12	0.07	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	87.82640	0.08783	164.53080	0.16453	87.826	19.31	0.08	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	116.36720	0.11637	207.31960	0.20732	116.367	19.56	0.11	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	170.70030	0.17070	283.43810	0.28344	170.700	19.93	0.14	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	215.30700	0.21531	343.38180	0.34338	215.307	20.18	0.17	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	276.12350	0.27612	430.12840	0.43013	276.123	20.33	0.20	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	289.54520	0.28955	449.79730	0.44980	289.545	20.36	0.21	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	326.46800	0.32647	503.34550	0.50335	326.468	20.44	0.23	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	347.57670	0.34758	533.61460	0.53361	347.577	20.48	0.24	0.00	0	3,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	379.24730	0.37925	578.58170	0.57858	379.247	20.54	0.26	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	416.16070	0.41616	630.36510	0.63037	416.161	20.61	0.27	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	440.79330	0.44079	664.57010	0.66457	440.793	20.65	0.29	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	447.99570	0.44800	674.52030	0.67452	447.996	20.66	0.29	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	528.58140	0.52858	778.25710	0.77826	528.581	20.90	0.32	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	532.81640	0.53282	783.64640	0.78365	532.816	20.91	0.32	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	616.87470	0.61687	889.50210	0.88950	616.875	21.13	0.36	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	1,298.87470	1.29887	930.20210	0.93020	1,298.875	21.13	0.64	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	1,245.86660	1.24587	888.63640	0.88864	1,245.867	21.25	0.63	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	663.86660	0.66387	947.93640	0.94794	663.867	21.25	0.37	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	697.86980	0.69787	989.95110	0.98995	697.870	21.33	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	753.12750	0.75313	1,057.66150	1.05766	753.128	21.46	0.40	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	815.90520	0.81591	1,133.80910	1.13381	815.905	21.60	0.42	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 19/12/2016	Foreign Exchange Future	15.85	Call	1,074.81860	1.07482	756.91380	0.75691	1,074.819	21.66	0.57	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	926.17330	0.92617	1,266.24910	1.26625	926.173	21.84	0.46	0.00	0	32,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,043.36880	1.04337	1,405.09000	1.40509	1,043.369	22.07	0.49	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,211.95740	1.21196	1,601.13160	1.60113	1,211.957	22.40	0.53	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,250.92610	1.25093	1,645.94600	1.64595	1,250.926	22.47	0.54	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	796.03310	0.79603	551.67760	0.55168	796.033	22.50	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	1,357.82200	1.35782	1,767.36770	1.76737	1,357.822	22.68	0.56	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	724.77810	0.72478	499.63230	0.49963	724.778	22.78	0.43	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	683.00330	0.68300	469.02930	0.46903	683.003	22.97	0.41	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.95	Call	671.53660	0.67154	460.65890	0.46066	671.537	23.02	0.40	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	668.70040	0.66870	458.59140	0.45859	668.700	23.03	0.40	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	532.36380	0.53236	360.65400	0.36065	532.364	23.73	0.33	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	497.24810	0.49725	336.26460	0.33626	497.248	23.92	0.31	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	490.93930	0.49094	331.90090	0.33190	490.939	23.96	0.31	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	430.57130	0.43057	290.37780	0.29038	430.571	24.33	0.28	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	419.84070	0.41984	283.04500	0.28305	419.841	24.40	0.27	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	412.85270	0.41285	278.27490	0.27827	412.853	24.44	0.27	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	409.40460	0.40940	275.92470	0.27592	409.405	24.47	0.27	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	356.85630	0.35686	245.31820	0.24532	356.856	24.86	0.24	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	298.13080	0.29813	213.46950	0.21347	298.131	25.38	0.20	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	288.14490	0.28814	207.75140	0.20775	288.145	25.51	0.20	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	286.25550	0.28626	206.51360	0.20651	286.255	25.54	0.20	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	272.64210	0.27264	197.59770	0.19760	272.642	25.82	0.19	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	264.08340	0.26408	191.99760	0.19200	264.083	26.01	0.18	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	230.10110	0.23010	169.78450	0.16978	230.101	26.84	0.16	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	226.73910	0.22674	165.42780	0.16543	226.739	26.94	0.16	