



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: 29/08/2016

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 29/08/2016	Any day expiry	14.44640	14.44640	14.06600	14.06600			24.20	0.00	642,470,960.00	44,467	0.00	
\$ / R	On 31/08/2016	Any day expiry	14.42440	14.42440	14.06600	14.06600			26.37	0.00	1,433,866.50	99	410.00	
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	8.47610	0.00848	77.26370	0.07726	8.476	35.39	0.05	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry	14.42440	14.42440	14.06850	14.06850			26.84	0.00	0.00	0	0.00	
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	24.73210	0.02473	126.07150	0.12607	24.732	31.74	0.12	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	360.83880	0.36084	158.58800	0.15859	360.839	30.17	0.79	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry	14.43440	14.43440	14.07830	14.07830			24.82	0.00	0.00	0	55.00	
\$ / R	On 06/09/2016	Any day expiry	14.43690	14.43690	14.08080	14.08080			24.67	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	14.44190	14.44190	14.08620	14.08620			24.44	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	14.44490	14.44490	14.08910	14.08910			24.37	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	75.66470	0.07566	36.27430	0.03627	75.665	26.09	0.21	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	3.91100	0.00391	2.55350	0.00255	3.911	34.11	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry	14.45690	14.45690	14.10070	14.10070			23.19	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	603.88520	0.60389	901.64360	0.90164	603.885	24.72	0.74	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.82100	0.00082	0.72330	0.00072	0.821	44.01	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.46290	14.46290	14.10650	14.10650			22.89	0.00	0.00	0	259.00	

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			14.47500		14.47500		14.11810	14.11810		22.02	0.00	1,147,939,875.00	79,305	457,606.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.00	Put	8.16870		0.00817		19.39250	0.01939	8.169	23.39	0.03	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	15.15910		0.01516		34.01650	0.03402	15.159	22.45	0.05	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	28.97390		0.02897		67.95800	0.06796	28.974	21.43	0.08	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	33.52070		0.03352		81.47410	0.08147	33.521	21.20	0.10	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	44.65780		0.04466		113.91600	0.11392	44.658	20.73	0.12	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	46.81480		0.04681		120.05740	0.12006	46.815	20.65	0.13	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	57.90590		0.05791		146.79490	0.14679	57.906	20.52	0.15	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	584.22650		0.58423		356.80660	0.35681	584.227	21.01	0.75	140,932,665.90	13,350	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	109.22650		0.10923		238.70660	0.23871	109.226	21.01	0.25	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	452.07900		0.45208		264.79570	0.26480	452.079	21.46	0.65	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	177.07900		0.17708		346.69570	0.34670	177.079	21.46	0.35	2,500,335.38	500	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	394.11710		0.39412		227.16630	0.22717	394.117	21.68	0.60	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	320.02430		0.32002		547.50050	0.54750	320.024	22.17	0.50	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	254.15720		0.25416		140.83510	0.14084	254.157	22.48	0.45	3,239,861.00	500	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	379.15720		0.37916		622.73510	0.62274	379.157	22.48	0.55	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	246.57540		0.24658		136.30980	0.13631	246.575	22.54	0.44	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	443.12790		0.44313		701.42380	0.70142	443.128	22.79	0.60	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	211.47110		0.21147		115.64070	0.11564	211.471	22.85	0.39	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	483.68240		0.48368		750.12830	0.75013	483.682	22.97	0.63	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	135.32080		0.13532		70.41890	0.07042	135.321	23.71	0.27	6,185,662.35	1,500	5,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	660.32080		0.66032		952.31890	0.95232	660.321	23.71	0.73	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	96.59370		0.09659		48.41120	0.04841	96.594	24.26	0.21	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	80.42910		0.08043		39.99520	0.04000	80.429	24.43	0.18	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,170.43870		1.17044		1,504.89310	1.50489	1,170.439	24.95	0.89	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,262.32400		1.26232		1,601.41800	1.60142	1,262.324	25.13	0.91	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	27.09080		0.02709		15.08180	0.01508	27.091	25.41	0.07	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	20.26860		0.02027		11.54080	0.01154	20.269	26.00	0.05	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	11.60020		0.01160		6.70690	0.00671	11.600	27.45	0.03	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	9.70540		0.00971		5.64000	0.00564	9.705	27.94	0.03	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	8.03710		0.00804		4.69580	0.00470	8.037	28.46	0.02	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	7.81050		0.00781		4.56720	0.00457	7.810	28.54	0.02	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	7.37900		0.00738		4.32190	0.00432	7.379	28.70	0.02	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	3.05220		0.00305		3.05170	0.00305	3.052	34.20	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	0.95330		0.00095		0.40790	0.00041	0.953	43.25	