



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: 18/07/2016

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 25/07/2016	Any day expiry	14.30460	14.30460		14.35460	14.35460		18.14	0.00	0.00	0	0.00	
\$ / R	On 25/07/2016	Any day expiry	14.25	Put	117.92120	0.11792	119.94920	0.11995	117.921	18.20	0.43	0.00	0	15,000.00
\$ / R	On 26/07/2016	Any day expiry	14.30750		14.30750		14.35750	14.35750	18.65	0.00	0.00	0	0.00	
\$ / R	On 26/07/2016	Any day expiry	16.60	Put	2,292.58160	2.29258	2,243.04490	2.24304	2,292.582	30.25	1.00	0.00	0	7,229.00
\$ / R	On 26/07/2016	Any day expiry	18.19	Call	0.22050	0.00022	0.09440	0.00009	0.221	50.62	0.00	0.00	0	7,229.00
\$ / R	On 27/07/2016	Any day expiry	14.31040		14.31040		14.36030	14.36030	19.04	0.00	0.00	0	2,110.00	
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	0.03040	0.00003	0.04170	0.00004	0.030	34.37	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	13.50	Put	4.60820	0.00461	13.85450	0.01385	4.608	19.47	0.03	0.00	0	150.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	0.02940	0.00003	0.19420	0.00019	0.029	31.73	0.00	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.45	Call	0.04670	0.00005	0.08620	0.00009	0.047	35.82	0.00	0.00	0	150.00
\$ / R	On 28/07/2016	Any day expiry	14.31320		14.31320		14.36310	14.36310	19.33	0.00	0.00	0	265.00	
\$ / R	On 29/07/2016	Any day expiry	14.31600		14.31600		14.36600	14.36600	19.57	0.00	315,480.00	22	1,541.00	
\$ / R	On 01/08/2016	Any day expiry	14.32450		14.32450		14.37450	14.37450	19.19	0.00	0.00	0	0.00	
\$ / R	On 01/08/2016	Any day expiry	14.52	Put	333.68830	0.33369	313.81510	0.31382	333.688	19.74	0.63	0.00	0	18,400.00
\$ / R	On 01/08/2016	Any day expiry	14.68	Call	93.12300	0.09312	117.52670	0.11753	93.123	20.14	0.27	0.00	0	18,400.00
\$ / R	On 05/08/2016	Any day expiry	14.33570		14.33570		14.38580	14.38580	19.42	0.00	14,906,460.20	1,037	1,713.00	

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 11/08/2016	Any day expiry			14.35250	14.35250		14.40280	14.40280		19.12	0.00	0.00	0	0.00
\$ / R	12.70	Put	On 11/08/2016	Any day expiry	2.68590	0.00269		3.49960	0.00350	2.686	20.80	0.01	0.00	0	2,000.00		
\$ / R	14.43	Put	On 11/08/2016	Any day expiry	324.55480	0.32455	303.56190	0.30356	324.555	19.30	0.53	0.00	0	6,600.00			
\$ / R	15.52	Call	On 11/08/2016	Any day expiry	29.85630	0.02986	36.05210	0.03605	29.856	21.66	0.08	0.00	0	2,000.00			
\$ / R			On 15/08/2016	Any day expiry	14.36380	14.36380	14.41410	14.41410		18.91	0.00	0.00	0	2,056.00			
\$ / R			On 16/08/2016	Any day expiry	14.36660	14.36660	14.41700	14.41700		18.96	0.00	0.00	0	0.00			
\$ / R	15.81	Call	On 16/08/2016	Any day expiry	25.64970	0.02565	29.75140	0.02975	25.650	22.17	0.07	0.00	0	10,000.00			
\$ / R			On 17/08/2016	Any day expiry	14.36940	14.36940	14.41980	14.41980		19.01	0.00	0.00	0	0.00			
\$ / R	14.43	Put	On 17/08/2016	Any day expiry	347.15440	0.34715	324.60360	0.32460	347.154	19.19	0.52	0.00	0	6,600.00			
\$ / R	15.84	Put	On 17/08/2016	Any day expiry	1,497.22170	1.49722	1,450.99340	1.45099	1,497.222	22.28	0.93	0.00	0	5,000.00			
\$ / R	17.39	Call	On 17/08/2016	Any day expiry	1.50690	0.00151	1.77150	0.00177	1.507	25.27	0.00	0.00	0	5,000.00			
\$ / R			On 18/08/2016	Any day expiry	14.37220	14.37220	14.42270	14.42270		19.04	0.00	0.00	0	0.00			
\$ / R	16.01	Call	On 18/08/2016	Any day expiry	20.95020	0.02095	24.59090	0.02459	20.950	22.55	0.05	0.00	0	5,000.00			
\$ / R			On 23/08/2016	Any day expiry	14.38620	14.38620	14.43680	14.43680		19.02	0.00	0.00	0	0.00			
\$ / R			On 26/08/2016	Any day expiry	14.39470	14.39470	14.44530	14.44530		19.13	0.00	0.00	0	0.00			
\$ / R	11.80	Put	On 26/08/2016	Any day expiry	1.60980	0.00161	1.47950	0.00148	1.610	23.64	0.00	0.00	0	250.00			
\$ / R	13.50	Put	On 26/08/2016	Any day expiry	61.20550	0.06121	58.54220	0.05854	61.206	18.38	0.14	0.00	0	150.00			
\$ / R	17.70	Call	On 26/08/2016	Any day expiry	2.70870	0.00271	2.29260	0.00229	2.709	25.37	0.01	0.00	0	250.00			
\$ / R	17.93	Call	On 26/08/2016	Any day expiry	2.54300	0.00254	1.86460	0.00186	2.543	26.56	0.01	0.00	0	150.00			
\$ / R			On 29/08/2016	Any day expiry	14.40310	14.40310	14.45380	14.45380		18.89	0.00	0.00	0	3,367.00			
\$ / R			On 31/08/2016	Any day expiry	14.40880	14.40880	14.45950	14.45950		18.97	0.00	0.00	0	13.00			
\$ / R			On 06/09/2016	Any day expiry	14.42570	14.42570	14.47650	14.47650		18.88	0.00	0.00	0	0.00			
\$ / R			On 08/09/2016	Any day expiry	14.43130	14.43130	14.48220	14.48220		19.01	0.00	0.00	0	0.00			
\$ / R			On 09/09/2016	Any day expiry	14.43410	14.43410	14.48500	14.48500		19.04	0.00	0.00	0	0.00			
\$ / R	15.00	Call	On 09/09/2016	Any day expiry	222.00660	0.22201	238.58970	0.23859	222.007	20.09	0.32	0.00	0	133.00			
\$ / R	16.50	Call	On 09/09/2016	Any day expiry	35.53700	0.03554	39.00890	0.03901	35.537	22.76	0.07	0.00	0	121.00			
\$ / R			On 13/09/2016	Any day expiry	14.44540	14.44540	14.49630	14.49630		18.95	0.00	0.00	0	0.00			
\$ / R	14.95	Put	On 13/09/2016	Any day expiry	756.40610	0.75641	723.16650	0.72317	756.406	19.89	0.65	0.00	0	1,000.00			
\$ / R	18.71	Call	On 13/09/2016	Any day expiry	2.99560	0.00300	3.75860	0.00376	2.996	25.81	0.01	0.00	0	1,000.00			
\$ / R			On 15/09/2016	Any day expiry	14.45100	14.45100	14.50200	14.50200		18.99	0.00	0.00	0	259.00			
\$ / R			On 19/09/2016	Foreign Exchange Future	14.46230	14.46230	14.51330	14.51330		18.91	0.00	436,414,364.80	30,176	639,252.00			
\$ / R	13.24	Put	On 19/09/2016	Foreign Exchange Future	61.68310	0.06168	60.32340	0.06032	61.683	18.12	0.11	0.00	0	405.00			
\$ / R	13.56	Put	On 19/09/2016	Foreign Exchange Future	115.39560	0.11540	109.94310	0.10994	115.396	18.16	0.19	0.00	0	20,000.00			
\$ / R	13.68	Put	On 19/09/2016	Foreign Exchange Future	142.65100	0.14265	136.01610	0.13602	142.651	18.18	0.22	0.00	0	7,500.00			
