



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2016

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	
<b>Derivatives</b>														
\$ / R	On 31/08/2016	Any day expiry	14.48430	14.48430		14.42440	14.42440		24.56	0.00	0.00	0	410.00	
\$ / R	On 31/08/2016	Any day expiry	13.83	Put	0.44880	0.00045	8.47610	0.00848	0.449	34.71	0.01	0.00	0	6,600.00
\$ / R	On 01/09/2016	Any day expiry	14.48440	14.48440		14.42440	14.42440		26.14	0.00	0.00	0	0.00	
\$ / R	On 01/09/2016	Any day expiry	13.95	Put	12.92120	0.01292	24.73210	0.02473	12.921	35.58	0.07	0.00	0	18,400.00
\$ / R	On 01/09/2016	Any day expiry	14.11	Call	399.32030	0.39932	360.83880	0.36084	399.320	32.83	0.86	0.00	0	18,400.00
\$ / R	On 05/09/2016	Any day expiry	14.49190	14.49190		14.43440	14.43440		24.14	0.00	0.00	0	55.00	
\$ / R	On 06/09/2016	Any day expiry	14.49440	14.49440		14.43690	14.43690		24.68	0.00	0.00	0	0.00	
\$ / R	On 08/09/2016	Any day expiry	14.49930	14.49930		14.44190	14.44190		24.53	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	14.50180	14.50180		14.44490	14.44490		24.49	0.00	0.00	0	0.00	
\$ / R	On 09/09/2016	Any day expiry	15.00	Call	79.16240	0.07916	75.66470	0.07566	79.162	26.11	0.22	0.00	0	133.00
\$ / R	On 09/09/2016	Any day expiry	16.50	Call	3.21340	0.00321	3.91100	0.00391	3.213	33.96	0.01	0.00	0	121.00
\$ / R	On 13/09/2016	Any day expiry	14.51380	14.51380		14.45690	14.45690		23.48	0.00	0.00	0	0.00	
\$ / R	On 13/09/2016	Any day expiry	14.95	Put	555.57400	0.55557	603.88520	0.60389	555.574	24.86	0.72	0.00	0	1,000.00
\$ / R	On 13/09/2016	Any day expiry	18.71	Call	0.71370	0.00071	0.82100	0.00082	0.714	44.35	0.00	0.00	0	1,000.00
\$ / R	On 15/09/2016	Any day expiry	14.51980	14.51980		14.46290	14.46290		23.15	0.00	0.00	0	259.00	
\$ / R	On 19/09/2016	Foreign Exchange Future	14.53180	14.53180		14.47500	14.47500		22.36	0.00	1,721,030,137.60	118,432	453,559.00	

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	13.00	Put	7.85740	0.00786	8.16870	0.00817	7.857	24.53	0.02	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.24	Put	14.05360	0.01405	15.15910	0.01516	14.054	23.45	0.04	0.00	0	405.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.50	Put	25.55090	0.02555	28.97390	0.02897	25.551	22.17	0.07	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.56	Put	29.29420	0.02929	33.52070	0.03352	29.294	21.88	0.08	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.68	Put	38.43560	0.03844	44.65780	0.04466	38.436	21.29	0.11	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.70	Put	40.20480	0.04020	46.81480	0.04681	40.205	21.19	0.11	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.78	Put	48.09200	0.04809	57.90590	0.05791	48.092	20.80	0.13	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Call	623.81690	0.62382	584.22650	0.58423	623.817	21.14	0.78	146,957,682.30	13,000	47,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.00	Put	92.01690	0.09202	109.22650	0.10923	92.017	21.14	0.22	0.00	0	3,500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Call	485.17420	0.48517	452.07900	0.45208	485.174	21.58	0.69	0.00	0	700.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.20	Put	153.37420	0.15337	177.07900	0.17708	153.374	21.58	0.31	0.00	0	500.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.30	Call	423.89120	0.42389	394.11710	0.39412	423.891	21.81	0.63	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.50	Put	285.98990	0.28599	320.02430	0.32002	285.990	22.25	0.47	0.00	0	47,300.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Call	273.33130	0.27333	254.15720	0.25416	273.331	22.52	0.48	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.60	Put	341.53130	0.34153	379.15720	0.37916	341.531	22.52	0.52	0.00	0	65.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.62	Call	265.16470	0.26516	246.57540	0.24658	265.165	22.58	0.46	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.70	Put	402.68210	0.40268	443.12790	0.44313	402.682	22.82	0.57	0.00	0	1,400.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.72	Call	227.29270	0.22729	211.47110	0.21147	227.293	22.88	0.42	0.00	0	350.00
\$ / R	On 19/09/2016	Foreign Exchange Future	14.76	Put	441.67270	0.44167	483.68240	0.48368	441.673	23.00	0.60	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Call	144.84610	0.14485	135.32080	0.13532	144.846	23.72	0.29	0.00	0	5,050.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.00	Put	613.04610	0.61305	660.32080	0.66032	613.046	23.72	0.71	0.00	0	1,565.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.20	Call	103.56120	0.10356	96.59370	0.09659	103.561	24.32	0.22	0.00	0	11,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.30	Call	87.27730	0.08728	80.42910	0.08043	87.277	24.62	0.19	0.00	0	2,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.60	Put	1,116.97320	1.11697	1,170.43870	1.17044	1,116.973	25.08	0.88	0.00	0	1,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.70	Put	1,208.05910	1.20806	1,262.32400	1.26232	1,208.059	25.24	0.90	0.00	0	325.00