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	222.80190	0.22280	160.31910	0.16032	222.802	27.05	0.15	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	214.01980	0.21402	148.95310	0.14895	214.020	27.31	0.15	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	206.34300	0.20634	139.06320	0.13906	206.343	27.55	0.14	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	201.83140	0.20183	133.27990	0.13328	201.831	27.70	0.14	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	194.31010	0.19431	123.68740	0.12369	194.310	27.96	0.13	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	191.22380	0.19122	119.77410	0.11977	191.224	28.07	0.13	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	153.00580	0.15301	89.35840	0.08936	153.006	28.42	0.11	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	145.54230	0.14554	84.58130	0.08458	145.542	28.42	0.10	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	128.97320	0.12897	74.06990	0.07407	128.973	28.42	0.09	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	125.11160	0.12511	71.63970	0.07164	125.112	28.42	0.09	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			16.35760	16.35760	15.70710	15.70710		21.89	0.00	28,511,296.80	1,743	25,475.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	624.06860	0.62407	855.61180	0.85561	624.069	20.70	0.31	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	678.83400	0.67883	925.97550	0.92598	678.834	20.80	0.33	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	837.63610	0.83764	1,122.41240	1.12241	837.636	21.13	0.37	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	857.97880	0.85798	1,146.36930	1.14637	857.979	21.17	0.38	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	1,446.25300	1.44625	1,822.00560	1.82201	1,446.253	22.33	0.51	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	609.78000	0.60978	443.83310	0.44383	609.780	24.20	0.31	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	607.83710	0.60784	442.41290	0.44241	607.837	24.21	0.31	0.00	0	7,160.00

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	19.00	Call	509.48060	0.50948		374.29190	0.37429	509.481	24.79	0.27	0.00	0	6,370.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	453.37050	0.45337		341.49980	0.34150	453.371	25.19	0.24	0.00	0	3,200.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	276.20980	0.27621		182.31950	0.18232	276.210	27.98	0.15	0.00	0	1,800.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			16.68390	16.68390		16.02160	16.02160		21.98	0.00	4,120,923.30	247	155,289.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	556.49090	0.55649		740.48900	0.74049	556.491	20.20	0.25	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	805.45390	0.80545		0.00000	0.00000	805.454	20.73	0.32	749,163.33	150	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	937.00930	0.93701		1,205.81420	1.20581	937.009	20.98	0.35	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	978.76140	0.97876		755.46920	0.75547	978.761	23.44	0.40	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	862.59250	0.86259		0.00000	0.00000	862.593	23.95	0.36	1,014,148.13	150	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	667.28120	0.66728		530.58240	0.53058	667.281	25.02	0.29	0.00	0	3,155.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			16.75770	16.75770		16.08910	16.08910		22.33	0.00	0.00	0	1,670.00	
\$ / R	On 18/12/2017	Foreign Exchange Future			16.80320	16.80320		16.13190	16.13190		22.59	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			16.84860	16.84860		16.17470	16.17470		22.76	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			16.89410	16.89410		16.21750	16.21750		22.82	0.00	0.00	0	70.00	
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			15.78620	15.78620		15.15880	15.15880		22.13	0.00	442,013.60	28	631.00	
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			16.08200	16.08200		15.44070	15.44070		21.95	0.00	160,820.00	10	61.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			16.35760	16.35760		15.70710	15.70710		21.89	0.00	0.00	0	54.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			16.68390	16.68390		16.02160	16.02160		21.98	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry			20.72780	20.72780		20.74240	20.74240		19.11	0.00	0.00	0	0.00	
£ / R	On 08/09/2016	Any day expiry	21.20	Put	980.96590	0.98097		965.41190	0.96541	980.966	19.27	0.59	0.00	0	12,264.00	
£ / R	On 08/09/2016	Any day expiry	25.85	Call	26.48110	0.02648		26.78850	0.02679	26.481	25.50	0.03	0.00	0	12,264.00	
£ / R	On 19/09/2016	Foreign Exchange Future			20.77540	20.77540		20.78930	20.78930		18.94	0.00	398,035,888.60	19,159	72,371.00	
£ / R	On 19/09/2016	Foreign Exchange Future	19.83	Put	353.88430	0.35388		343.02300	0.34302	353.884	18.83	0.29	0.00	0	7,500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	21.90	Call	353.00800	0.35301		351.48610	0.35149	353.008	19.39	0.30	0.00	0	5,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	225.79020	0.22579		224.16120	0.22416	225.790	19.66	0.21	0.00	0	500.00	
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	93.90990	0.09391		94.02530	0.09403	93.910	20.17	0.10	0.00	0	10,000.00	
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	31.81250	0.03181		32.66950	0.03267	31.813	22.34	0.04	0.00	0	800.00	