\$ / R	13.70	Put	On 19/09/2016	Foreign Exchange Future	147.61490	0.14761	140.76780	0.14077	147.615	18.18	0.23	0.00	0	1,400.00			
\$ / R	13.78	Put	On 19/09/2016	Foreign Exchange Future	169.21610	0.16922	160.98250	0.16098	169.216	18.22	0.25	0.00	0	7,500.00			
\$ / R	14.00	Call	On 19/09/2016	Foreign Exchange Future	704.68020	0.70468	740.41850	0.74042	704.680	18.45	0.68	0.00	0	1,000.00			
\$ / R	14.20	Call	On 19/09/2016	Foreign Exchange Future	586.43470	0.58643	618.22270	0.61822	586.435	18.65	0.61	0.00	0	700.00			
\$ / R	14.20	Put	On 19/09/2016	Foreign Exchange Future	324.13470	0.32413	304.92270	0.30492	324.135	18.65	0.39	0.00	0	1,000.00			
\$ / R	14.50	Put	On 19/09/2016	Foreign Exchange Future	475.07960	0.47508	450.61870	0.45062	475.080	19.00	0.50	0.00	0	47,500.00			
\$ / R	14.60	Call	On 19/09/2016	Foreign Exchange Future	396.31930	0.39632	421.06240	0.42106	396.319	19.18	0.47	0.00	0	1,000.00			
\$ / R	14.60	Put	On 19/09/2016	Foreign Exchange Future	534.01930	0.53402	507.76240	0.50776	534.019	19.18	0.53	0.00	0	65.00			
\$ / R	14.62	Call	On 19/09/2016	Foreign Exchange Future	388.51430	0.38851	412.90260	0.41290	388.514	19.22	0.46	0.00	0	5,000.00			
\$ / R	14.70	Put	On 19/09/2016	Foreign Exchange Future	596.28950	0.59629	568.28570	0.56829	596.289	19.37	0.56	0.00	0	1,400.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	351.42780	0.35143	374.08060	0.37408	351.428	19.40	0.43	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	635.17780	0.63518	606.15410	0.60615	635.178	19.47	0.58	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.85	Call	307.85890	0.30786	328.35090	0.32835	307.859	19.64	0.39	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	263.63010	0.26363	281.78140	0.28178	263.630	19.91	0.34	0.00	0	2,200.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	801.33010	0.80133	768.48140	0.76848	801.330	19.91	0.66	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	192.30160	0.19230	206.19060	0.20619	192.302	20.46	0.27	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,277.38490	1.27738	1,236.64120	1.23664	1,277.385	21.01	0.79	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,363.19950	1.36320	1,321.34950	1.32135	1,363.200	21.20	0.81	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	105.71960	0.10572	113.29200	0.11329	105.720	21.50	0.16	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.00	Call	90.71970	0.09072	97.37190	0.09737	90.720	21.74	0.14	0.00	0	201.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	87.77070	0.08777	94.26150	0.09426	87.771	21.79	0.14	0.00	0	7,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	59.03490	0.05903	63.69510	0.06370	59.035	22.38	0.10	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	51.74690	0.05175	55.74280	0.05574	51.747	22.58	0.09	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	44.88330	0.04488	48.25300	0.04825	44.883	22.79	0.08	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	43.91370	0.04391	47.19450	0.04719	43.914	22.83	0.07	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	42.03880	0.04204	45.14780	0.04515	42.039	22.89	0.07	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	13.37130	0.01337	15.21350	0.01521	13.371	24.22	0.03	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.94460	0.00094	1.69410	0.00169	0.945	25.02	0.00	0.00	0	17,500.00
\$ / R	On 27/09/2016	Any day expiry	14.48480		14.48480	14.48480	14.53590	14.53590		19.01	0.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	14.48770		14.48770	14.48770	14.53870	14.53870		19.03	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	6.36110	0.00636	5.02620	0.00503	6.361	21.19	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	118.91820	0.11892	113.53510	0.11354	118.918	18.19	0.18	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	9.88110	0.00988	12.89480	0.01289	9.881	24.20	0.02	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	7.94800	0.00795	10.69570	0.01070	7.948	24.23	0.01	0.00	0	150.00
\$ / R	On 30/09/2016	Any day expiry	14.49330		14.49330	14.49330	14.54440	14.54440		19.07	0.00	0.00	0	0.00
\$ / R	On 14/10/2016	Any day expiry	14.53270		14.53270	14.53270	14.58390	14.58390		19.08	0.00	0.00	0	830.00
\$ / R	On 26/10/2016	Any day expiry	14.56690		14.56690	14.56690	14.61820	14.61820		19.09	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	8.84890	0.00885	7.57180	0.00757	8.849	19.28	0.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	159.77790	0.15978	152.90070	0.15290	159.778	18.15	0.20	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	32.56460	0.03256	27.63130	0.02763	32.565	26.82	0.04	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	31.43190	0.03143	26.37550	0.02638	31.432	27.00	0.04	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	14.56980		14.56980	14.56980	14.62110	14.62110		19.11	0.00	0.00	0	0.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	110.45860	0.11046	106.13690	0.10614	110.459	18.09	0.15	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	895.42690	0.89543	863.71390	0.86371	895.427	19.94	0.60	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	178.43680	0.17844	186.09470	0.18609	178.437	21.78	0.20	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry	14.60140		14.60140	14.60140	14.65280	14.65280		19.18	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	833.38510	0.83339	801.59570	0.80160	833.385	19.74	0.56	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	178.36840	0.17837	184.56130	0.18456	178.368	22.03	0.19	0.00	0	8,695.00