\$ / R	On 19/09/2016	Foreign Exchange Future	15.86	Call	28.64990	0.02865	27.09080	0.02709	28.650	25.48	0.08	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.03	Call	20.30300	0.02030	20.26860	0.02027	20.303	25.83	0.06	0.00	0	525.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.39	Call	11.58340	0.01158	11.60020	0.01160	11.583	27.38	0.03	0.00	0	20,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.51	Call	9.69060	0.00969	9.70540	0.00971	9.691	27.90	0.03	0.00	0	15,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.64	Call	8.02810	0.00803	8.03710	0.00804	8.028	28.46	0.02	0.00	0	635.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.66	Call	7.80270	0.00780	7.81050	0.00781	7.803	28.54	0.02	0.00	0	5,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	16.70	Call	7.37350	0.00737	7.37900	0.00738	7.374	28.72	0.02	0.00	0	1,600.00
\$ / R	On 19/09/2016	Foreign Exchange Future	17.70	Call	2.77280	0.00277	3.05220	0.00305	2.773	34.05	0.01	0.00	0	10,000.00
\$ / R	On 19/09/2016	Foreign Exchange Future	19.55	Call	1.04620	0.00105	0.95330	0.00095	1.046	44.16	0.00	0.00	0	17,500.00
\$ / R	On 22/09/2016	Any day expiry	14.54080		14.54080	14.54080	14.48400	14.48400		22.17	0.00	0.00	0	0.00
\$ / R	On 22/09/2016	Any day expiry	14.20	Put	167.58770	0.16759	190.77000	0.19077	167.588	21.44	0.32	0.00	0	16,500.00
\$ / R	On 27/09/2016	Any day expiry			14.55580	14.55580	14.49900	14.49900		21.58	0.00	0.00	0	500.00
\$ / R	On 28/09/2016	Any day expiry			14.55880	14.55880	14.50210	14.50210		21.56	0.00	0.00	0	900.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	0.48170	0.00048	0.46700	0.00047	0.482	25.55	0.00	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	13.50	Put	32.05290	0.03205	35.24100	0.03524	32.053	19.84	0.08	0.00	0	150.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	2.72350	0.00272	2.51620	0.00252	2.724	31.78	0.01	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.41	Call	2.62060	0.00262	2.42890	0.00243	2.621	32.71	0.01	0.00	0	150.00
\$ / R	On 29/09/2016	Any day expiry			14.56180	14.56180	14.50510	14.50510		21.52	0.00	0.00	0	2,740.00
\$ / R	On 30/09/2016	Any day expiry			14.56480	14.56480	14.50810	14.50810		21.52	0.00	0.00	0	2,545.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/10/2016	Any day expiry		14.57960	14.57960		14.52260	14.52260		21.33	0.00	0.00	0	27.00
\$ / R	On 10/10/2016	Any day expiry		14.59410	14.59410		14.61750	14.61750		21.01	0.00	14,617,500.00	1,000	1,000.00
\$ / R	On 14/10/2016	Any day expiry		14.60560	14.60560		14.54870	14.54870		21.04	0.00	0.00	0	830.00
\$ / R	On 19/10/2016	Any day expiry		14.62010	14.62010		14.56320	14.56320		20.85	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	469.03100	0.46903	438.37210	0.43837	469.031	20.82	0.53	0.00	0	12,000.00
\$ / R	On 26/10/2016	Any day expiry		14.64040	14.64040		14.58350	14.58350		20.82	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	3.72020	0.00372	3.36690	0.00337	3.720	23.16	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	76.81090	0.07681	79.75290	0.07975	76.811	19.12	0.13	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	7.74230	0.00774	3.98450	0.00398	7.742	27.95	0.01	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	7.07540	0.00708	3.45930	0.00346	7.075	28.02	0.01	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry		14.64330	14.64330		14.58640	14.58640		20.82	0.00	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	45.25240	0.04525	46.29810	0.04630	45.252	18.92	0.09	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	291.61200	0.29161	307.20530	0.30721	291.612	20.11	0.35	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	363.66880	0.36367	339.09760	0.33910	363.669	21.52	0.42	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	748.41300	0.74841	782.79790	0.78280	748.413	21.74	0.61	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	120.43910	0.12044	111.97690	0.11198	120.439	24.13	0.17	0.00	0	9,960.00
\$ / R	On 07/11/2016	Any day expiry		14.67460	14.67460		14.61800	14.61800		20.68	0.00	0.00	0	0.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	696.11180	0.69611	728.61660	0.72862	696.112	21.31	0.56	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	128.29120	0.12829	120.87500	0.12088	128.291	24.26	0.16	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry		14.68310	14.68310		14.62660	14.62660		20.82	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	1,205.04290	1.20504	1,154.87010	1.15487	1,205.043	19.24	0.83	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	758.99060	0.75899	720.86630	0.72087	758.991	20.05	0.65	0.00	0	30,000.00