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry			14.48400		14.48400		14.12680	14.12680		21.97	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	190.77000		0.19077		358.57640	0.35858	190.770	21.30	0.35	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.49900		14.49900		14.14140	14.14140		21.42	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.50210		14.50210		14.14430	14.14430		21.39	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.46700		0.00047		1.03570	0.00104	0.467	24.63	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	35.24100		0.03524		89.99330	0.08999	35.241	19.24	0.09	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.51620		0.00252		2.70710	0.00271	2.516	31.45	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.42890		0.00243		2.60220	0.00260	2.429	32.37	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.50510		14.50510		14.14720	14.14720		21.35	0.00	0.00	0	2,740.00

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 30/09/2016	Any day expiry		14.50810	14.50810		14.15010	14.15010		21.33	0.00	36,084,391.90	2,475	2,545.00
\$ / R	On 05/10/2016	Any day expiry		14.52260	14.52260		14.16410	14.16410		20.96	0.00	0.00	0	27.00
\$ / R	On 14/10/2016	Any day expiry		14.54870	14.54870		14.18940	14.18940		20.70	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry		14.56320	14.56320		14.20340	14.20340		20.49	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	438.37210	0.43837	300.34430	0.30034	438.372	20.56	0.51	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry		14.58350	14.58350		14.22300	14.22300		20.41	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	3.36690	0.00337	3.43600	0.00344	3.367	22.32	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	79.75290	0.07975	158.56920	0.15857	79.753	18.58	0.14	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	3.98450	0.00398	4.04450	0.00404	3.984	25.84	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	3.45930	0.00346	3.52420	0.00352	3.459	25.80	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry		14.58640	14.58640		14.22580	14.22580		20.40	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	46.29810	0.04630	98.44210	0.09844	46.298	18.34	0.09	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	307.20530	0.30721	0.00000	0.00000	307.205	19.72	0.37	10,796,810.96	2,000	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	339.09760	0.33910	0.00000	0.00000	339.098	21.28	0.40	11,704,649.40	2,000	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	782.79790	0.78280	1,050.33980	1.05034	782.798	21.52	0.63	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	111.97690	0.11198	77.27370	0.07727	111.977	23.98	0.16	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry		14.61800	14.61800		14.25640	14.25640		20.38	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	728.61660	0.72862	979.37920	0.97938	728.617	21.17	0.58	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	120.87500	0.12088	86.40250	0.08640	120.875	24.19	0.16	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry		14.62660	14.62660		14.26470	14.26470		20.46	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,154.87010	1.15487	884.55880	0.88456	1,154.870	18.89	0.82	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	720.86630	0.72087	531.73510	0.53174	720.866	19.83	0.63	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry		14.64650	14.64650		14.28400	14.28400		20.54	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	77.17820	0.07718	137.23960	0.13724	77.178	18.65	0.12	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,224.02470	1.22402	1,514.82730	1.51483	1,224.025	22.57	0.71	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	86.20400	0.08620	64.19890	0.06420	86.204	25.42	0.11	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry		14.67790	14.67790		14.31440	14.31440		20.57	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	7.55730	0.00756	13.70230	0.01370	7.557	20.35	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	136.13400	0.13613	218.88530	0.21889	136.134	18.87	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	31.42330	0.03142	22.19400	0.02219	31.423	30.11	0.04	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry		14.72150	14.72150		14.35680	14.35680		20.31	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.72440	14.72440		14.35960	14.35960		20.29	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.73900	14.73900		14.37380	14.37380		20.18	0.00	167,140,260.00	11,340	105,529.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	11.01670	0.01102	18.05880	0.01806	11.017	19.70	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	34.37700	0.03438	52.74720	0.05275	34.377	18.82	0.05	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	39.38130	0.03938	59.97710	0.05998	39.381	18.70	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	71.05190	0.07105	117.82410	0.11782	71.052	18.19	0.10	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	103.20700	0.10321	165.38330	0.16538	103.207	18.35	0.13	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,523.72880	1.52373	1,230.06730	1.23007	1,523.729	18.44	0.85	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	124.72880	0.12473	196.26730	0.19627	124.729	18.44	0.15	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	126.65790	0.12666	199.00700	0.19901	126.658	18.45	0.15	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	158.22820	0.15823	245.00080	0.24500	158.228	18.56	0.18	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,247.41660	1.24742	991.17010	0.99117	1,247.417	18.71	0.78	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	208.41660	0.20842	317.37010	0.31737	208.417	18.71	0.22	0.00	0	3,000.00