\$ / R	On 17/11/2016	Any day expiry	14.63020		14.63020	14.63020	14.68160	14.68160		19.29	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	136.42410	0.13642	125.46900	0.12547	136.424	18.13	0.16	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,310.04670	1.31005	1,270.37250	1.27037	1,310.047	20.79	0.68	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	125.81020	0.12581	128.71080	0.12871	125.810	23.01	0.14	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry	14.66190		14.66190	14.66190	14.71340	14.71340		19.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	11.39770	0.01140	11.59250	0.01159	11.398	17.82	0.02	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	201.77790	0.20178	188.73630	0.18874	201.778	18.19	0.21	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	47.38220	0.04738	45.12140	0.04512	47.382	26.94	0.05	0.00	0	400.00
\$ / R	On 14/12/2016	Any day expiry			14.70790	14.70790	14.75950	14.75950		19.36	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.72230	14.72230	14.77390	14.77390		19.34	0.00	33,758,233.90	2,293	119,387.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	17.37020	0.01737	11.96450	0.01196	17.370	18.00	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	118.17040	0.11817	108.66350	0.10866	118.170	17.96	0.13	0.00	0	143,865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	158.91130	0.15891	148.57640	0.14858	158.911	18.06	0.16	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	187.27790	0.18728	176.16660	0.17617	187.278	18.11	0.19	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	224.24890	0.22425	211.48270	0.21148	224.249	18.18	0.21	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	280.97360	0.28097	265.86110	0.26586	280.974	18.27	0.25	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	388.44830	0.38845	363.94770	0.36395	388.448	18.56	0.32	0.00	0	54,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	472.91790	0.47292	444.91820	0.44492	472.918	18.79	0.36	0.00	0	2,125.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	518.76920	0.51877	489.72280	0.48972	518.769	18.90	0.38	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	591.98970	0.59199	561.45570	0.56146	591.990	19.06	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	617.56330	0.61756	586.55870	0.58656	617.563	19.12	0.43	0.00	0	89,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	686.73000	0.68673	654.54510	0.65455	686.730	19.26	0.46	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	725.53980	0.72554	692.76040	0.69276	725.540	19.34	0.47	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	783.96590	0.78397	749.69500	0.74969	783.966	19.48	0.49	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.91	Put	850.68900	0.85069	815.32670	0.81533	850.689	19.63	0.51	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	894.45030	0.89445	858.42320	0.85842	894.450	19.73	0.53	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	907.13300	0.90713	870.92410	0.87092	907.133	19.76	0.53	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	629.43300	0.62943	644.82410	0.64482	629.433	19.76	0.47	0.00	0	600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,038.59090	1.03859	1,000.27770	1.00028	1,038.591	20.04	0.57	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,045.41540	1.04542	1,006.94870	1.00695	1,045.415	20.06	0.57	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,178.37990	1.17838	1,137.13010	1.13713	1,178.380	20.36	0.61	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	500.67990	0.50068	511.03010	0.51103	500.680	20.36	0.39	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	473.09470	0.47309	482.06960	0.48207	473.095	20.52	0.37	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,250.79470	1.25079	1,208.16960	1.20817	1,250.795	20.52	0.63	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,302.42300	1.30242	1,259.00430	1.25900	1,302.423	20.63	0.64	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,385.04520	1.38505	1,340.91670	1.34092	1,385.045	20.80	0.66	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,477.14910	1.47715	1,432.30980	1.43231	1,477.149	20.99	0.67	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	388.40300	0.38840	394.88530	0.39489	388.403	21.07	0.32	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,634.20920	1.63421	1,588.99470	1.58899	1,634.209	21.29	0.70	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.20	Put	1,795.48990	1.79549	1,750.63440	1.75063	1,795.490	21.57	0.73	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	298.40360	0.29840	305.25370	0.30525	298.404	21.72	0.26	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,020.12150	2.02012	1,974.09110	1.97409	2,020.121	21.94	0.76	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,071.01420	2.07101	2,024.53430	2.02453	2,071.014	22.02	0.77	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	260.34900	0.26035	265.32380	0.26532	260.349	22.05	0.23	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,208.29690	2.20830	2,160.70080	2.16070	2,208.297	22.24	0.79	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	230.04480	0.23004	233.53280	0.23353	230.045	22.35	0.20	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	212.78120	0.21278	215.43360	0.21543	212.781	22.55	0.19	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	206.96720	0.20697	209.33990	0.20934	206.967	22.62	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	202.44260	0.20244	204.59720	0.20460	202.443	22.67	0.18	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	157.17550	0.15718	154.24200	0.15424	157.175	23.49	0.15	0.00	0	63,513.00

