



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: 12/07/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 12/07/2016	Any day expiry	14.33650	14.33650		14.45540	14.45540		19.80	0.00	86,019,000.00	6,000	0.00	
\$ / R	On 15/07/2016	Any day expiry	14.35500	14.35500		14.45840	14.45840		20.24	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.38430	14.38430		14.48780	14.48780		18.21	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	134.92380	0.13492	0.00000	0.00000	134.924	18.07	0.39	164,641,803.00	30,000	15,000.00
\$ / R	On 25/07/2016	Any day expiry	15.15	Put	795.15220	0.79515	702.98190	0.70298	795.152	21.68	0.89	203,129,457.00	15,000	0.00
\$ / R	On 26/07/2016	Any day expiry			14.38710	14.38710	14.49070	14.49070		18.29	0.00	0.00	0	0.00
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,214.60540	2.21461	2,112.63080	2.11263	2,214.605	29.09	0.99	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.22930	0.00023	0.33730	0.00034	0.229	37.55	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry			14.39000	14.39000	14.49360	14.49360		18.63	0.00	0.00	0	2,110.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.00010	0.00000	0.10260	0.00010	0.000	20.44	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	15.91710	0.01592	17.00540	0.01701	15.917	20.59	0.06	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.93750	0.00094	1.84920	0.00185	0.938	31.41	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.60210	0.00060	1.25080	0.00125	0.602	32.96	0.00	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry			14.39290	14.39290	14.49660	14.49660		18.81	0.00	0.00	0	265.00
\$ / R	On 29/07/2016	Any day expiry			14.39570	14.39570	14.49950	14.49950		18.98	0.00	0.00	0	1,541.00
\$ / R	On 01/08/2016	Any day expiry			14.40430	14.40430	14.50820	14.50820		18.75	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 01/08/2016	Any day expiry	14.52	Put	317.41810	0.31742	281.97360	0.28197	317.418	18.91	0.56	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	144.78770	0.14479	204.45420	0.20445	144.788	19.12	0.34	0.00	0	18,400.00
\$ / R	On 05/08/2016	Any day expiry			14.41580	14.41580	14.51990	14.51990		19.13	0.00	0.00	0	1,713.00
\$ / R	On 11/08/2016	Any day expiry			14.43300	14.43300	14.53740	14.53740		19.22	0.00	0.00	0	0.00
\$ / R	On 11/08/2016	Any day expiry	12.70	Put	5.16350	0.00516	5.53710	0.00554	5.164	21.15	0.02	0.00	0	2,000.00
\$ / R	On 11/08/2016	Any day expiry	15.52	Call	54.65090	0.05465	79.64040	0.07964	54.651	21.56	0.13	0.00	0	2,000.00
\$ / R	On 15/08/2016	Any day expiry			14.44450	14.44450	14.54900	14.54900		19.05	0.00	0.00	0	2,046.00
\$ / R	On 16/08/2016	Any day expiry			14.44730	14.44730	14.55190	14.55190		19.09	0.00	0.00	0	0.00
\$ / R	On 16/08/2016	Any day expiry	15.81	Call	43.94050	0.04394	64.04330	0.06404	43.941	21.91	0.10	0.00	0	10,000.00
\$ / R	On 17/08/2016	Any day expiry			14.45010	14.45010	14.55480	14.55480		19.13	0.00	0.00	0	0.00
\$ / R	On 17/08/2016	Any day expiry	15.84	Put	1,434.46730	1.43447	1,349.85560	1.34986	1,434.467	21.98	0.90	0.00	0	5,000.00
\$ / R	On 17/08/2016	Any day expiry	17.39	Call	3.11920	0.00312	5.25890	0.00526	3.119	24.38	0.01	0.00	0	5,000.00
\$ / R	On 18/08/2016	Any day expiry			14.45300	14.45300	14.55770	14.55770		19.16	0.00	0.00	0	0.00
\$ / R	On 18/08/2016	Any day expiry	16.01	Call	36.20980	0.03621	53.21290	0.05321	36.210	22.31	0.08	0.00	0	5,000.00
\$ / R	On 23/08/2016	Any day expiry			14.46720	14.46720	14.57220	14.57220		19.07	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry			14.47580	14.47580	14.58090	14.58090		19.16	0.00	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	1.86620	0.00187	2.34520	0.00235	1.866	22.93	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	13.50	Put	65.51190	0.06551	62.44860	0.06245	65.512	18.50	0.13	0.00	0	150.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	3.62160	0.00362	7.38140	0.00738	3.622	23.84	0.01	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.93	Call	2.91680	0.00292	5.76110	0.00576	2.917	24.53	0.01	0.00	0	150.00
\$ / R	On 29/08/2016	Any day expiry			14.48430	14.48430	14.58960	14.58960		18.95	0.00	0.00	0	3,367.00
\$ / R	On 31/08/2016	Any day expiry			14.49000	14.49000	14.59540	14.59540		19.09	0.00	0.00	0	13.00
\$ / R	On 06/09/2016	Any day expiry			14.50710	14.50710	14.61280	14.61280		19.00	0.00	0.00	0	0.00
\$ / R	On 08/09/2016	Any day expiry			14.51280	14.51280	14.61860	14.61860		19.05	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry			14.51560	14.51560	14.62150	14.62150		19.07	0.00	0.00	0	0.00
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	269.58500	0.26959	327.41500	0.32742	269.585	19.98	0.36	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	50.45980	0.05046	68.77440	0.06877	50.460	22.61	0.09	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry			14.52700	14.52700	14.63310	14.63310		19.07	0.00	0.00	0	0.00