£ / R	On 19/12/2016	Foreign Exchange Future			21.18630	21.18630		21.19560	21.19560		19.41	0.00	3,834,720.30	181	100.00	
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	55.02950	0.05503		53.39710	0.05340	55.029	18.93	0.05	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	184.08660	0.18409		177.97960	0.17798	184.087	18.82	0.13	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	1,262.96920	1.26297		1,249.19490	1.24919	1,262.969	19.52	0.50	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	2,366.66300	2.36666		2,354.77950	2.35478	2,366.663	20.48	0.70	0.00	0	783.00	
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	291.32920	0.29133		290.04700	0.29005	291.329	21.25	0.18	0.00	0	4,885.00	
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	74.25040	0.07425		69.87920	0.06988	74.250	21.18	0.06	0.00	0	783.00	
£ / R	On 13/03/2017	Foreign Exchange Future			21.57270	21.57270		21.58330	21.58330		20.13	0.00	539,317.50	25	100.00	
£ / R	On 25/04/2017	Any day expiry			21.77500	21.77500		21.78750	21.78750		20.41	0.00	0.00	0	73.00	
£ / R	On 19/06/2017	Foreign Exchange Future			22.03520	22.03520		22.04550	22.04550			0.00	198,316.80	9	9,525.00	
£ / R	On 18/12/2017	Foreign Exchange Future			22.25050	22.25050		22.25520	22.25520		20.67	0.00	0.00	0	520.00	
¥ / R	On 19/09/2016	Foreign Exchange Future			0.15573	0.15573		0.14865	0.14865		16.73	0.00	0.00	0	990.00	
¥ / R	On 19/12/2016	Foreign Exchange Future			0.15918	0.15918		0.15193	0.15193		16.73	0.00	0.00	0	9,180.00	
¥ / R	On 13/03/2017	Foreign Exchange Future			0.16250	0.16250		0.15513	0.15513		17.36	0.00	220,513.86	1,357	1,461.00	

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			0.16644		0.16644		0.15893	0.15893		17.88	0.00	0.00	0	0.00
€ / R	On 30/06/2016	Any day expiry			17.04840		17.04840		16.57950	16.57950		25.93	0.00	0.00	0	99.00
€ / R	On 13/07/2016	Any day expiry			17.10050		17.10050		16.63310	16.63310		23.50	0.00	0.00	0	136.00
€ / R	On 19/09/2016	Foreign Exchange Future			17.38200		17.38200		16.90650	16.90650		21.35	0.00	1,738,200.00	100	49,106.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	896.87360		0.89687		669.40710	0.66941	896.874	20.95	0.61	0.00	0	700.00
€ / R	On 19/12/2016	Foreign Exchange Future			17.76630		17.76630		17.27710	17.27710		20.85	0.00	0.00	0	17,867.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	591.53210		0.59153		831.03180	0.83103	591.532	20.14	0.33	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	196.61720		0.19662		177.04220	0.17704	196.617	25.33	0.13	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			18.13010		18.13010		17.63550	17.63550		20.95	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			18.56350		18.56350		18.06200	18.06200		21.05	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			18.68840		18.68840		18.17610	18.17610		21.51	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			101.12493		101.12493		101.38876	101.38876			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			98.32577		98.32577		98.59870	98.59870			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			97.18012		97.18012		97.45534	97.45534			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			99.28217		99.28217		99.55295	99.55295			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.10220		100.10220		100.10278	100.10278			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.09871		100.09871		100.09952	100.09952			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.79593		99.79593		99.80196	99.80196			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.93606		99.93606		99.95192	99.95192			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.31890		100.31890		100.34297	100.34297			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.71552		99.71552		99.74474	99.74474			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.50160		99.50160		99.57348	99.57348			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.69672		99.69672		99.79877	99.79877			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.65586		99.65586		99.80351	99.80351			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			99.10531		99.10531		99.26027	99.26027			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.51867		98.51867		98.67857	98.67857			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.90069		98.90069		99.06768	99.06768			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			487.12200		487.12200		487.05400	487.05400			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			496.47600		496.47600		496.41400	496.41400			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			559.02400		559.02400		559.31500	559.31500			0.00	0.00	0	11.00
AL7T	On 03/11/2016	Index Future			569.75800		569.75800		570.06400	570.06400			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			508.83600		508.83600		509.09000	509.09000			0.00	0.00	0	722.00
ALBI	On 03/11/2016	Index Future			518.60700		518.60700		518.87400	518.87400			0.00	0.00	0	8.00