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	17.66	Call	147.41060	0.14741	141.14970	0.14115	147.411	23.85	0.14	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	145.68380	0.14568	138.83570	0.13884	145.684	23.92	0.13	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	129.51790	0.12952	121.18670	0.12119	129.518	24.62	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	126.71540	0.12672	118.31500	0.11832	126.715	24.76	0.12	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	124.89980	0.12490	116.45480	0.11645	124.900	24.85	0.12	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	124.00860	0.12401	115.54210	0.11554	124.009	24.89	0.11	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	93.22580	0.09323	87.34990	0.08735	93.226	26.43	0.09	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	87.79410	0.08779	84.78360	0.08478	87.794	26.43	0.08	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	86.62710	0.08663	84.23030	0.08423	86.627	26.43	0.08	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	78.31750	0.07832	80.26530	0.08027	78.318	26.43	0.07	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	73.19170	0.07319	77.79550	0.07780	73.192	26.43	0.07	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	53.73350	0.05373	57.31590	0.05732	53.734	26.43	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	51.89710	0.05190	55.37840	0.05538	51.897	26.43	0.05	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	49.77040	0.04977	53.13370	0.05313	49.770	26.43	0.05	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	45.11960	0.04512	48.22090	0.04822	45.120	26.43	0.05	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	41.16720	0.04117	44.04110	0.04404	41.167	26.43	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	38.89830	0.03890	41.63980	0.04164	38.898	26.43	0.04	0.00	0	6,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	35.20710	0.03521	37.72960	0.03773	35.207	26.43	0.04	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	33.72800	0.03373	36.16140	0.03616	33.728	26.43	0.04	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	22.80760	0.02281	24.55700	0.02456	22.808	26.43	0.03	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.00	Call	21.19350	0.02119	22.83710	0.02284	21.193	26.43	0.02	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	17.75000	0.01775	19.16290	0.01916	17.750	26.43	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	16.97610	0.01698	18.33610	0.01834	16.976	26.43	0.02	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.79430	14.79430	14.84600	14.84600		19.45	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	393.19010	0.39319	369.76430	0.36976	393.190	18.45	0.30	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	397.42540	0.39743	400.76340	0.40076	397.425	21.48	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.96520	14.96520	15.01740	15.01740		19.55	0.00	7,482,600.00	500	29,834.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,105.17300	1.10517	1,065.71130	1.06571	1,105.173	19.90	0.51	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,189.27160	1.18927	1,148.80290	1.14880	1,189.272	20.07	0.53	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,421.05360	1.42105	1,378.24440	1.37824	1,421.054	20.51	0.58	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,449.62270	1.44962	1,406.32090	1.40632	1,449.623	20.56	0.59	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,229.11320	2.22911	2,182.17410	2.18217	2,229.113	21.92	0.71	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	238.12330	0.23812	227.33650	0.22734	238.123	24.22	0.17	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	237.44650	0.23745	226.63550	0.22664	237.447	24.24	0.17	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	204.11290	0.20411	192.14860	0.19215	204.113	25.25	0.14	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	185.83420	0.18583	173.29940	0.17330	185.834	25.94	0.13	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	68.03760	0.06804	70.84270	0.07084	68.038	26.07	0.06	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.05220	15.05220	15.10470	15.10470		19.62	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	468.25130	0.46825	443.67300	0.44367	468.251	18.50	0.29	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	471.16530	0.47117	473.52790	0.47353	471.165	22.11	0.29	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.25420	15.25420	15.30710	15.30710		19.74	0.00	0.00	0	156,591.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	939.20400	0.93920	904.21840	0.90422	939.204	19.30	0.41	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,304.22930	1.30423	1,264.40960	1.26441	1,304.229	20.03	0.49	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,488.02660	1.48803	1,446.39740	1.44640	1,488.027	20.36	0.53	0.00	0	3,155.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	456.95840		0.45696		454.96530	0.45497	456.958	23.16	0.25	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	403.43010		0.40343		392.04290	0.39204	403.430	23.89	0.22	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	324.15310		0.32415		307.57870	0.30758	324.153	25.58	0.18	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.32270		15.32270		15.37570	15.37570		19.77	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	518.11000		0.51811		495.59500	0.49559	518.110	18.46	0.27	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	532.40590		0.53241		545.60500	0.54560	532.406	22.89	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.37120		15.37120		15.42150	15.42150		20.01	0.00	0.00	0	2,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.40860		15.40860		15.45870	15.45870		20.26	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.44600		15.44600		15.49600	15.49600		20.36	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.48340		15.48340		15.53320	15.53320		20.37	0.00	0.00	0	70.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future			14.46230		14.46230		14.51330	14.51330		18.91	0.00	592,954.30	41	795.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.72230		14.72230		14.77390	14.77390		19.34	0.00	73,611.50	5	71.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.96520		14.96520		15.01740	15.01740		19.55	0.00	0.00	0	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.25420		15.25420		15.30710	15.30710		19.74	0.00	0.00	0	0.00