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	724.19010	0.72419	679.17200	0.67917	724.190	19.80	0.62	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	4.94600	0.00495	6.75330	0.00675	4.946	25.52	0.01	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry			14.53270	14.53270	14.63880	14.63880		19.11	0.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			14.54400	14.54400	14.65030	14.65030		19.04	0.00	419,928,912.00	28,873	635,830.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	63.68920	0.06369	63.63510	0.06364	63.689	18.24	0.11	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	114.86080	0.11486	112.11130	0.11211	114.861	18.22	0.18	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	141.41550	0.14142	137.04230	0.13704	141.415	18.26	0.21	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	146.24000	0.14624	141.56370	0.14156	146.240	18.26	0.21	2,614,914.79	840	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	166.72450	0.16672	160.72910	0.16073	166.725	18.29	0.24	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	777.33740	0.77734	873.18310	0.87318	777.337	18.37	0.70	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	655.24920	0.65525	745.65420	0.74565	655.249	18.58	0.63	6,427,143.45	700	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	311.24920	0.31125	295.35420	0.29535	311.249	18.58	0.37	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	456.19320	0.45619	430.42210	0.43042	456.193	18.98	0.47	0.00	0	47,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	456.00420	0.45600	532.31090	0.53231	456.004	19.13	0.50	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	512.00420	0.51200	482.01090	0.48201	512.004	19.13	0.50	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	447.69160	0.44769	523.01540	0.52302	447.692	19.17	0.49	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	571.72230	0.57172		537.48240	0.53748	571.722	19.32	0.53	13,049,216.48	1,680	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	408.04670	0.40805		479.38880	0.47939	408.047	19.35	0.46	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	609.06290	0.60906		572.67180	0.57267	609.063	19.43	0.55	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	361.10740	0.36111		427.78890	0.42779	361.107	19.59	0.42	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	312.98170	0.31298		374.31900	0.37432	312.982	19.87	0.38	10,401,346.23	1,900	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	768.98170	0.76898		724.01900	0.72402	768.982	19.87	0.62	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	233.93710	0.23394		285.00950	0.28501	233.937	20.41	0.30	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,229.99600	1.23000	1,165.54390		1.16554	1,229.996	20.96	0.77	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,313.39080	1.31339	1,246.26260		1.24626	1,313.391	21.13	0.78	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	133.99590	0.13400	169.14140		0.16914	133.996	21.40	0.19	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	116.37280	0.11637	148.25900		0.14826	116.373	21.64	0.17	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	112.90910	0.11291	144.12910		0.14413	112.909	21.69	0.16	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	78.44090	0.07844	102.51970		0.10252	78.441	22.30	0.12	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	69.33000	0.06933	91.35650		0.09136	69.330	22.48	0.11	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	60.66480	0.06066	80.64400		0.08064	60.665	22.68	0.09	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	59.43340	0.05943	79.11250		0.07911	59.433	22.71	0.09	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	57.04690	0.05705	76.13890		0.07614	57.047	22.78	0.09	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	42.01390	0.04201	57.19730		0.05720	42.014	23.24	0.07	982,397.00	1,000	0.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.50	Call	25.45560	0.02546	35.77140		0.03577	25.456	24.01	0.04	502,428.06	810	0.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	20.91540	0.02092	29.75140		0.02975	20.915	24.32	0.04	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	2.02840	0.00203	3.53760		0.00354	2.028	25.29	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry			14.56670	14.56670	14.67330		14.67330		19.06	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			14.56950	14.56950	14.67610		14.67610		19.08	0.00	0.00	0	400.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	4.97850	0.00498	5.73160		0.00573	4.979	20.15	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	116.48650	0.11649	115.72100		0.11572	116.486	18.16	0.17	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	17.04330	0.01704	26.37900		0.02638	17.043	24.71	0.03	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	13.96590	0.01397	23.18330		0.02318	13.966	24.72	0.02	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry			14.57520	14.57520	14.68190		14.68190		19.11	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry			14.61480	14.61480	14.72220		14.72220		19.15	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry			14.64970	14.64970	14.75740		14.75740		19.27	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	7.42980	0.00743	8.39740		0.00840	7.430	18.67	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	155.16380	0.15516	155.39500		0.15540	155.164	18.15	0.19	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	36.30160	0.03630	47.49010		0.04749	36.302	26.07	0.05	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	34.86860	0.03487	45.84980		0.04585	34.869	26.23	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			14.65260	14.65260	14.76030		14.76030		19.29	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	107.57050	0.10757	108.92670		0.10893	107.570	18.08	0.14	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	865.32720	0.86533	825.66090		0.82566	865.327	19.99	0.58	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	210.76050	0.21076	249.97370		0.24997	210.760	21.80	0.22	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry			14.68460	14.68460	14.79260		14.79260		19.36	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	805.55260	0.80555	769.79440		0.76979	805.553	19.78	0.54	