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	13.75	Put	222.48080	0.22248	337.24390	0.33724	222.481	18.75	0.24	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	228.65690	0.22866	345.39580	0.34540	228.657	18.78	0.24	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	1,046.63020	1.04663	821.03980	0.82104	1,046.630	19.12	0.70	4,695,585.62	450	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	307.63020	0.30763	447.23980	0.44724	307.630	19.12	0.30	4,343,281.80	1,000	88,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	997.52000	0.99752	779.91850	0.77992	997.520	19.25	0.69	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	991.50420	0.99150	774.90090	0.77490	991.504	19.26	0.68	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	346.51890	0.34652	496.11050	0.49611	346.519	19.28	0.32	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	354.62820	0.35463	506.21100	0.50621	354.628	19.31	0.32	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	938.61460	0.93861	730.96040	0.73096	938.615	19.40	0.66	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	388.16430	0.38816	547.68910	0.54769	388.164	19.43	0.34	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	410.01670	0.41002	0.00000	0.00000	410.017	19.50	0.36	5,482,184.92	1,040	1,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	432.55090	0.43255	601.90930	0.60191	432.551	19.58	0.37	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	504.20060	0.50420	688.55060	0.68855	504.201	19.80	0.41	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	768.41130	0.76841	592.81770	0.59282	768.411	19.88	0.58	859,049.95	100	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	529.41130	0.52941	719.01770	0.71902	529.411	19.88	0.42	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	597.99830	0.59800	800.99040	0.80099	597.998	20.07	0.45	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	636.70700	0.63671	846.71910	0.84672	636.707	20.18	0.47	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	695.17890	0.69518	913.88720	0.91389	695.179	20.36	0.49	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	610.41680	0.61042	469.27550	0.46928	610.417	20.47	0.49	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	806.39410	0.80639	1,040.77880	1.04078	806.394	20.69	0.53	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	558.20530	0.55821	429.06150	0.42906	558.205	20.73	0.46	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	819.20530	0.81921	1,055.26150	1.05526	819.205	20.73	0.54	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	952.30680	0.95231	1,203.99700	1.20400	952.307	21.10	0.58	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	959.21700	0.95922	1,211.61010	1.21161	959.217	21.12	0.58	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	433.17960	0.43318	333.05520	0.33306	433.180	21.51	0.38	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,094.17960	1.09418	1,359.25520	1.35926	1,094.180	21.51	0.62	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	406.84250	0.40684	312.88930	0.31289	406.843	21.71	0.36	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,167.84250	1.16784	1,439.08930	1.43909	1,167.843	21.71	0.64	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,220.41220	1.22041	1,495.21550	1.49522	1,220.412	21.85	0.65	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,304.60850	1.30461	1,584.71370	1.58471	1,304.609	22.07	0.67	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,398.54160	1.39854	1,684.05220	1.68405	1,398.542	22.31	0.69	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	327.28380	0.32728	249.73400	0.24973	327.284	22.41	0.30	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	297.67390	0.29767	227.00550	0.22701	297.674	22.68	0.28	0.00	0	25,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,558.67390	1.55867	1,853.20550	1.85321	1,558.674	22.68	0.72	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	244.41020	0.24441	186.90730	0.18691	244.410	23.20	0.23	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,951.99680	1.95200	2,265.55690	2.26556	1,951.997	23.48	0.78	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,003.85610	2.00386	2,319.46280	2.31946	2,003.856	23.58	0.79	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	210.21490	0.21021	161.28640	0.16129	210.215	23.61	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,143.70220	2.14370	2,464.39660	2.46440	2,143.702	23.85	0.81	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	183.42330	0.18342	141.26420	0.14126	183.423	23.99	0.18	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	168.35230	0.16835	130.22850	0.13023	168.352	24.23	0.17	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	163.30930	0.16331	127.48030	0.12748	163.309	24.31	0.16	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	159.39880	0.15940	125.34950	0.12535	159.399	24.38	0.16	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	127.14790	0.12715	107.32690	0.10733	127.148	25.09	0.13	0.00	0	2,800.00