\$ / R	On 17/11/2016	Any day expiry		14.70270	14.70270		14.64650	14.64650		20.76	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	72.99490	0.07299	77.17820	0.07718	72.995	18.94	0.11	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,182.22930	1.18223	1,224.02470	1.22402	1,182.229	22.61	0.70	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	90.67760	0.09068	86.20400	0.08620	90.678	25.44	0.11	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry		14.73360	14.73360		14.67790	14.67790		20.73	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	7.43900	0.00744	7.55730	0.00756	7.439	20.71	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	128.18540	0.12819	136.13400	0.13613	128.185	19.06	0.17	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	34.65450	0.03465	31.42330	0.03142	34.654	30.45	0.04	0.00	0	400.00
\$ / R	On 13/12/2016	Any day expiry		14.77690	14.77690		14.72150	14.72150		20.55	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		14.77980	14.77980		14.72440	14.72440		20.53	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		14.79440	14.79440		14.73900	14.73900		20.41	0.00	199,768,783.20	13,503	102,554.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.86900	0.01087	11.01670	0.01102	10.869	20.02	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.50	Put	33.78100	0.03378	34.37700	0.03438	33.781	19.16	0.05	0.00	0	24,146.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	38.67740	0.03868	39.38130	0.03938	38.677	19.05	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	69.59030	0.06959	71.05190	0.07105	69.590	18.55	0.09	0.00	0	148,350.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	97.54870	0.09755	103.20700	0.10321	97.549	18.52	0.12	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,572.51770	1.57252	1,523.72880	1.52373	1,572.518	18.61	0.86	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	118.11770	0.11812	124.72880	0.12473	118.118	18.61	0.14	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	119.96370	0.11996	126.65790	0.12666	119.964	18.62	0.15	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	150.21450	0.15021	158.22820	0.15823	150.215	18.73	0.17	0.00	0	25,586.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	1,292.83990	1.29284	1,247.41660	1.24742	1,292.840	18.89	0.79	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	198.43990	0.19844	208.41660	0.20842	198.440	18.89	0.21	0.00	0	3,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	211.98170	0.21198	222.48080	0.22248	211.982	18.93	0.23	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	217.56970	0.21757	228.65690	0.22866	217.570	18.94	0.23	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	1,087.19810	1.08720	1,046.63020	1.04663	1,087.198	19.25	0.72	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	292.79810	0.29280	307.63020	0.30763	292.798	19.25	0.28	0.00	0	88,390.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	1,036.89970	1.03690	997.52000	0.99752	1,036.900	19.37	0.70	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	1,030.73560	1.03074	991.50420	0.99150	1,030.736	19.38	0.69	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	330.19870	0.33020	346.51890	0.34652	330.199	19.40	0.31	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	338.00380	0.33800	354.62820	0.35463	338.004	19.43	0.31	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	976.48250	0.97648	938.61460	0.93861	976.483	19.51	0.67	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	370.32360	0.37032	388.16430	0.38816	370.324	19.54	0.33	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	391.40950	0.39141	410.01670	0.41002	391.409	19.62	0.34	0.00	0	1,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	413.16960	0.41317	432.55090	0.43255	413.170	19.69	0.36	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	482.48040	0.48248	504.20060	0.50420	482.480	19.91	0.39	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	801.30970	0.80131	768.41130	0.76841	801.310	19.98	0.59	0.00	0	100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	506.90970	0.50691	529.41130	0.52941	506.910	19.98	0.41	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	573.47020	0.57347	597.99830	0.59800	573.470	20.17	0.44	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	611.09750	0.61110	636.70700	0.63671	611.098	20.27	0.46	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	666.96410	0.66696	695.17890	0.69518	666.964	20.41	0.48	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	636.73110	0.63673	610.41680	0.61042	636.731	20.52	0.51	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.98	