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	209.33930	0.20934	246.40490		0.24640	209.339	22.07	0.21	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry			14.71370	14.71370	14.82200		14.82200		19.41	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	130.04360	0.13004	130.83100		0.13083	130.044	18.02	0.15	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,271.48000	1.27148	1,217.88400		1.21788	1,271.480	20.85	0.66	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 17/11/2016	Any day expiry	17.09	Call	149.16530	0.14917	176.25110	0.17625	149.165	23.05	0.15	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.74570	14.74570	14.85430	14.85430		19.46	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	12.65080	0.01265	14.15380	0.01415	12.651	18.10	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	195.15190	0.19515	193.63590	0.19364	195.152	18.20	0.20	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	55.85580	0.05586	67.59750	0.06760	55.856	26.75	0.06	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry	14.79230		14.79230	14.79230	14.90130	14.90130		19.56	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.80680	14.80680	14.91590	14.91590		19.54	0.00	267,544,069.20	18,069	124,868.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.62340	0.01162	12.70790	0.01271	11.623	16.90	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	113.32600	0.11333	0.00000	0.00000	113.326	17.91	0.12	526,728,982.60	287,730	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	155.40930	0.15541	155.37050	0.15537	155.409	18.14	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	184.12130	0.18412	183.17060	0.18317	184.121	18.25	0.18	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	220.18640	0.22019	217.69210	0.21769	220.186	18.32	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	275.47140	0.27547	270.44980	0.27045	275.471	18.42	0.24	4,312,447.90	1,200	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	374.61610	0.37462	364.80330	0.36480	374.616	18.57	0.30	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	456.04090	0.45604	442.01080	0.44201	456.041	18.79	0.35	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	500.98520	0.50099	0.00000	0.00000	500.985	18.91	0.37	20,041,303.46	3,700	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	572.81020	0.57281	552.78710	0.55279	572.810	19.10	0.40	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	597.90990	0.59791	576.62030	0.57662	597.910	19.16	0.41	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	665.81520	0.66582	641.16150	0.64116	665.815	19.33	0.44	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	703.93970	0.70394	677.43310	0.67743	703.940	19.42	0.45	16,069,901.76	2,400	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	760.23970	0.76024	731.05080	0.73105	760.240	19.54	0.47	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	825.35630	0.82536	792.51500	0.79251	825.356	19.70	0.50	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	868.08620	0.86809	833.39290	0.83339	868.086	19.80	0.51	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	880.47370	0.88047	845.25270	0.84525	880.474	19.83	0.51	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	687.27370	0.68727	761.15270	0.76115	687.274	19.83	0.49	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,008.63060	1.00863	968.12190	0.96812	1,008.631	20.12	0.55	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,015.23300	1.01523	974.46580	0.97447	1,015.233	20.13	0.55	57,222,624.83	7,000	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,144.11640	1.14412	1,098.39370	1.09839	1,144.116	20.41	0.59	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	550.91640	0.55092	614.29370	0.61429	550.916	20.41	0.41	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	521.22220	0.52122	582.03770	0.58204	521.222	20.55	0.39	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,214.42220	1.21442	1,166.13770	1.16614	1,214.422	20.55	0.61	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,264.71830	1.26472	1,214.68080	1.21468	1,264.718	20.65	0.62	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,345.74280	1.34574	1,293.05180	1.29305	1,345.743	20.83	0.64	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,436.14570	1.43615	1,380.63150	1.38063	1,436.146	21.02	0.65	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	431.20640	0.43121	483.63530	0.48364	431.206	21.10	0.34	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,591.15150	1.59115	1,531.11490	1.53111	1,591.151	21.34	0.68	12,142,458.67	1,200	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,751.09490	1.75109	1,686.78940	1.68679	1,751.095	21.66	0.71	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	337.67610	0.33768	380.27200	0.38027	337.676	21.83	0.28	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,972.16780	1.97217	1,903.08150	1.90308	1,972.168	22.03	0.74	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,022.06950	2.02207	1,952.05170	1.95205	2,022.070	22.11	0.75	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	295.58220	0.29558	334.35580	0.33436	295.582	22.14	0.25	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,156.81680	2.15682	2,084.39310	2.08439	2,156.817	22.31	0.77	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	261.85120	0.26185	297.37570	0.29738	261.851	22.41	0.22	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	242.54420	0.24254	276.12760	0.27613	242.544	22.59	0.21	0.00	0	20,000.00