£ / R	On 15/08/2016	Any day expiry			19.06130		19.06130		19.10470	19.10470		17.16	0.00	0.00	0	131.00
£ / R	On 08/09/2016	Any day expiry			19.15720		19.15720		19.20120	19.20120		16.97	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,084.29750		2.08430		2,041.42020	2.04142	2,084.298	18.06	0.93	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	2.97110		0.00297		3.78830	0.00379	2.971	29.79	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future			19.20060		19.20060		19.24460	19.24460		16.88	0.00	307,209.60	16	55,254.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	394.57220		0.39457		383.49910	0.38350	394.572	16.83	0.40	0.00	0	15,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	23.73340		0.02373		26.21330	0.02621	23.733	20.84	0.04	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	13.89530		0.01390		15.70300	0.01570	13.895	23.74	0.02	0.00	0	10,000.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	7.69590		0.00770		8.82440	0.00882	7.696	28.05	0.01	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future			19.57050		19.57050		19.61700	19.61700		17.39	0.00	0.00	0	1,654.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	122.24550		0.12225		119.70190	0.11970	122.245	17.44	0.11	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.41	Put	377.89250		0.37789		369.86180	0.36986	377.893	16.93	0.27	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,170.09820		2.17010		2,139.96840	2.13997	2,170.098	18.67	0.75	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	23.01	Put	3,566.39540		3.56640		3,528.56600	3.52857	3,566.395	19.46	0.89	0.00	0	783.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	64.87070		0.06487		67.83010	0.06783	64.871	21.08	0.06	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	26.94	Call	16.39630		0.01640		16.57430	0.01657	16.396	22.39	0.02	0.00	0	783.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.92550		19.92550		19.97280	19.97280		17.88	0.00	757,169.00	38	1,814.00
£ / R	On 25/04/2017	Any day expiry			20.10930		20.10930		20.15750	20.15750		18.09	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.34740		20.34740		20.39630	20.39630			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.63240		20.63240		20.67960	20.67960		18.27	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.13692		0.13692		0.13744	0.13744		22.67	0.00	0.00	0	969.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13992		0.13992		0.14044	0.14044		21.81	0.00	0.00	0	5,266.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14281		0.14281		0.14335	0.14335		21.53	0.00	0.00	0	1,490.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14625		0.14625		0.14681	0.14681		21.53	0.00	0.00	0	0.00
€ / R	On 29/07/2016	Any day expiry			15.84460		15.84460		15.90580	15.90580		18.46	0.00	0.00	0	65.00
€ / R	On 15/08/2016	Any day expiry			15.90540		15.90540		15.96670	15.96670		17.40	0.00	0.00	0	3.00

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			16.03970		16.03970		16.10160	16.10160		17.66	0.00	56,812,617.40	3,542	38,418.00
€ / R	On 30/09/2016	Any day expiry			16.08200		16.08200		16.14400	16.14400		17.87	0.00	0.00	0	34.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.38960		16.38960		16.45200	16.45200		18.29	0.00	0.00	0	18,415.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,094.32260		1.09432	1,059.25890	1.05926		1,094.323	18.88	0.57	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	41.94840		0.04195	39.35280	0.03935		41.948	24.63	0.04	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.72370		16.72370		16.78750	16.78750		18.56	0.00	769,290.20	46	5,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.12170		17.12170		17.18690	17.18690		18.83	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.30500		17.30500		17.36720	17.36720		19.22	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.31601		99.31601		98.84569	98.84569			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.45112		96.45112		95.95860	95.95860			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.25513		95.25513		94.74454	94.74454			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.33718		97.33718		96.81790	96.81790			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.07741		100.07741		100.07784	100.07784			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.04960		100.04960		100.05262	100.05262			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.71751		99.71751		99.71756	99.71756			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.83439		99.83439		99.82905	99.82905			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.18766		100.18766		100.17716	100.17716			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.54890		99.54890		99.53454	99.53454			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.29922		99.29922		99.27276	99.27276			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.46116		99.46116		99.41825	99.41825			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.95531		98.95531		98.71520	98.71520			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.34644		98.34644		98.07566	98.07566			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.69663		97.69663		97.40020	97.40020			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.00716		98.00716		97.69422	97.69422			0.00	0.00	0	0.00
AL37	On 04/08/2016	Index Future			491.14900		491.14900		493.07700	493.07700			0.00	0.00	0	15.00
AL37	On 03/11/2016	Index Future			500.52800		500.52800		502.50000	502.50000			0.00	0.00	0	0.00
AL7T	On 04/08/2016	Index Future			569.47400		569.47400		573.47400	573.47400			0.00	22,778,960.00	4	11.00
AL7T	On 03/11/2016	Index Future			580.34900		580.34900		584.43400	584.43400			0.00	0.00	0	0.00