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	17.50	Call	121.41820	0.12142	103.03060	0.10303	121.418	25.40	0.13	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	113.79870	0.11380	97.30310	0.09730	113.799	25.86	0.12	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	112.45660	0.11246	96.29420	0.09629	112.457	25.95	0.12	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	100.01900	0.10002	86.90000	0.08690	100.019	26.84	0.10	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	97.88190	0.09788	85.28080	0.08528	97.882	27.01	0.10	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	96.50320	0.09650	84.23470	0.08423	96.503	27.12	0.10	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	95.82530	0.09583	83.71990	0.08372	95.825	27.18	0.10	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	72.19850	0.07220	52.31870	0.05232	72.199	29.13	0.07	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	67.58820	0.06759	48.86410	0.04886	67.588	29.13	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	66.60110	0.06660	48.12570	0.04813	66.601	29.13	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	59.60900	0.05961	42.90850	0.04291	59.609	29.13	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	55.33010	0.05533	39.72770	0.03973	55.330	29.13	0.06	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	39.36350	0.03936	27.95030	0.02795	39.363	29.13	0.04	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	37.88260	0.03788	26.86610	0.02687	37.883	29.13	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	36.17400	0.03617	25.61720	0.02562	36.174	29.13	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	32.46270	0.03246	22.91210	0.02291	32.463	29.13	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	29.33810	0.02934	20.64310	0.02064	29.338	29.13	0.03	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	27.55770	0.02756	19.35390	0.01935	27.558	29.13	0.03	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	24.68350	0.02468	17.27900	0.01728	24.683	29.13	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	23.54000	0.02354	16.45580	0.01646	23.540	29.13	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	15.27060	0.01527	10.54630	0.01055	15.271	29.13	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	11.56790	0.01157	7.93070	0.00793	11.568	29.13	0.01	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	11.01030	0.01101	7.53880	0.00754	11.010	29.13	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.81190	14.81190	14.44470	14.44470		19.99	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	313.32840	0.31333	445.26250	0.44526	313.328	18.68	0.28	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	338.11860	0.33812	264.66230	0.26466	338.119	22.49	0.29	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.84700	14.84700	14.47870	14.47870		19.92	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	378.99100	0.37899	527.22330	0.52722	378.991	18.69	0.31	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	429.55900	0.42956	341.42960	0.34143	429.559	21.76	0.34	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.98430	14.98430	14.61220	14.61220		19.80	0.00	23,165,727.80	1,546	32,018.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	28.25910	0.02826	44.71520	0.04472	28.259	16.33	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,017.79990	1.01780	1,245.49910	1.24550	1,017.800	20.16	0.51	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,102.74800	1.10275	1,338.41960	1.33842	1,102.748	20.37	0.54	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,337.64460	1.33764	1,593.84950	1.59385	1,337.645	20.91	0.59	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,366.40620	1.36641	1,624.85570	1.62486	1,366.406	20.97	0.60	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,157.26150	2.15726	2,453.84380	2.45384	2,157.261	22.59	0.72	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	202.71150	0.20271	177.08630	0.17709	202.712	25.25	0.15	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	202.15310	0.20215	176.64390	0.17664	202.153	25.27	0.15	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	174.81830	0.17482	155.13320	0.15513	174.818	26.50	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	160.06510	0.16007	126.90930	0.12691	160.065	27.33	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	55.94300	0.05594	41.03240	0.04103	55.943	27.59	0.05	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			15.07250	15.07250	14.69790	14.69790		19.76	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	391.20640	0.39121	511.15460	0.51115	391.206	18.36	0.27	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	421.20270	0.42120	346.01030	0.34601	421.203	22.69	0.28	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2017	Any day expiry		15.11070	15.11070		14.73500	14.73500		19.77	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	455.17480	0.45517	585.94630	0.58595	455.175	18.45	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	519.41370	0.51941	427.98290	0.42798	519.414	22.12	0.32	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		15.27360	15.27360		14.89370	14.89370		19.79	0.00	940,242,816.00	61,560	149,791.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	493.34810	0.49335	615.00240	0.61500	493.348	18.39	0.29	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	540.44810	0.54045	672.55720	0.67256	540.448	18.48	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	858.27270	0.85827	1,044.08670	1.04409	858.273	19.26	0.41	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,224.05420	1.22405	1,444.14540	1.44415	1,224.054	20.12	0.50	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,409.11400	1.40911	1,644.71140	1.64471	1,409.114	20.50	0.53	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	764.10230	0.76410	643.33700	0.64334	764.102	21.17	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	653.38310	0.65338	548.67480	0.54867	653.383	21.85	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	413.76140	0.41376	356.86860	0.35687	413.761	23.65	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	364.98960	0.36499	321.10020	0.32110	364.990	24.48	0.21	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	295.45630	0.29546	244.21020	0.24421	295.456	26.43	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		15.34280	15.34280		14.96130	14.96130		19.86	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	447.09830	0.44710	556.77310	0.55677	447.098	18.25	0.26	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	487.66170	0.48766	416.84010	0.41684	487.662	23.30	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		15.54920	15.54920		15.16270	15.16270		20.03	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	146.31970	0.14632	182.05830	0.18206	146.320	16.66	0.11	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	406.64310	0.40664	507.25320	0.50725	406.643	17.96	0.22	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.83230	15.83230		15.43800	15.43800		20.49	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future		16.11550	16.11550		15.71320	15.71320		20.84	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		16.39870	16.39870		15.98850	15.98850		21.10	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	508.71630	0.50872	584.33940	0.58434	508.716	18.77	0.20	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.47500	14.47500		14.11810	14.11810		22.02	0.00	810,600.00	56	605.