ALBI	On 02/02/2017	Index Future			528.98000		528.98000		529.26400	529.26400			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.56830		11.56830		11.31950	11.31950		16.22	0.00	3,771,265.80	326	8,554.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.74690		11.74690		11.49310	11.49310		16.11	0.00	0.00	0	506.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.91440		11.91440		11.65780	11.65780		16.54	0.00	1,012,724.00	85	4,235.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			12.11460		12.11460		11.85310	11.85310		16.90	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			12.13460		12.13460		11.86890	11.86890		17.51	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			12.04330		12.04330		11.74600	11.74600		17.09	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future			12.26910		12.26910		11.96500	11.96500		16.93	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future			12.47960		12.47960		12.17190	12.17190		17.25	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			16.16970		16.16970		15.73940	15.73940		20.76	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future			16.55740		16.55740		16.11760	16.11760		21.13	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future			16.92840		16.92840		16.48500	16.48500		21.70	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.35620		2.35620		2.27890	2.27890		20.48	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future			2.38960		2.38960		2.30980	2.30980		20.31	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			2.41790		2.41790		2.33680	2.33680		20.59	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.34350		2.34350		2.27960	2.27960		20.93	0.00	0.00	0	132.00
DKK / R	On 19/12/2016	Foreign Exchange Future			2.39660		2.39660		2.33170	2.33170		20.73	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2016	Bond Future			10.63947		78.50735		10.62516	78.59781			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future			10.72386		76.20652		10.70895	76.29948			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.80522		77.73168		10.78956	77.82801			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2016	Bond Future			10.78919		82.66429		10.78504	82.69402			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			10.87226		79.97243		10.86784	80.00366			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 04/08/2016	GOVI		507.41200	507.41200		507.67700	507.67700			0.00	0.00	0	451.00
GOVI	On 03/11/2016	GOVI		517.15600	517.15600		517.43400	517.43400			0.00	0.00	0	127.00
GOVI	On 02/02/2017	GOVI		527.49900	527.49900		527.79500	527.79500			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future		2.03580	2.03580		1.95490	1.95490		21.87	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		2.07430	2.07430		1.99130	1.99130		21.33	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		2.10920	2.10920		2.02500	2.02500		21.36	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.55028	127.55028		127.43816	127.43816			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		129.98167	129.98167		129.86873	129.86873			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2016	Bond Future		108.83753	108.83753		108.82757	108.82757			0.00	0.00	0	4,159.00
I2033	On 03/11/2016	Bond Future		109.89300	109.89300		109.88411	109.88411			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		135.21026	135.21026		134.96416	134.96416			0.00	0.00	0	21,722.00
I2038	On 03/11/2016	Bond Future		137.78775	137.78775		137.53831	137.53831			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		135.03780	135.03780		134.88035	134.88035			0.00	0.00	0	16,620.00
I2046	On 03/11/2016	Bond Future		136.10622	136.10622		135.94735	135.94735			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		144.33800	144.33800		144.15142	144.15142			0.00	0.00	0	21,135.00
I2050	On 03/11/2016	Bond Future		147.08928	147.08928		146.90082	146.90082			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future		248.42400	248.42400		248.15100	248.15100			0.00	0.00	0	1,079.00
IGOV	On 03/11/2016	Index Future		253.20900	253.20900		252.93500	252.93500			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		258.28800	258.28800		258.01500	258.01500			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		672.57500	672.57500		672.05500	672.05500			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		685.40900	685.40900		684.88000	684.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.39000	92.61000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.44000	92.56000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.48000	92.52000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.54000	92.46000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.56000	92.44000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.63000	92.37000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.70000	92.30000		7.61000	7.61000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.73000		92.27000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.84000		92.16000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.90000		92.10000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.96000		92.04000		7.90000	92.