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	16.95	Call	237.31480	0.23731	270.35870	0.27036	237.315	22.64	0.20	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	236.02520	0.23603	268.93690	0.26894	236.025	22.65	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	230.94770	0.23095	263.33270	0.26333	230.948	22.70	0.20	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	176.62890	0.17663	203.05640	0.20306	176.629	23.34	0.16	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	162.36840	0.16237	187.12450	0.18712	162.368	23.54	0.15	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	159.84250	0.15984	184.29480	0.18429	159.843	23.58	0.14	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	140.46420	0.14046	162.20550	0.16221	140.464	24.18	0.13	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	137.29380	0.13729	158.56760	0.15857	137.294	24.31	0.12	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	135.23940	0.13524	156.20650	0.15621	135.239	24.39	0.12	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	134.23060	0.13423	155.04780	0.15505	134.231	24.43	0.12	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.45	Call	119.12360	0.11912	137.64530	0.13765	119.124	25.13	0.11	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	102.82500	0.10283	118.78990	0.11879	102.825	26.06	0.09	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	99.94210	0.09994	115.44360	0.11544	99.942	26.25	0.09	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	99.31870	0.09932	114.72040	0.11472	99.319	26.29	0.09	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	94.85510	0.09486	109.53250	0.10953	94.855	26.61	0.09	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	92.06670	0.09207	106.26680	0.10627	92.067	26.82	0.08	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	68.92820	0.06893	80.28160	0.08028	68.928	26.82	0.06	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	66.71910	0.06672	77.78870	0.07779	66.719	26.82	0.06	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	64.15490	0.06415	74.89170	0.07489	64.155	26.82	0.06	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	58.52320	0.05852	68.51590	0.06852	58.523	26.82	0.06	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	53.70890	0.05371	63.04990	0.06305	53.709	26.82	0.05	921,818.74	1,200	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	50.93250	0.05093	59.89060	0.05989	50.933	26.82	0.05	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	46.39370	0.04639	54.71390	0.05471	46.394	26.82	0.05	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	44.56670	0.04457	52.62580	0.05263	44.567	26.82	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	30.90380	0.03090	36.91360	0.03691	30.904	26.82	0.03	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	28.85300	0.02885	34.53810	0.03454	28.853	26.82	0.03	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	24.44350	0.02444	29.41180	0.02941	24.443	26.82	0.03	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	23.44540	0.02345	28.24750	0.02825	23.445	26.82	0.03	0.00	0	69,895.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.05240	15.05240	15.16440	15.16440		19.78	0.00	7,435,885.60	494	30,429.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,078.73800	1.07874	1,041.24310	1.04124	1,078.738	20.02	0.50	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,161.19240	1.16119	1,120.86970	1.12087	1,161.192	20.18	0.52	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,388.72010	1.38872	1,341.11710	1.34112	1,388.720	20.62	0.57	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,416.55180	1.41655	1,368.10980	1.36811	1,416.552	20.67	0.57	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,184.83000	2.18483	2,117.81190	2.11781	2,184.830	22.04	0.69	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	253.64120	0.25364	281.78300	0.28178	253.641	23.94	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	252.89010	0.25289	280.95390	0.28095	252.890	23.96	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	215.81530	0.21582	240.09120	0.24009	215.815	24.91	0.15	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	195.42130	0.19542	217.53070	0.21753	195.421	25.55	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	83.07300	0.08307	94.23300	0.09423	83.073	26.43	0.06	0.00	0	1,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.34400	15.34400	15.45960	15.45960		20.01	0.00	0.00	0	155,289.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	920.33510	0.92034	890.49090	0.89049	920.335	19.44	0.40	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,279.54980	1.27955	1,240.51030	1.24051	1,279.550	20.18	0.48	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,460.63460	1.46063	1,416.49210	1.41649	1,460.635	20.51	0.52	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	493.47700	0.49348	533.89200	0.53389	493.477	23.24	0.26	0.00	0	1,297.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	427.95920		0.42796		464.57340	0.46457	427.959	23.77	0.23	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	339.69560		0.33970		370.45700	0.37046	339.696	25.34	0.18	0.00	0	3,155.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.44690		15.44690		15.55900	15.55900		20.32	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.48540		15.48540		15.59520	15.59520		20.58	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.52380		15.52380		15.63130	15.63130		20.66	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.56230		15.56230		15.66750	15.66750		20.68	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.54400		14.54400		14.65030	14.65030		19.04	0.00	727,200.00	50	820.