Put	775.61070	0.77561	806.39410	0.80639	775.611	20.74	0.52	0.00	0	1,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	582.54580	0.58255	558.20530	0.55821	582.546	20.77	0.47	0.00	0	2,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	788.14580	0.78815	819.20530	0.81921	788.146	20.77	0.53	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	918.30250	0.91830	952.30680	0.95231	918.303	21.13	0.57	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	925.02890	0.92503	959.21700	0.95922	925.029	21.15	0.57	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	451.57960	0.45158	433.17960	0.43318	451.580	21.51	0.39	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,057.17960	1.05718	1,094.17960	1.09418	1,057.180	21.51	0.61	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Call	424.09390	0.42409	406.84250	0.40684	424.094	21.71	0.37	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,129.69390	1.12969	1,167.84250	1.16784	1,129.694	21.71	0.63	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,181.49440	1.18149	1,220.41220	1.22041	1,181.494	21.84	0.64	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,264.53280	1.26453	1,304.60850	1.30461	1,264.533	22.06	0.66	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,357.27780	1.35728	1,398.54160	1.39854	1,357.278	22.30	0.68	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	340.94680	0.34095	327.28380	0.32728	340.947	22.39	0.31	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	310.82580	0.31083	297.67390	0.29767	310.826	22.69	0.29	0.00	0	25,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,516.42580	1.51643	1,558.67390	1.55867	1,516.426	22.69	0.71	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	255.20480	0.25520	244.41020	0.24441	255.205	23.21	0.24	0.00	0	66,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	1,906.33070	1.90633	1,951.99680	1.95200	1,906.331	23.48	0.78	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	1,957.81400	1.95781	2,003.85610	2.00386	1,957.814	23.58	0.78	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	219.45050	0.21945	210.21490	0.21021	219.450	23.62	0.21	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,096.72860	2.09673	2,143.70220	2.14370	2,096.729	23.85	0.80	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	191.41610	0.19142	183.42330	0.18342	191.416	23.99	0.19	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	175.63920	0.17564	168.35230	0.16835	175.639	24.23	0.18	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	170.35970	0.17036	163.30930	0.16331	170.360	24.31	0.17	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	166.26100	0.16626	159.39880	0.15940	166.261	24.38	0.17	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	131.63690	0.13164	127.14790	0.12715	131.637	25.04	0.14	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	124.38760	0.12439	121.41820	0.12142	124.388	25.28	0.13	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	116.40380	0.11640	113.79870	0.11380	116.404	25.73	0.12	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	114.99920	0.11500	112.45660	0.11246	114.999	25.82	0.12	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	101.98000	0.10198	100.01900	0.10002	101.980	26.70	0.10	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	99.74460	0.09974	97.88190	0.09788	99.745	26.87	0.10	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	98.30210	0.09830	96.50320	0.09650	98.302	26.99	0.10	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	97.59360	0.09759	95.82530	0.09583	97.594	27.04	0.10	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	75.98430	0.07598	72.19850	0.07220	75.984	29.23	0.08	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	71.46750	0.07147	67.58820	0.06759	71.468	29.26	0.07	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	70.43210	0.07043	66.60110	0.06660	70.432	29.26	0.07	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	63.09370	0.06309	59.60900	0.05961	63.094	29.26	0.06	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	58.59920	0.05860	55.33010	0.05533	58.599	29.26	0.06	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	41.79960	0.04180	39.36350	0.03936	41.800	29.26	0.05	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	40.23880	0.04024	37.88260	0.03788	40.239	29.26	0.04	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	38.43740	0.03844	36.17400	0.03617	38.437	29.26	0.04	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	34.52210	0.03452	32.46270	0.03246	34.522	29.26	0.04	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	31.22290	0.03122	29.33810	0.02934	31.223	29.26	0.04	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	29.34170	0.02934	27.55770	