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			8.05000		91.95000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.15420		0.15420		0.14710	0.14710			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.15450		0.15450		0.14700	0.14700			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.15290		0.15290		0.14690	0.14690			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05270		0.05270		0.05020	0.05020			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05120		0.05120		0.04640	0.04640			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.05000		0.05000		0.04560	0.04560			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			11.04630		11.04630		10.79430	10.79430		17.23	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			11.20740		11.20740		10.94940	10.94940		17.08	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			11.35660		11.35660		11.09910	11.09910		17.90	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.41040		1.41040		1.36940	1.36940			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.42600		1.42600		1.38180	1.38180			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.43880		1.43880		1.39730	1.39730			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10110		1.10110		1.11530	1.11530			0.00	135,435.30	123	13,043.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10470		1.10470		1.11890	1.11890			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10840		1.10840		1.12280	1.12280			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			9.13598		110.42592		9.12638	110.49326		10.12	0.00	2,539,796.16	23	97,788.00
R186	On 04/08/2016	Bond Future	8.85	Call	640.99000		0.64099		708.92000	0.70892	640.990	9.99	0.29	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	749.76000		0.74976		822.42000	0.82242	749.760	10.01	0.33	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.25	Put	1,070.47000		1.07047		1,097.37000	1.09737	1,070.470	10.12	0.41	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	2,076.77000		2.07677		2,172.09000	2.17209	2,076.770	10.14	0.63	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	2,299.15000		2.29915		2,395.05000	2.39505	2,299.150	10.16	0.67	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	702.47000		0.70247		731.15000	0.73115	702.470	10.19	0.30	0.00	0	5,000.00
R186	On 04/08/2016	Bond Future	9.60	Put	373.10000		0.37310		398.55000	0.39855	373.100	10.27	0.18	0.00	0	5,635.00
R186	On 04/08/2016	Bond Future	10.00	Put	82.20000		0.08220		94.40000	0.09440	82.200	10.45	0.05	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			9.18744		112.52414		9.17729	112.59392		9.82	0.00	96,770,760.40	860	482.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,658.41000		2.65841		2,724.85000	2.72485	2,658.410	9.80	0.52	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,406.42000		3.40642		3,477.83000	3.47783	3,406.420	9.88	0.60	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	1,337.47000		1.33747		1,343.31000	1.34331	1,337.470	9.99	0.30	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	1,238.41000		1.23841		1,244.79000	1.24479	1,238.410	10.01	0.29	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2016	Bond Future	299.62125		299.62125		299.59477	299.59477			0.00	2,996,212.50	10	1,667.00
R197	On 03/11/2016	Bond Future	305.33248		305.33248		305.30877	305.30877			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2016	Bond Future	249.11005		249.11005		248.74825	248.74825		8.51	0.00	32,135,196.45	129	37,424.00
R202	On 03/11/2016	Bond Future	253.85846		253.85846		253.49268	253.49268			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2016	Bond Future	8.83536	98.11115			8.83591	98.10855		7.46	0.00	0.00	0	11,610.00
R2023	On 03/11/2016	Bond Future	8.88938	96.04419			8.88974	96.04253		7.48	0.00	59,547,397.80	620	607.00
R2023	On 02/02/2017	Bond Future	8.93457	97.96607			8.93453	97.96625		7.21	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2016	Bond Future	7.78077	103.79027			7.77529	103.79596		1.24	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.78430	101.59058			7.77583	101.59746		1.00	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.67373	103.62359			7.65815	103.63260		0.71	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2016	Bond Future	9.49241	88.99736			9.47782	89.09831			0.00	0.00	0	25,310.00
R2030	On 03/11/2016	Bond Future	9.54362	90.68866			9.52842	90.79244			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2016	Bond Future	9.62211	91.97542			9.61259	92.04546		13.54	0.00	0.00	0	12,705.00
R2032	On 03/11/2016	Bond Future	9.67701	89.56421			9.66705	89.63656		13.87	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.72547	91.35676			9.71494	91.43235		13.62	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2016	Bond Future	9.71083	96.79730			9.70128	96.87428			0.00	0.00	0	5,505.00
R2035	On 03/11/2016	Bond Future	9.76608	94.13469			9.75610	94.21421			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/08/2016	Bond Future	9.77728	89.01272			9.76778	89.08871		15.64	0.00	0.00	0	40,983.00
R2037	On 03/11/2016	Bond Future	9.82902	90.70436			9.81912	90.78274		15.35	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.87540	88.26270			9.86497	88.34445		15.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	8.17958	100.69809			8.17489	100.70797		2.81	0.00	0.00	0	33,387.00
R204	On 03/11/2016	Bond Future	8.22757	102.61144			8.22172	102.62258		2.50	0.00	126,212,071.20	1,230	656.00
R204	On 02/02/2017	Bond Future	8.24525	100.62258			8.23739	100.63591		2.28	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

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/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future			9.84242		92.57738		9.83293	92.65827		16.29	0.00	0.00	0	722.00