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.80680		14.80680		14.91590	14.91590		19.54	0.00	14,806.80	1	77.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			15.05240		15.05240		15.16440	15.16440		19.78	0.00	15,052.40	1	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.34400		15.34400		15.45960	15.45960		20.00	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.04070		19.04070		18.89280	18.89280		16.76	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.13600		19.13600		18.98870	18.98870		16.59	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,104.54690		2.10455		2,238.02480	2.23802	2,104.547	17.15	0.93	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	3.80340		0.00380		3.42290	0.00342	3.803	29.05	0.01	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.18010		19.18010		19.03280	19.03280		16.63	0.00	220,302,628.60	11,486	65,352.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	419.52000		0.41952		477.94620	0.47795	419.520	16.60	0.41	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	25.79140		0.02579		22.49780	0.02250	25.791	20.33	0.04	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	15.75030		0.01575		13.85660	0.01386	15.750	23.22	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	9.21410		0.00921		7.43880	0.00744	9.214	27.51	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.55370		19.55370		19.40400	19.40400		17.46	0.00	762,594.30	39	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	131.93280		0.13193		149.84670	0.14985	131.933	17.43	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	398.68750		0.39869		445.96020	0.44596	398.688	16.99	0.28	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,200.37560		2.20038		2,320.44470	2.32044	2,200.376	18.75	0.75	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,593.16470		3.59316		3,729.30170	3.72930	3,593.165	19.56	0.88	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	66.23190		0.06623		63.08230	0.06308	66.232	20.83	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	15.29130		0.01529		16.05300	0.01605	15.291	21.81	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.90720		19.90720		19.75570	19.75570		18.00	0.00	14,452,627.20	726	976.00
£ / R	On 25/04/2017	Any day expiry			20.09360		20.09360		19.93930	19.93930		18.25	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.33110		20.33110		20.17500	20.17500			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.59250		20.59250		20.42160	20.42160		18.47	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13944		0.13944		0.14313	0.14313		22.43	0.00	113,081.79	811	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14248		0.14248		0.14627	0.14627		21.52	0.00	170,121.12	1,194	6,275.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14541		0.14541		0.14927	0.14927		21.35	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14891		0.14891		0.15289	0.15289		21.49	0.00	0.00	0	0.00
€ / R	On 13/07/2016	Any day expiry			15.89840		15.89840		15.97370	15.97370		17.88	0.00	0.00	0	136.00
€ / R	On 29/07/2016	Any day expiry			15.94980		15.94980		16.03000	16.03000		17.83	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			16.01620		16.01620		16.09640	16.09640		17.78	0.00	0.00	0	3.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.14740		16.14740		16.22970	16.22970		18.19	0.00	4,069,144.80	252	42,215.00
€ / R	On 19/09/2016	Foreign Exchange Future	17.00	Call	233.44120		0.23344		262.71510	0.26272	233.441	19.47	0.29	0.00	0	700.00
€ / R	On 30/09/2016	Any day expiry			16.18970		16.18970		16.27230	16.27230		18.39	0.00	0.00	0	34.00

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			16.49840		16.49840		16.58280	16.58280		18.73	0.00	2,144,792.00	130	17,915.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,062.56210		1.06256	1,020.27050	1.02027	1,062.562		19.21	0.55	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	56.54700		0.05655	61.86920	0.06187	56.547		25.06	0.05	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.83400		16.83400	16.92080	16.92080			18.98	0.00	0.00	0	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.23500		17.23500	17.32420	17.32420			19.20	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.39840		17.39840	17.48400	17.48400			19.67	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.31143		98.31143	98.14917	98.14917				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.41039		95.41039	95.23979	95.23979				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.18476		94.18476	94.00831	94.00831				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.25210		96.25210	96.07647	96.07647				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07930		100.07930	100.07703	100.07703				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.05064		100.05064	100.04494	100.04494				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.70995		99.70995	99.69813	99.69813				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.80053		99.80053	99.78838	99.78838				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.12892		100.12892	100.10945	100.10945				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.45825		99.45825	99.43613	99.43613				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.19005		99.19005	99.15182	99.15182				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.31458		99.31458	99.25506	99.25506				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.28053		98.28053	98.18607	98.18607				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.61916		97.61916	97.54314	97.54314				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.92710		96.92710	96.86214	96.86214				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.21597		97.21597	97.14869	97.14869				0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			494.06800		494.06800	495.09300	495.09300				0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			503.52000		503.52000	504.56400	504.56400				0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			576.02800		576.02800	578.07100	578.07100				0.00	23,041,120.00	4	15.00