ALBI	On 04/08/2016	Index Future			518.29300		518.29300		522.24500	522.24500			0.00	0.00	0	724.00
ALBI	On 03/11/2016	Index Future			528.19100		528.19100		532.22600	532.22600			0.00	0.00	0	20.00
ALBI	On 02/02/2017	Index Future			538.63600		538.63600		542.76200	542.76200			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future			10.93530		10.93530		10.98350	10.98350		13.49	0.00	1,312,236.00	120	7,714.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			11.09970		11.09970		11.14780	11.14780		13.72	0.00	0.00	0	381.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			11.25600		11.25600		11.30390	11.30390		14.34	0.00	0.00	0	3,055.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			11.44370		11.44370		11.49160	11.49160		14.96	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.50450		11.50450		11.54940	11.54940		15.43	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 19/09/2016	Foreign Exchange Future			11.11950		11.11950		11.21900	11.21900		14.84	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future			11.32070		11.32070		11.42160	11.42160		15.14	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future			11.51020		11.51020		11.61230	11.61230		15.45	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future			14.74020		14.74020		14.80920	14.80920		17.86	0.00	0.00	0	6,340.00
CHF / R	On 19/12/2016	Foreign Exchange Future			15.08390		15.08390		15.15450	15.15450		18.83	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future			15.41040		15.41040		15.48200	15.48200		19.46	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future			2.14780		2.14780		2.16000	2.16000		16.32	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future			2.17590		2.17590		2.18850	2.18850		16.36	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			2.20080		2.20080		2.21410	2.21410		17.42	0.00	0.00	0	0.00
DKK / R	On 19/09/2016	Foreign Exchange Future			2.15810		2.15810		2.16660	2.16660		16.85	0.00	0.00	0	204.00
DKK / R	On 19/12/2016	Foreign Exchange Future			2.20620		2.20620		2.21460	2.21460		17.24	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			10.35268		80.35202		10.24266	81.07785			0.00	0.00	0	8,882.00
ES33	On 03/11/2016	Bond Future			10.42894		78.07813		10.31528	78.81829			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.50325		79.62276		10.38563	80.37892			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			10.47736		84.95261		10.36230	85.82559			0.00	0.00	0	7,270.00
ES42	On 03/11/2016	Bond Future			10.55137		82.29563		10.43254	83.18577			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			516.21300		516.21300		519.94200	519.94200			0.00	10,324,260.00	2	449.00
GOVI	On 03/11/2016	GOVI			526.07100		526.07100		529.87900	529.87900			0.00	0.00	0	137.00
GOVI	On 02/02/2017	GOVI			536.47400		536.47400		540.36800	540.36800			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 19/09/2016	Foreign Exchange Future		1.86620	1.86620		1.87290	1.87290		18.47	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.90070	1.90070		1.90760	1.90760		18.97	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.93230	1.93230		1.93910	1.93910		19.25	0.00	0.00	0	0.00
I2025	On 04/08/2016	Bond Future		127.74729	127.74729		127.83230	127.83230			0.00	0.00	0	3,012.00
I2025	On 03/11/2016	Bond Future		130.16931	130.16931		130.25699	130.25699			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		108.01424	108.01424		108.00269	108.00269			0.00	0.00	0	4,353.00
I2033	On 03/11/2016	Bond Future		109.04532	109.04532		109.03438	109.03438			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		133.79057	133.79057		134.00454	134.00454			0.00	0.00	0	21,368.00
I2038	On 03/11/2016	Bond Future		136.32704	136.32704		136.54632	136.54632			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		134.49299	134.49299		134.47809	134.47809			0.00	0.00	0	17,314.00
I2046	On 03/11/2016	Bond Future		135.54086	135.54086		135.52702	135.52702			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		142.96404	142.96404		142.94807	142.94807			0.00	0.00	0	21,635.00
I2050	On 03/11/2016	Bond Future		145.67433	145.67433		145.65962	145.65962			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		247.97800	247.97800		248.06000	248.06000			0.00	74,393,400.00	30	1,061.00
IGOV	On 03/11/2016	Index Future		252.72900	252.72900		252.81700	252.81700			0.00	0.00	0	24.00
IGOV	On 02/02/2017	Index Future		257.74100	257.74100		257.83600	257.83600			0.00	0.00	0	0.00
ILBI	On 04/08/2016	Index Future		671.91600	671.91600		672.30900	672.30900			0.00	0.00	0	156.00
ILBI	On 03/11/2016	Index Future		684.73400	684.73400		685.13600	685.13600			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2016	Jibar Tradeable Future		7.35000	92.65000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2016	Jibar Tradeable Future		7.38000	92.62000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.40000	92.60000		7.46000	92.54000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.44000	92.56000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.46000	92.54000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.52000	92.48000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.58000	92.42000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.61000	92.39000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.70000	92.30000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.75000	92.25000		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2018	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