0.02756	29.342	29.26	0.03	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	26.30270	0.02630	24.68350	0.02468	26.303	29.26	0.03	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	25.09300	0.02509	23.54000	0.02354	25.093	29.26	0.03	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	16.32860	0.01633	15.27060	0.01527	16.329	29.26	0.02	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	12.39340	0.01239	11.56790	0.01157	12.393	29.26	0.02	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	11.80000	0.01180	11.01030	0.01101	11.800	29.26	0.01	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			14.86710	14.86710	14.81190	14.81190		20.12	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	299.81020	0.29981	313.32840	0.31333	299.810	18.81	0.27	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	351.17850	0.35118	338.11860	0.33812	351.178	22.47	0.29	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.90200	14.90200	14.84700	14.84700		20.04	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	363.74570	0.36375	378.99100	0.37899	363.746	18.80	0.30	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	445.26350	0.44526	429.55900	0.42956	445.263	21.74	0.35	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			15.03900	15.03900	14.98430	14.98430		19.89	0.00	892,760,157.00	59,363	78,969.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	21.75800	0.02176	28.25910	0.02826	21.758	15.81	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	106.78350	0.10678	0.00000	0.00000	106.784	17.19	0.11	76,211,902.08	46,000	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	405.71340	0.40571	0.00000	0.00000	405.713	18.56	0.29	404,198,297.92	92,000	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	988.11740	0.98812	1,017.79990	1.01780	988.117	20.17	0.50	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,071.60210	1.07160	1,102.74800	1.10275	1,071.602	20.37	0.53	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,302.89190	1.30289	1,337.64460	1.33764	1,302.892	20.90	0.58	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,331.24980	1.33125	1,366.40620	1.36641	1,331.250	20.96	0.59	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,114.55270	2.11455	2,157.26150	2.15726	2,114.553	22.56	0.72	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	315.86840	0.31587	0.00000	0.00000	315.868	23.33	0.23	316,345,989.12	92,000	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	207.52090	0.20752	202.71150	0.20271	207.521	25.17	0.16	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	206.93560	0.20694	202.15310	0.20215	206.936	25.20	0.16	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	178.41270	0.17841	174.81830	0.17482	178.413	26.41	0.13	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	163.01200	0.16301	160.06510	0.16007	163.012	27.24	0.12	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	57.95770	0.05796	55.94300	0.05594	57.958	27.61	0.05	0.00	0	1,800.00

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 12/04/2017	Any day expiry		15.12670	15.12670		15.07250	15.07250		19.93	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	378.18720	0.37819	391.20640	0.39121	378.187	18.44	0.26	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	433.82220	0.43382	421.20270	0.42120	433.822	22.68	0.28	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry		15.16480	15.16480		15.11070	15.11070		19.87	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	440.65200	0.44065	455.17480	0.45517	440.652	18.51	0.29	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	534.14560	0.53415	519.41370	0.51941	534.146	22.10	0.33	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		15.32730	15.32730		15.27360	15.27360		19.94	0.00	0.00	0	149,791.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	480.65560	0.48066	493.34810	0.49335	480.656	18.47	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	526.76260	0.52676	540.44810	0.54045	526.763	18.57	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	835.40220	0.83540	858.27270	0.85827	835.402	19.27	0.40	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,196.69280	1.19669	1,224.05420	1.22405	1,196.693	20.14	0.49	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,379.37740	1.37938	1,409.11400	1.40911	1,379.377	20.51	0.53	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	783.82040	0.78382	764.10230	0.76410	783.820	21.16	0.41	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	669.86560	0.66987	653.38310	0.65338	669.866	21.83	0.36	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	424.91400	0.42491	413.76140	0.41376	424.914	23.65	0.24	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	372.38170	0.37238	364.98960	0.36499	372.382	