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.73900	14.73900		14.37380	14.37380		20.18	0.00	294,780.00	20	182.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.98430	14.98430		14.61220	14.61220		19.80	0.00	14,984.30	1	54.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		15.27360	15.27360		14.89370	14.89370		19.79	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry		18.87170	18.87170		18.56950	18.56950		21.55	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		18.89700	18.89700		18.59870	18.59870		22.64	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,305.83030	2.30583	2,603.27470	2.60327	2,305.830	29.24	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.01820	0.00002	0.00380	0.00000	0.018	48.33	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		18.94250	18.94250		18.64330	18.64330		20.56	0.00	7,387,575.00	390	47,197.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	350.85960	0.35086	512.17980	0.51218	350.860	20.53	0.47	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	3.00480	0.00300	2.19030	0.00219	3.005	28.88	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.29360	0.00129	1.17530	0.00118	1.294	32.81	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.23410	0.00023	0.16050	0.00016	0.234	36.45	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry		19.01260	19.01260		18.71110	18.71110		19.75	0.00	0.00	0	112.00
£ / R	On 19/12/2016	Foreign Exchange Future		19.32650	19.32650		19.01800	19.01800		18.60	0.00	9,663,250.00	500	21,766.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	96.35880	0.09636	125.33440	0.12533	96.359	17.83	0.10	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,320.73790	2.32074	2,568.08210	2.56808	2,320.738	20.70	0.80	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	47.69780	0.04770	50.87330	0.05087	47.698	24.34	0.05	0.00	0	4,885.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 13/03/2017	Foreign Exchange Future			19.68870		19.68870		19.37280	19.37280		18.74	0.00	984,435.00	50	1,191.00
£ / R	On 25/04/2017	Any day expiry			19.87580		19.87580		19.55620	19.55620		18.78	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.11580		20.11580		19.79140	19.79140			0.00	302,380,705.60	15,032	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			20.95520		20.95520		20.61060	20.61060		18.47	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14172		0.14172		0.14055	0.14055		20.07	0.00	3,401.30	24	18,271.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14493		0.14493		0.14370	0.14370		19.46	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14799		0.14799		0.14672	0.14672		19.07	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15159		0.15159		0.15027	0.15027		19.35	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.17480		16.17480		15.93210	15.93210		20.17	0.00	6,486,094.80	401	37,853.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	15.44250		0.01544		27.99220	0.02799	15.443	21.02	0.05	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	517.54960		0.51755		376.67770	0.37668	517.550	19.64	0.69	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	143.43470		0.14343		100.63130	0.10063	143.435	21.48	0.28	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.22190		16.22190		15.97740	15.97740		19.98	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.45540		16.45540		16.20500	16.20500		18.89	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.53870		16.53870		16.28660	16.28660		18.86	0.00	9,923,220.00	600	18,283.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	705.65790		0.70566		593.97620	0.59398	705.658	18.80	0.53	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	911.10430		0.91110		1,075.02370	1.07502	911.104	19.39	0.56	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	14.08760		0.01409		19.05230	0.01905	14.088	23.61	0.02	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.88410		16.88410		16.62470	16.62470		18.73	0.00	1,688,410.00	100	4,923.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.29210		17.29210		17.02490	17.02490		18.58	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.67670		17.67670		17.40200	17.40200		18.77	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.01653		100.01653		99.64981	99.64981			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.16178		97.16178		96.79229	96.79229			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.97707		95.97707		95.60764	95.60764			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.06760		98.06760		97.70109	97.70109			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09389		100.09389		100.09486	100.09486			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.08498		100.08498		100.08000	100.08000			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.78167		99.78167		99.76721	99.76721			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.91348		99.91348		99.88890	99.88890			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.27429		100.27429		100.23859	100.23859			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.63875		99.63875		99.59367	99.59367			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.38965		99.38965		99.33291	99.33291			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.56119		99.56119		99.48475	99.48475			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			99.20565		99.20565		99.01977	99.01977			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.62581		98.62581		98.42911	98.42911			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			98.01106		98.01106		97.80337	97.80337			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			98.36153		98.36153		98.14167	98.14167			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