KES / R	On 19/09/2016	Foreign Exchange Future			0.14120		0.14120		0.14170	0.14170			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14130		0.14130		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14050		0.14050		0.14190	0.14190			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.04400		0.04400		0.04660	0.04660			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04380		0.04380		0.04590	0.04590			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04310		0.04310		0.04460	0.04460			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.24110		10.24110		10.31110	10.31110		14.73	0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.38490		10.38490		10.45400	10.45400		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.52140		10.52140		10.59010	10.59010		15.61	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.34090		1.34090		1.34820	1.34820			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35800		1.35800		1.36020	1.36020			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36720		1.36720		1.37220	1.37220			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.10910		1.10910		1.10940	1.10940			0.00	2,502,129.60	2,256	11,965.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11330		1.11330		1.11360	1.11360			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11750		1.11750		1.11790	1.11790			0.00	0.00	0	0.00
R186	On 04/08/2016	Bond Future			8.84579		112.48679		8.73525	113.28574		9.53	0.00	11,698,626.16	104	95,987.00
R186	On 04/08/2016	Bond Future	8.85	Call	943.85000		0.94385	1,479.08000	1.47908	943.850	9.59	0.51	0.51	0.00	0	750.00
R186	On 04/08/2016	Bond Future	8.90	Call	1,137.45000		1.13745	1,715.27000	1.71527	1,137.450	9.62	0.57	0.57	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.10	Put	296.66000		0.29666	204.25000	0.20425	296.660	9.74	0.22	0.22	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.20	Put	172.45000		0.17245	118.66000	0.11866	172.450	9.80	0.14	0.14	0.00	0	2,500.00
R186	On 04/08/2016	Bond Future	9.25	Put	128.83000		0.12883	88.89000	0.08889	128.830	9.83	0.11	0.11	0.00	0	1,000.00
R186	On 04/08/2016	Bond Future	9.30	Call	3,297.68000		3.29768	4,067.52000	4.06752	3,297.680	9.86	0.91	0.91	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.35	Call	3,616.60000		3.61660	4,394.73000	4.39473	3,616.600	9.89	0.93	0.93	0.00	0	500.00
R186	On 04/08/2016	Bond Future	9.40	Put	49.50000		0.04950	34.89000	0.03489	49.500	9.92	0.05	0.05	0.00	0	3,569.00
R186	On 04/08/2016	Bond Future	9.60	Put	11.44000		0.01144	8.56000	0.00856	11.440	10.04	0.01	0.01	0.00	0	4,031.00
R186	On 04/08/2016	Bond Future	10.00	Put	0.27000		0.00027	0.25000	0.00025	0.270	10.13	0.00	0.00	0.00	0	6,500.00
R186	On 03/11/2016	Bond Future			8.88742		114.61261		8.77242	115.42756		9.24	0.00	22,005,621.12	192	1,425.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,584.62000		3.58462	4,166.53000	4.16653	3,584.620	9.49	0.65	0.65	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,531.42000		4.53142	5,172.32000	5.17232	4,531.420	9.61	0.73	0.73	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.66	Put	611.35000		0.61135	497.59000	0.49759	611.350	9.76	0.18	0.18	0.00	0	5,000.00
R186	On 03/11/2016	Bond Future	9.71	Put	554.10000		0.55410	449.87000	0.44987	554.100	9.79	0.17	0.17	0.00	0	5,000.00
R186	On 02/02/2017	Bond Future			8.92196		111.44153		8.80000	8.80000			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0.00	1,500	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	152.08000		0.15208	0.00000	0.00000	152.080	1.00	1.00	1.00	83,587,477.50	750	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	0.00000		0.00000	0.00000	0.00000	0.00000	0.000		0.00	0.00	1,500	750.00
R186	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/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	299.73570		299.73570		299.89157	299.89157			0.00	0.00	0	1,600.00
R197	On 03/11/2016	Bond Future	305.41850		305.41850		305.57974	305.57974			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	249.69012		249.69012		249.66351	249.66351		8.51	0.00	0.00	0	37,066.00
R202	On 03/11/2016	Bond Future	254.42438		254.42438		254.39914	254.39914			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	8.59047		99.27944		8.48971	99.76533		6.97	0.00	0.00	0	11,634.00
R2023	On 03/11/2016	Bond Future	8.63424		97.22472		8.52824	97.72054		6.98	0.00	0.00	0	607.00
R2023	On 02/02/2017	Bond Future	8.67072		99.14795		8.55870	99.65525		6.74	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	7.79138		103.77926		7.72269	103.85061		1.17	0.00	25,841,035.74	249	57,982.00
R203	On 03/11/2016	Bond Future	7.81098		101.56890		7.72054	101.64241		0.94	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.75224		103.57819		7.61969	103.65486		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	9.24145		90.75648		9.12133	91.61578			0.00	0.00	0	27,010.00
R2030	On 03/11/2016	Bond Future	9.28588		92.47162		9.16178	93.34801			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	9.35683		93.95767		9.24151	94.83951		12.88	0.00	0.00	0	11,984.00
R2032	On 03/11/2016	Bond Future	9.40459		91.57464		9.28556	92.47393		13.17	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.44718		93.38639		9.32418	94.30503		12.93	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	9.42108		99.17721		9.30576	100.15056			0.00	1,289,303.73	13	4,572.00
R2035	On 03/11/2016	Bond Future	9.46869		96.54992		9.34982	97.54244			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	9.48120		91.43041		9.36622	92.39740		14.95	0.00	26,057,666.85	285	40,481.00
R2037	On 03/11/2016	Bond Future	9.52550		93.15828		9.40713	94.14443		14.67	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.56542		90.74438		9.44337	91.75174		15.11	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	8.04279		100.98683		7.97639	101.12737		2.64	0.00	166,022,348.52	1,644	33,282.00
R204	On 03/11/2016	Bond Future	8.07877		102.89528		8.00347	103.03931		2.33	0.00	0.00	0	656.00
R204	On 02/02/2017	Bond Future	8.08842		100.88909		8.00124	101.03764		2.13	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 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			9.52111		95.38268		9.40614	96.42065		15.64	0.00	0.00	0	3,651.00