AL7T	On 03/11/2016	Index Future			587.04800		587.04800	589.13000	589.13000				0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			523.93600		523.93600	526.01800	526.01800				0.00	15,718,080.00	3	724.00
ALBI	On 03/11/2016	Index Future			533.95900		533.95900	536.08100	536.08100				0.00	0.00	0	12.00
ALBI	On 02/02/2017	Index Future			544.54700		544.54700	546.71600	546.71600				0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			11.06330		11.06330	11.01480	11.01480			13.39	0.00	0.00	0	6,810.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.22900		11.22900	11.18100	11.18100			13.70	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.38580		11.38580	11.33810	11.33810			14.46	0.00	0.00	0	2,930.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.57330		11.57330	11.52620	11.52620			15.15	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.62110		11.62110	11.57130	11.57130			15.71	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future			11.15340		11.15340	11.18180	11.18180			14.85	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 19/12/2016	Foreign Exchange Future	11.35640		11.35640		11.38560	11.38560		15.24	0.00	0.00	0	0.00
CAD / R	On 13/03/2017	Foreign Exchange Future	11.54790		11.54790		11.57860	11.57860		15.60	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.77580		14.77580		14.96200	14.96200		17.79	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.12320		15.12320		15.31700	15.31700		18.89	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.45270		15.45270		15.65040	15.65040		19.66	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.16380		2.16380		2.17890	2.17890		16.52	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.19240		2.19240		2.20840	2.20840		16.69	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.21810		2.21810		2.23470	2.23470		17.75	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.17050		2.17050		2.18300	2.18300		17.17	0.00	0.00	0	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.21850		2.21850		2.23130	2.23130		17.70	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	10.21146		81.28555		10.15169	81.68579			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future	10.28278		79.03191		10.22110	79.43975			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.35161		80.59971		10.28780	81.01641			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	10.33103		86.06558		10.27126	86.52763			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future	10.40001		83.43235		10.33835	83.90320			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2016	GOVI	521.63700		521.63700		523.61500	523.61500			0.00	0.00	0	448.00
GOVI	On 03/11/2016	GOVI	531.61700		531.61700		533.63200	533.63200			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI	542.15800		542.15800		544.21900	544.21900			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.87620		1.87620		1.89000	1.89000		18.52	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
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.91110	1.91110		1.92540	1.92540		19.12	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.94290	1.94290		1.95760	1.95760		19.44	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.76099	127.76099		127.94740	127.94740			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.18733	130.18733		130.37739	130.37739			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		108.55409	108.55409		108.54202	108.54202			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future		109.59899	109.59899		109.58661	109.58661			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2016	Bond Future		133.92758	133.92758		134.49020	134.49020			0.00	0.00	0	21,368.00
I2038	On 03/11/2016	Bond Future		136.47118	136.47118		137.04448	137.04448			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2016	Bond Future		134.68867	134.68867		134.67316	134.67316			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future		135.74457	135.74457		135.72869	135.72869			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2016	Bond Future		142.52552	142.52552		143.53262	143.53262			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future		145.23219	145.23219		146.25837	146.25837			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2016	Index Future		247.87800	247.87800		248.23400	248.23400			0.00	9,915,120.00	4	1,061.00
IGOV	On 03/11/2016	Index Future		252.63500	252.63500		252.99800	252.99800			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.65900	257.65900		258.03300	258.03300			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		671.59700	671.59700		672.38000	672.38000			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		684.41000	684.41000		685.20800	685.20800			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	463,085.00	20	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.52000	92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.66000	92.34000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.72000	92.28000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.76000	92.24000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.80000	92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.85000	92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00