24.42	0.22	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	300.94990	0.30095	295.45630	0.29546	300.950	26.37	0.17	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry		15.39660	15.39660		15.34280	15.34280		19.95	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	435.73290	0.43573	447.09830	0.44710	435.733	18.33	0.25	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	500.51410	0.50051	487.66170	0.48766	500.514	23.30	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future		15.60290	15.60290		15.54920	15.54920		20.14	0.00	0.00	0	2,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	136.99760	0.13700	146.31970	0.14632	136.998	16.55	0.10	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	394.17730	0.39418	406.64310	0.40664	394.177	17.97	0.22	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.88450	15.88450		15.83230	15.83230		20.75	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future		16.16600	16.16600		16.11550	16.11550		21.13	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		16.44760	16.44760		16.39870	16.39870		21.45	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	472.21850	0.47222	508.71630	0.50872	472.218	18.34	0.19	0.00	0	70,530.00
\$ / R MAXI	On 19/09/2016	Foreign Exchange Future		14.53180	14.53180		14.47500	14.47500		22.36	0.00	2,862,764.60	197	575.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.79440	14.79440		14.73900	14.73900		20.41	0.00	369,860.00	25	177.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		15.03900	15.03900		14.98430	14.98430		19.89	0.00	60,156.00	4	53.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		15.32730	15.32730		15.27360	15.27360		19.94	0.00	0.00	0	3.00
£ / R	On 31/08/2016	Any day expiry		18.97570	18.97570		18.87170	18.87170		12.16	0.00	0.00	0	3.00
£ / R	On 08/09/2016	Any day expiry		18.99620	18.99620		18.89700	18.89700		22.45	0.00	0.00	0	0.00
£ / R	On 08/09/2016	Any day expiry	21.20	Put	2,206.03640	2.20604	2,305.83030	2.30583	2,206.036	28.74	0.99	0.00	0	12,264.00
£ / R	On 08/09/2016	Any day expiry	25.85	Call	0.02620	0.00003	0.01820	0.00002	0.026	51.18	0.00	0.00	0	12,264.00
£ / R	On 19/09/2016	Foreign Exchange Future		19.04100	19.04100		18.94250	18.94250		20.29	0.00	33,816,816.00	1,776	47,140.00
£ / R	On 19/09/2016	Foreign Exchange Future	18.90	Put	292.15980	0.29216	350.85960	0.35086	292.160	20.22	0.43	0.00	0	1,050.00
£ / R	On 19/09/2016	Foreign Exchange Future	22.50	Call	2.52180	0.00252	3.00480	0.00300	2.522	28.22	0.01	0.00	0	500.00
£ / R	On 19/09/2016	Foreign Exchange Future	23.60	Call	1.00590	0.00101	1.29360	0.00129	1.006	32.12	0.00	0.00	0	700.00
£ / R	On 19/09/2016	Foreign Exchange Future	25.30	Call	0.17160	0.00017	0.23410	0.00023	0.172	35.91	0.00	0.00	0	800.00
£ / R	On 05/10/2016	Any day expiry		19.11550	19.11550		19.01260	19.01260		19.57	0.00	0.00	0	112.00
£ / R	On 19/12/2016	Foreign Exchange Future		19.42790	19.42790		19.32650	19.32650		18.73	0.00	19,427,900.00	1,000	21,766.00

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	17.13	Put	97.87510		0.09788		96.35880	0.09636	97.875	18.53	0.10	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	2,231.91620		2.23192		2,320.73790	2.32074	2,231.916	20.52	0.79	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	53.19960		0.05320		47.69780	0.04770	53.200	24.50	0.05	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			19.78680		19.78680		19.68870	19.68870		18.56	0.00	375,949.20	19	1,172.00
£ / R	On 25/04/2017	Any day expiry			19.97370		19.97370		19.87580	19.87580		18.62	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			20.21390		20.21390		20.11580	20.11580			0.00	0.00	0	9,525.00
£ / R	On 18/12/2017	Foreign Exchange Future			21.04570		21.04570		20.95520	20.95520		18.35	0.00	0.00	0	520.00
¥ / R	On 19/09/2016	Foreign Exchange Future			0.14146		0.14146		0.14172	0.14172		21.62	0.00	0.00	0	18,271.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.14469		0.14469		0.14493	0.14493		20.13	0.00	0.00	0	3,592.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14769		0.14769		0.14799	0.14799		19.58	0.00	0.00	0	1,368.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.15127		0.15127		0.15159	0.15159		19.76	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.15470		0.15470		0.16000	0.16000		20.14	0.00	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			16.21120		16.21120		16.17480	16.17480		20.34	0.00	30,055,564.80	1,854	37,431.00
€ / R	On 19/09/2016	Foreign Exchange Future	14.87	Put	14.93650		0.01494		15.44250	0.01544	14.937	21.85	0.04	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	15.81	Call	537.35670		0.53736		517.54960	0.51755	537.357	19.68	0.71	0.00	0	10,000.00
€ / R	On 19/09/2016	Foreign Exchange Future	16.68	Call	148.75800		0.14876		143.43470	0.14343	148.758	21.61	0.30	0.00	0	20,000.00