R2040	On 03/11/2016	Bond Future			9.56518		97.18525		9.44687	98.24379		15.36	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			9.56091		92.40292		9.44593	93.44870		16.36	0.00	0.00	0	19,251.00
R2044	On 03/11/2016	Bond Future			9.60426		94.14923		9.48603	95.21557		16.08	0.00	0.00	0	285.00
R2044	On 02/02/2017	Bond Future			9.64353		91.62974		9.52178	92.71890		16.58	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			9.55043		95.92824		9.43011	97.04981		16.21	0.00	4,700,483.76	49	56,369.00
R2048	On 03/11/2016	Bond Future			9.59525		93.30296		9.47151	94.44654		16.69	0.00	0.00	0	1,691.00
R2048	On 02/02/2017	Bond Future			9.63688		95.14860		9.50947	96.31637		16.43	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			8.25199		97.56275		8.15049	97.85587		3.97	0.00	11,414,841.75	117	74,265.00
R207	On 02/02/2017	Bond Future			8.31407		97.72970		8.19231	98.03669		3.41	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,923.29000		1.92329		2,157.88000	2.15788	1,923.290	3.54	0.73	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			8.40209		96.17957		8.29598	96.56614		5.27	0.00	23,852,533.36	248	48,239.00
R208	On 03/11/2016	Bond Future			8.44556		94.59466		8.33222	94.98930		5.07	0.00	0.00	0	46.00
R208	On 02/02/2017	Bond Future			8.47734		96.46603		8.35557	96.87007		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			9.37532		74.41770		9.26506	75.19252		14.83	0.00	5,655,745.20	76	55,149.00
R209	On 04/08/2016	Bond Future	9.40	Call	1,034.56000		1.03456		1,573.27000	1.57327	1,034.560	14.79	0.54	0.00	0	250.00
R209	On 04/08/2016	Bond Future	9.60	Call	1,909.09000		1.90909		2,577.07000	2.57707	1,909.090	14.92	0.75	0.00	0	5,624.00
R209	On 04/08/2016	Bond Future	9.70	Put	225.16000		0.22516		159.69000	0.15969	225.160	15.01	0.17	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.29	Put	4.83000		0.00483		3.97000	0.00397	4.830	15.52	0.01	0.00	0	250.00
R209	On 04/08/2016	Bond Future	10.60	Call	7,820.03000		7.82003		8,594.85000	8.59485	7,820.030	15.70	1.00	0.00	0	5,624.00
R209	On 03/11/2016	Bond Future			9.41687		72.67358		9.30351	73.46359		15.20	0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future	10.25	Put	606.16000		0.60616		501.55000	0.50155	606.160	15.86	0.17	0.00	0	5,000.00
R209	On 02/02/2017	Bond Future			9.45373		74.11132		9.33706	74.91826		15.01	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 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	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	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	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2016	Bond Future	189.17666	189.17666	189.34758	189.34758					0.00	0.00	0	2,571.00
R210	On 03/11/2016	Bond Future	190.48641	190.48641	190.66203	190.66203					0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R211	On 04/08/2016	Bond Future	139.90608	139.90608	139.96441	139.96441					0.00	0.00	0	60.00
R211	On 03/11/2016	Bond Future	142.55862	142.55862	142.61925	142.61925					0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/08/2016	Bond Future	146.08073	146.08073	146.36346	146.36346					0.00	0.00	0	4,524.00
R212	On 03/11/2016	Bond Future	148.85031	148.85031	149.13967	149.13967					0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2016	Bond Future	9.27063	85.15032	9.16029	85.91433				12.60	0.00	0.00	0	44,423.00
R213	On 03/11/2016	Bond Future	9.31620	83.20901	9.20238	83.98807				12.87	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.35786	84.85500	9.24023	85.65085				12.68	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000	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	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2016	Bond Future	9.46990	74.74515	9.35461	75.59019				15.64	0.00	0.00	0	29,156.00
R214	On 04/08/2016	Bond Future	8.55	Call	1.85000	0.00185	10.86000	0.01086	1.850	15.17	0.00	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	9.30	Call	504.13000	0.50413	909.05000	0.90905	504.130	15.54	0.32	0.00	0	1,300.00
R214	On 04/08/2016	Bond Future	10.30	Call	5,645.34000	5.64534	6,487.66000	6.48766	5,645.340	16.37	0.99	0.00	0	5,610.00
R214	On 04/08/2016	Bond Future	11.30	Call	11,494.41000	11.49441	12,339.45000	12.33945	11,494.410	16.55	1.00	0.00	0	5,610.00
R214	On 03/11/2016	Bond Future	9.51238	72.86075	9.39391	73.72242				16.08	0.00	0.00	0	3,395.00
R214	On 02/02/2017	Bond Future	9.55154	74.30208	9.42966	75.18202				15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	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	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/09/2016	Foreign Exchange Future	25,064.33000	25,064.33000	25,168.21000	25,168.21000					0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,533.54000	25,533.54000	25,639.09000	25,639.09000					0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.71610	10.71610	10.76670	10.76670				15.31	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.90330	10.90330	10.95450	10.95450				15.62	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
TRY / R	On 19/09/2016		Foreign Exchange Future	4.80380	4.80380	4.94690	4.94690		13.43	0.00	0.00	0	0.00
TRY / R	On 19/12/2016		Foreign Exchange Future	4.79500	4.79500	4.94110	4.94110		13.74	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016		Foreign Exchange Future	1.39170	1.39170	1.36230	1.36230			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016		Foreign Exchange Future	1.33680	1.33680	1.31490	1.31490			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017		Foreign Exchange Future	1.28870	1.28870	1.24990	1.24990			0.00	0.00	0	0.00

Total for Derivatives : **1,045,626,660.19** **46,855** **3,653,857.00**

Grand Total: **1,045,626,660.19** **46,855** **3,653,857.00**