AL37	On 03/11/2016	Index Future	499.67500		499.67500		500.84000	500.84000			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future	509.35300		509.35300		510.54900	510.54900			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future	574.28000		574.28000		576.75800	576.75800			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future	585.40200		585.40200		587.93800	587.93800			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	523.46400		523.46400		525.78000	525.78000			0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future	533.60200		533.60200		535.97200	535.97200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	544.40000		544.40000		546.83000	546.83000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future	10.94850	10.94850		10.81320	10.81320			16.31	0.00	1,193,386.50	109	10,558.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	11.12250	11.12250		10.98350	10.98350			14.84	0.00	0.00	0	1,015.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.28790	11.28790		11.14580	11.14580			14.59	0.00	0.00	0	3,531.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.48440	11.48440		11.33850	11.33850			15.10	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.67270	11.67270		11.52370	11.52370			15.46	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future	11.10690	11.10690		10.95870	10.95870			17.17	0.00	0.00	0	2,230.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	11.31480	11.31480		11.16190	11.16190			15.70	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	11.50890	11.50890		11.35270	11.35270			15.38	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future	14.78990	14.78990		14.60230	14.60230			20.32	0.00	1,612,099.10	109	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future	15.14570	15.14570		14.95040	14.95040			19.20	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.48090	15.48090		15.27960	15.27960			19.30	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future	2.16260	2.16260		2.11280	2.11280			18.80	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.19200	2.19200		2.14130	2.14130			17.11	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.21930	2.21930		2.16760	2.16760			16.71	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.18520	2.18520		2.13470	2.13470			18.02	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future	2.17320	2.17320		2.14060	2.14060			17.95	0.00	195,588.00	90	267.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.22260	2.22260		2.18880	2.18880			16.72	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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.53865		77.37373		10.47804	77.76167			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.62168		78.87258		10.55886	79.26912			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.69354		76.67400		10.62843	77.07998			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 03/11/2016	Bond Future	10.64614		81.59744		10.58550	82.04300			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.72361		83.17838		10.66085	83.63368			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.79486		80.59942		10.72983	81.06548			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	521.78100		521.78100		523.97800	523.97800			0.00	10,435,620.00	2	418.00
GOVI	On 02/02/2017	GOVI	531.88600		531.88600		534.13500	534.13500			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	542.64900		542.64900		544.95500	544.95500			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.86660		1.86660		1.82060	1.82060		21.08	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.90250		1.90250		1.85540	1.85540		19.82	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.93520		1.93520		1.88720	1.88720		19.49	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.67502		128.67502		128.68846	128.68846			0.00	0.00	0	3,024.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.73312		107.73312		107.74422	107.74422			0.00	0.00	0	4,575.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.91607		135.91607		135.93030	135.93030			0.00	0.00	0	20,808.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future	133.24198		133.24198		133.25554	133.25554			0.00	0.00	0	17,753.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future	144.00004		144.00004		144.01489	144.01489			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future	250.04200		250.04200		250.11800	250.11800			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.89900		254.89900		254.98100	254.98100			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	260.07200		260.07200		260.16100	260.16100			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.37300		677.37300		677.44200	677.44200			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