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
KES / R	On 19/09/2016	Foreign Exchange Future			0.14200		0.14200		0.14300	0.14300			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14140		0.14140		0.14300	0.14300			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14100		0.14100		0.14330	0.14330			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.05040		0.05040		0.05070	0.05070			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.05000		0.05000		0.05020	0.05020			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04960		0.04960		0.04970	0.04970			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.55520		10.55520		10.56400	10.56400		14.75	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.69960		10.69960		10.70870	10.70870		15.14	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.83690		10.83690		10.84640	10.84640		15.92	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.35010		1.35010		1.35250	1.35250			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.36290		1.36290		1.36520	1.36520			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37510		1.37510		1.37730	1.37730			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11020		1.11020		1.10780	1.10780			0.00	0.00	0	13,073.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11420		1.11420		1.11180	1.11180			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11840		1.11840		1.11580	1.11580			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.66682		113.78423		8.61162	114.18854		9.58	0.00	37,890,148.59	333	95,998.00
R186	On 04/08/2016	Bond Future	8.85	Call	1,881.88000		1.88188		2,190.58000	2.19058	1,881.880	9.64	0.69	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	2,137.53000		2.13753		2,461.73000	2.46173	2,137.530	9.67	0.73	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	179.68000		0.17968		144.66000	0.14466	179.680	9.79	0.13	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	106.92000		0.10692		85.36000	0.08536	106.920	9.85	0.08	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	81.27000		0.08127		64.66000	0.06466	81.270	9.88	0.07	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	4,561.36000		4.56136		4,953.01000	4.95301	4,561.360	9.91	0.95	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	4,890.63000		4.89063		5,285.41000	5.28541	4,890.630	9.94	0.96	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	33.68000		0.03368		26.59000	0.02659	33.680	9.97	0.03	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	9.11000		0.00911		7.17000	0.00717	9.110	10.09	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.36000		0.00036		0.28000	0.00028	0.360	10.18	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.70093		115.93826		8.64358	116.35024		9.28	0.00	1,623,135.64	14	1,253.00
R186	On 03/11/2016	Bond Future	9.20	Call	4,571.46000		4.57146		4,883.78000	4.88378	4,571.460	9.55	0.73	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	5,607.05000		5.60705		5,945.35000	5.94535	5,607.050	9.66	0.79	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	451.38000		0.45138		403.61000	0.40361	451.380	9.82	0.14	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	408.36000		0.40836		364.64000	0.36464	408.360	9.85	0.13	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
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			299.54031		299.54031		299.50773	299.50773			0.00	2,396,322.48	8	1,600.00

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
R197	On 03/11/2016	Bond Future	305.22913		305.22913		305.19583	305.19583			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	249.18538		249.18538		249.49548	249.49548		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future	253.91770		253.91770		254.23394	254.23394			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	8.43103		100.04972		8.38576	100.26982		7.00	0.00	2,401,193.28	24	11,634.00
R2023	On 03/11/2016	Bond Future	8.46610		98.01269		8.41855	98.23698		7.02	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.49245		99.95683		8.44215	100.18659		6.77	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	7.54225		104.03840		7.45629	104.12805		1.16	0.00	0.00	0	58,231.00
R203	On 03/11/2016	Bond Future	7.48260		101.83623		7.37071	101.92758		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.27227		103.85632		7.11024	103.95054		0.66	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	9.06856		91.99689		9.01859	92.35982			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.10700		93.73864		9.05544	94.10843			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	9.19371		95.20867		9.13871	95.63612		12.91	0.00	100,064,312.17	1,051	12,589.00
R2032	On 03/11/2016	Bond Future	9.23598		92.85233		9.17927	93.28793		13.21	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.27259		94.69436		9.21398	95.13957		12.97	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	9.27798		100.38731		9.22297	100.85876			0.00	0.00	0	4,572.00
R2035	On 03/11/2016	Bond Future	9.32093		97.78605		9.26428	98.26650			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	9.33364		92.67433		9.27365	93.18767		14.98	0.00	0.00	0	41,219.00
R2037	On 03/11/2016	Bond Future	9.37336		94.42885		9.31167	94.95198		14.70	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.40820		92.04527		9.34461	92.57975		15.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/08/2016	Bond Future	7.90647		101.27563		7.82410	101.45065		2.63	0.00	0.00	0	33,282.00