€ / R	On 30/09/2016	Any day expiry			16.25540		16.25540		16.22190	16.22190		20.16	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			16.49090		16.49090		16.45540	16.45540		18.98	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			16.57770		16.57770		16.53870	16.53870		18.90	0.00	7,658,897.40	462	18,499.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	722.52380		0.72252		705.65790	0.70566	722.524	18.78	0.54	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	886.03670		0.88604		911.10430	0.91110	886.037	19.38	0.55	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	22.90620		0.02291		14.08760	0.01409	22.906	25.32	0.03	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.91870		16.91870		16.88410	16.88410		18.71	0.00	389,130.10	23	4,900.00
€ / R	On 19/06/2017	Foreign Exchange Future			17.32470		17.32470		17.29210	17.29210		18.87	0.00	0.00	0	77,291.00
€ / R	On 18/09/2017	Foreign Exchange Future			17.70660		17.70660		17.67670	17.67670		19.15	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			18.08480		18.08480		18.06000	18.06000		19.72	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.74740		99.74740		100.01653	100.01653			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.89036		96.89036		97.16178	97.16178			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.70634		95.70634		95.97707	95.97707			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.80014		97.80014		98.06760	98.06760			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.09168		100.09168		100.09389	100.09389			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.07796		100.07796		100.08498	100.08498			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.76815		99.76815		99.78167	99.78167			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.89358		99.89358		99.91348	99.91348			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.24567		100.24567		100.27429	100.27429			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.60175		99.60175		99.63875	99.63875			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.34617		99.34617		99.38965	99.38965			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.52589		99.52589		99.56119	99.56119			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
5Y STND	On 17/12/2020	Interest Rate Swap		99.04429	99.04429		99.20565	99.20565			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		98.46381	98.46381		98.62581	98.62581			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		97.85001	97.85001		98.01106	98.01106			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		98.19987	98.19987		98.36153	98.36153			0.00	0.00	0	0.00
AL37	On 03/11/2016	Index Future		500.66200	500.66200		499.67500	499.67500			0.00	0.00	0	14.00
AL37	On 02/02/2017	Index Future		510.35900	510.35900		509.35300	509.35300			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		576.11500	576.11500		574.28000	574.28000			0.00	0.00	0	9.00
AL7T	On 02/02/2017	Index Future		587.27300	587.27300		585.40200	585.40200			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		525.06800	525.06800		523.46400	523.46400			0.00	0.00	0	718.00
ALBI	On 02/02/2017	Index Future		535.23700	535.23700		533.60200	533.60200			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		546.05400	546.05400		544.40000	544.40000			0.00	0.00	0	0.00
AU\$ / R	On 19/09/2016	Foreign Exchange Future		10.91280	10.91280		10.94850	10.94850		16.52	0.00	12,102,295.20	1,109	10,558.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		11.08460	11.08460		11.12250	11.12250		15.19	0.00	8,424,296.00	760	1,725.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		11.24820	11.24820		11.28790	11.28790		14.79	0.00	663,643.80	59	3,505.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		11.44210	11.44210		11.48440	11.48440		15.22	0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.62860	11.62860		11.67270	11.67270		15.61	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.81900	11.81900		11.87000	11.87000		16.19	0.00	0.00	0	0.00
CAD/ R	On 19/09/2016	Foreign Exchange Future		11.10720	11.10720		11.10690	11.10690		17.38	0.00	0.00	0	2,230.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		11.31350	11.31350		11.31480	11.31480		15.87	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		11.50650	11.50650		11.50890	11.50890		15.51	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		11.73440	11.73440		11.74000	11.74000		15.93	0.00	0.00	0	0.00
CHF / R	On 19/09/2016	Foreign Exchange Future		14.81130	14.81130		14.78990	14.78990		20.89	0.00	0.00	0	1,858.00