ILBI	On 02/02/2017	Index Future			690.53100		690.53100		690.60400	690.60400			0.00	0.00	0	155.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	10.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future			7.52000		92.48000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future			7.52000		92.48000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.62000		92.38000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future			7.64000		92.36000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future			7.71000		92.29000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.74000		92.26000		7.69000	92.31000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.84000		92.16000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.86000		92.14000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.87000		92.13000		7.79000	92.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.89000		92.11000		7.80000	92.20000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.98000		92.02000		7.98000	92.02000			0.00	0.00	0	0.00
KES / R	On 19/09/2016	Foreign Exchange Future			0.14240		0.14240		0.13880	0.13880			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14240		0.14240		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14240		0.14240		0.13910	0.13910			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future			0.08780		0.08780		0.07030	0.07030			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future			0.04190		0.04190		0.04140	0.04140			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future			0.04090		0.04090		0.04030	0.04030			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future			10.47430		10.47430		10.36250	10.36250		17.47	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.62590		10.62590		10.51090	10.51090		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.77290		10.77290		10.65610	10.65610		16.01	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future			1.33940		1.33940		1.33250	1.33250			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.35540		1.35540		1.34830	1.34830			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.37020		1.37020		1.36290	1.36290			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.30860		1.30860		1.32050	1.32050			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31120		1.31120		1.32310	1.32310			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31400		1.31400		1.32580	1.32580			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11740		1.11740		1.12850	1.12850			0.00	2,234.80	2	13,348.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12210		1.12210		1.13310	1.13310			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12680		1.12680		1.13770	1.13770			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			9.06045		113.40156		8.98886	113.90044		8.84	0.00	54,886,355.04	484	95,145.00
R186	On 03/11/2016	Bond Future	8.30	Call	214.56000		0.21456		294.30000	0.29430	214.560	8.78	0.11	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	4,290.86000		4.29086		3,925.73000	3.92573	4,290.860	8.85	0.81	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,720.41000		2.72041		2,448.52000	2.44852	2,720.410	9.02	0.64	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	2,371.44000		2.37144		2,125.66000	2.12566	2,371.440	9.07	0.59	0.00	0	5,092.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/11/2016	Bond Future	9.10	Put	1,631.18000		1.63118	1,448.21000	1.44821	1,631.180		9.19	0.47	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,293.69000		2.29369	2,638.36000	2.63836	2,293.690		9.24	0.59	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,180.48000		3.18048	3,574.78000	3.57478	3,180.480		9.36	0.71	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.10864		110.29485	9.03391	110.80497			8.97	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	914.39000		0.91439	1,066.41000	1.06641	914.390		8.95	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,448.77000		3.44877	3,189.45000	3.18945	3,448.770		9.20	0.57	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,847.36000		1.84736	1,687.47000	1.68747	1,847.360		9.49	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,610.96000		1.61096	1,468.21000	1.46821	1,610.960		9.55	0.34	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.14607		112.52852	9.06796	113.05102			8.74	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.21769		303.21769	303.25003	303.25003				0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			250.14085		250.14085	250.16659	250.16659				0.00	0.00	0	36,255.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future			8.72275		96.81312	8.65060	97.14847			6.62	0.00	0.00	0	15,142.00
R2023	On 02/02/2017	Bond Future			8.77283		98.68840	8.69652	99.03158			6.37	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.80132		96.75161	8.72050	97.10351			6.33	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.81506		101.56559	7.75348	101.61563			0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.83043		103.53301	7.73963	103.58548			0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			7.44895		101.45408	7.29047	101.50947			0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future			9.40467		91.64370	9.33859	92.10294				0.00	15,304,497.90	167	29,408.00
R2030	On 02/02/2017	Bond Future			9.45330		89.41292	9.38479	89.88241				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.49613		91.22408	9.42507	91.70469				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future			9.51161		90.77700	9.45074	91.22942			12.64	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.56273		92.53553	9.49972	92.99806			12.38	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.60439		90.24859	9.53913	90.72216			12.69	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future			9.58719		95.57606	9.52637	96.07397				0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future			9.63979		97.42740	9.57689	97.93628				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.67972		94.89401	9.61470	95.41493				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