R2040	On 03/11/2016	Bond Future			9.89460		94.33673		9.88471	94.42019		15.98	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2016	Bond Future			9.85660		89.80396		9.84709	89.88558		16.96	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.90719		91.51064		9.89729	91.59480		16.65	0.00	26,080,532.40	285	285.00
R2044	On 02/02/2017	Bond Future			9.95274		88.96000		9.94235	89.04752		17.19	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2016	Bond Future			9.84947		93.24215		9.83990	93.32594		16.73	0.00	0.00	0	59,008.00
R2048	On 03/11/2016	Bond Future			9.90176		90.57538		9.89180	90.66173		17.23	0.00	156,604,832.02	1,729	1,529.00
R2048	On 02/02/2017	Bond Future			9.94991		92.38792		9.93945	92.47776		16.94	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/08/2016	Bond Future			8.45082		96.99169		8.45154	96.98963		4.22	0.00	0.00	0	76,760.00
R207	On 02/02/2017	Bond Future			8.53771		97.16895		8.53737	97.16980		3.68	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,634.73000		1.63473		1,642.42000	1.64242	1,634.730	3.71	0.64	0.00	0	62.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/08/2016	Bond Future			8.60352		95.45103		8.60929	95.43026		5.60	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.65752		93.86201		8.66337	93.84188		5.42	0.00	4,317,652.46	46	46.00
R208	On 02/02/2017	Bond Future			8.69763		95.74040		8.70333	95.72172		5.11	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.65389		72.51505		9.63924	72.61319		15.53	0.00	652,635.45	9	55,112.00
R209	On 04/08/2016	Bond Future	9.40	Call	747.02000		0.74702		830.53000	0.83053	747.020	15.37	0.33	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,272.53000		1.27253		1,375.09000	1.37509	1,272.530	15.46	0.47	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	1,295.60000		1.29560		1,306.97000	1.30697	1,295.600	15.51	0.46	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	234.38000		0.23438		251.80000	0.25180	234.380	15.87	0.12	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	5,992.76000		5.99276		6,100.94000	6.10094	5,992.760	16.06	0.95	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.70212		70.74229		9.68694	70.84307		15.97	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	1,273.66000		1.27366		1,271.99000	1.27199	1,273.660	16.29	0.28	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.74452		72.15811		9.72870	72.26228		15.79	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

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/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future			189.12746		189.12746		188.91892	188.91892			0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future			190.45018		190.45018		190.23949	190.23949			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future			139.77015		139.77015		139.88228	139.88228			0.00	0.00	0	64.00
R211	On 03/11/2016	Bond Future			142.43448		142.43448		142.55026	142.55026			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future			146.11783		146.11783		146.10461	146.10461			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future			148.90323		148.90323		148.89128	148.89128			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future			9.53963		83.32891		9.53005	83.39279		13.29	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future			9.59231		81.36146		9.58229	81.42748		13.61	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.63997		82.98957		9.62939	83.05845		13.41	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future			9.77331		72.59679		9.76878	72.62808		16.27	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	11.21000		0.01121		15.52000	0.01552	11.210	15.78	0.01	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	397.68000		0.39768		444.91000	0.44491	397.680	16.05	0.20	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	3,855.30000		3.85530		3,920.12000	3.92012	3,855.300	16.63	0.83	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	9,352.92000		9.35292		9,386.66000	9.38666	9,352.920	16.92	0.99	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future			9.82307		70.67906		9.81830	70.71173		16.74	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.86859		72.09341		9.86348	72.12811		16.52	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future			27,425.86000		27,425.86000		26,580.15000	26,580.15000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			27,955.33000		27,955.33000		27,086.05000	27,086.05000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future			11.57230		11.57230		11.22590	11.22590		18.32	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			11.77520		11.77520		11.42070	11.42070		18.23	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future			5.26420		5.26420		5.09150	5.09150		15.41	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			5.25760		5.25760		5.08180	5.08180		15.16	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 19/09/2016		Foreign Exchange Future	1.38680	1.38680	1.31880	1.31880			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.32120	1.32120	1.28110	1.28110			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.28040	1.28040	1.22190	1.22190			0.00	0.00	0	0.00
Total for Derivatives :											2,195,615,623.80	128,874	3,433,944.00
Grand Total:											2,195,615,623.80	128,874	3,433,944.00