R204	On 03/11/2016	Bond Future	7.92337		103.19282		7.83051	103.37116		2.32	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	7.90735		101.19795		7.80045	101.38089		2.12	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2016	Bond Future	9.38868		96.57991		9.32364	97.17695		15.64	0.00	0.00	0	722.00

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
R2040	On 03/11/2016	Bond Future			9.42866		98.40844		9.36182	99.01673		15.35	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			9.41331		93.74908		9.35332	94.30584		16.34	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.45226		95.52404		9.39065	96.09132		16.05	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.48668		93.03701		9.42325	93.61662		16.56	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			9.39716		97.36119		9.33208	97.98162		16.17	0.00	103,884,389.73	1,067	56,820.00
R2048	On 03/11/2016	Bond Future			9.43742		94.76604		9.37057	95.39823		16.64	0.00	28,619,344.08	302	1,691.00
R2048	On 02/02/2017	Bond Future			9.47404		96.64581		9.40523	97.29156		16.38	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			8.10160		97.99745		8.04062	98.17439		3.96	0.00	0.00	0	74,649.00
R207	On 02/02/2017	Bond Future			8.13172		98.18990		8.05875	98.37482		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,280.41000		2.28041		2,428.14000	2.42814	2,280.410	3.54	0.78	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			8.25258		96.72481		8.19188	96.94726		5.27	0.00	0.00	0	48,487.00
R208	On 03/11/2016	Bond Future			8.28530		95.15325		8.22059	95.37995		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.30429		97.04085		8.23476	97.27301		4.76	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2016	Bond Future			9.23211		75.42652		9.17206	75.85590		14.85	0.00	0.00	0	55,153.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,810.77000		1.81077		2,130.31000	2.13031	1,810.770	14.99	0.67	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	2,831.31000		2.83131		3,206.26000	3.20626	2,831.310	15.17	0.82	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	179.47000		0.17947		143.41000	0.14341	179.470	15.26	0.12	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	6.50000		0.00650		5.05000	0.00505	6.500	15.74	0.01	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	8,829.14000		8.82914		9,258.38000	9.25838	8,829.140	15.74	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.26940		73.70387		9.20773	74.14135		15.25	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	513.57000		0.51357		459.79000	0.45979	513.570	16.15	0.14	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.30163		75.16602		9.23817	75.61297		15.07	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

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/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	189.24341		189.24341		189.22255	189.22255			0.00	5,109,572.07	27	2,571.00
R210	On 03/11/2016	Bond Future	190.56044		190.56044		190.53934	190.53934			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	139.89456		139.89456		139.88068	139.88068			0.00	3,357,469.44	24	60.00
R211	On 03/11/2016	Bond Future	142.55143		142.55143		142.53732	142.53732			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	146.28211		146.28211		146.26590	146.26590			0.00	0.00	0	4,218.00
R212	On 03/11/2016	Bond Future	149.06029		149.06029		149.04386	149.04386			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	9.10717		86.28571		9.05716	86.63749		12.64	0.00	12,079,999.40	140	44,423.00
R213	On 03/11/2016	Bond Future	9.14735		84.36846		9.09581	84.72696		12.94	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.18300		86.04197		9.12972	86.40842		12.75	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	9.32156		75.83543		9.26150	76.28459		15.64	0.00	0.00	0	30,086.00
R214	On 04/08/2016	Bond Future	8.55	Call	22.76000	0.02276	38.95000	0.03895	22.760	15.17	0.02	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	1,103.05000	1.10305	1,360.33000	1.36033	1,103.050	15.54	0.49	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	6,736.10000	6.73610	7,182.56000	7.18256	6,736.100	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	12,584.69000	12.58469	13,033.85000	13.03385	12,584.690	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.35974		73.97411		9.29811	74.43166		16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future	9.39419		75.44143		9.33079	75.90888		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 19/09/2016	Foreign Exchange Future	25,249.81000	25,249.81000		25,435.42000	25,435.42000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,723.33000	25,723.33000		25,915.35000	25,915.35000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.78520	10.78520		10.85250	10.85250			15.39	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.97350	10.97350		11.04140	11.04140			15.78	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.94840	4.94840		4.97230	4.97230			13.43	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.94620	4.94620		4.97080	4.97080			13.64	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.32470	1.32470		1.36320	1.36320				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.26250	1.26250		1.31090	1.31090				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.21770	1.21770		1.26000	1.26000				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
Total for Derivatives :											2,409,451,451.64	427,507	3 647 115.00
Grand Total:											2,409,451,451.64	427,507	3 647 115.00