R2035	On 28/02/2035		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2016		Bond Future	9.64892	92.14765		9.58811	92.64337		14.16	0.00	4,975,973.10	54	40,409.00
R2037	On 02/02/2017		Bond Future	9.69718	89.67625		9.63438	90.18287		14.53	0.00	0.00	0	0.00
R2037	On 04/05/2017		Bond Future	9.74025	91.49282		9.67538	92.01132		14.30	0.00	0.00	0	0.00
R2037	On 31/01/2037		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016		Bond Future	8.03559	102.97784		7.98106	103.08223		2.18	0.00	0.00	0	28,913.00
R204	On 02/02/2017		Bond Future	8.06327	100.93191		8.00000	101.03976		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017		Bond Future	8.04358	102.97576		7.96856	103.08766		1.71	0.00	0.00	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016		Bond Future	9.67331	96.23443		9.61762	96.72217		14.89	0.00	0.00	0	3,584.00
R2040	On 02/02/2017		Bond Future	9.72083	93.59191		9.66334	94.09039		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2017		Bond Future	9.76326	95.48774		9.70389	95.99804		15.04	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016		Bond Future	9.69730	93.32471		9.63652	93.86190		15.65	0.00	0.00	0	18,597.00
R2044	On 02/02/2017		Bond Future	9.74359	90.75091		9.68090	91.29982		16.08	0.00	0.00	0	0.00
R2044	On 04/05/2017		Bond Future	9.78491	92.58922		9.72024	93.15094		15.85	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016		Bond Future	9.66338	92.68393		9.60262	93.23564		16.30	0.00	0.00	0	61,284.00
R2048	On 02/02/2017		Bond Future	9.71122	94.47924		9.64855	95.04294		16.02	0.00	0.00	0	0.00
R2048	On 04/05/2017		Bond Future	9.74774	91.94957		9.68315	92.52643		16.52	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016		Bond Future	8.29838	99.38594		8.24017	99.54338		3.36	0.00	0.00	0	52,265.00
R207	On 02/02/2017		Bond Future	8.33844	97.66840		8.27411	97.83032		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	8.91	Call	1,744.16000	1.74416		1,873.94000	1.87394	1,744.160	3.35	0.75	0.00	0	62.00
R207	On 04/05/2017		Bond Future	8.35932	99.64631		8.28756	99.81330		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017		Bond Future	8.34124	98.10405		8.26135	98.27454		2.68	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	873.38000	0.87338		957.77000	0.95777	873.380	2.72	0.46	0.00	0	51.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016		Bond Future	8.47610	94.48867		8.41357	94.70584		4.78	0.00	0.00	0	30,188.00
R208	On 02/02/2017		Bond Future	8.52178	96.31910		8.45445	96.54182		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017		Bond Future	8.54558	94.86505		8.47272	95.09401		4.30	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.54156		71.81952		9.48078	72.23390		14.65	0.00	718,195.20	10	35,483.00
R209	On 03/11/2016	Bond Future	8.81	Call	292.64000		0.29264		376.76000	0.37676	292.640	14.55	0.13	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	354.06000		0.35406		450.19000	0.45019	354.060	14.58	0.16	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	4,115.12000		4.11512		3,835.18000	3.83518	4,115.120	14.69	0.77	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	4,058.62000		4.05862		3,781.11000	3.78111	4,058.620	14.70	0.76	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,616.72000		2.61672		2,413.39000	2.41339	2,616.720	14.96	0.61	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,455.01000		1.45501		1,686.48000	1.68648	1,455.010	15.03	0.44	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	2,171.73000		2.17173		1,996.34000	1.99634	2,171.730	15.06	0.54	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.58628		73.21086		9.52364	73.63425		14.40	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.62261		71.54119		9.55802	71.97451		14.80	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			187.19982		187.19982		187.21959	187.21959			0.00	0.00	0	2,182.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.66929		141.66929		141.68265	141.68265			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.21087		148.21087		148.22670	148.22670			0.00	0.00	0	3,838.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.43082		82.43484		9.36483	82.87929		12.32	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future			9.48126		84.03159		9.41297	84.48583		12.07	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.51858		82.17889		9.44794	82.64376		12.39	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future			9.62239		72.07552		9.56165	72.50731		15.57	0.00	4,612,833.28	64	29,396.00
R214	On 02/02/2017	Bond Future			9.66884		73.47162		9.60625	73.91277		15.32	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.70407		71.65900		9.63961	72.11042		15.78	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

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
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	25,263.85000		25,263.85000		24,808.48000	24,808.48000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,752.21000		25,752.21000		25,283.74000	25,283.74000			0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.63030		10.63030		10.45130	10.45130		17.77	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.82140		10.82140		10.63810	10.63810		16.41	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.88010		4.88010		4.78910	4.78910		16.66	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.87520		4.87520		4.78510	4.78510		15.13	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.46640		1.46640		1.40470	1.40470			0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40630		1.40630		1.34440	1.34440			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36250		1.36250		1.29390	1.29390			0.00	0.00	0	0.00
Total for Derivatives :												3,582,792,223.39	241,497	3,690,361.00
Grand Total:												3,582,792,223.39	241,497	3,690,361.00