CHF / R	On 19/12/2016	Foreign Exchange Future		15.16700	15.16700		15.14570	15.14570		19.25	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		15.49920	15.49920		15.48090	15.48090		19.25	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		15.89460	15.89460		15.88000	15.88000		19.59	0.00	0.00	0	0.00
CNH / R	On 19/09/2016	Foreign Exchange Future		2.16970	2.16970		2.16260	2.16260		19.02	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.19920	2.19920		2.19200	2.19200		17.38	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.22580	2.22580		2.21930	2.21930		17.17	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.25680	2.25680		2.25000	2.25000		18.22	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.19260	2.19260		2.18520	2.18520		17.78	0.00	0.00	0	435.00
DKK / R	On 19/09/2016	Foreign Exchange Future		2.17820	2.17820		2.17320	2.17320		18.92	0.00	143,761.20	66	201.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.22820	2.22820		2.22260	2.22260		17.33	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.27410	2.27410		2.27000	2.27000		16.92	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



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
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.50188		77.60873		10.53865	77.37373			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.58367		79.11214		10.62168	78.87258			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.65460		76.91641		10.69354	76.67400			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	10.60939		81.86697		10.64614	81.59744			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.68566		83.45317		10.72361	83.17838			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.75596		80.87765		10.79486	80.59942			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	523.31800		523.31800		521.78100	521.78100			0.00	0.00	0	418.00
GOVI	On 02/02/2017	GOVI	533.45300		533.45300		531.88600	531.88600			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	544.23400		544.23400		542.64900	542.64900			0.00	0.00	0	0.00
HK\$/R	On 19/09/2016	Foreign Exchange Future	1.87340		1.87340		1.86660	1.86660		21.15	0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.90920		1.90920		1.90250	1.90250		19.94	0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.94200		1.94200		1.93520	1.93520		19.58	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.98040		1.98040		1.97000	1.97000		19.73	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.67976		128.67976		128.67502	128.67502			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	107.73732		107.73732		107.73312	107.73312			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	135.92112		135.92112		135.91607	135.91607			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

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
I2046	On 03/11/2016	Bond Future	133.24735		133.24735		133.24198	133.24198			0.00	3,064,689.05	23	17,730.00
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	144.00578		144.00578		144.00004	144.00004			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	249.95000		249.95000		250.04200	250.04200			0.00	0.00	0	1,023.00
IGOV	On 02/02/2017	Index Future	254.80600		254.80600		254.89900	254.89900			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.97000		259.97000		260.07200	260.07200			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	677.20900		677.20900		677.37300	677.37300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	690.36400		690.36400		690.53100	690.53100			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		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.62000		92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.64000		92.36000		7.64000	92.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.71000		92.29000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.74000		92.26000		7.74000	92.26000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.84000		92.16000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.86000		92.14000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.87000		92.13000		7.87000	92.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.89000		92.11000		7.89000	92.11000			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	0.14310		0.14310		0.14240	0.14240			0.00	0.00	0	1,266.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.14320		0.14320		0.14240	0.14240			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.14320		0.14320		0.14240	0.14240			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.14370		0.14370		0.14000	0.14000			0.00	0.00	0	0.00
NGN / R	On 19/09/2016	Foreign Exchange Future	0.08810		0.08810		0.08780	0.08780			0.00	0.00	0	0.00
NGN / R	On 19/12/2016	Foreign Exchange Future	0.04140		0.04140		0.04190	0.04190			0.00	0.00	0	0.00
NGN / R	On 13/03/2017	Foreign Exchange Future	0.04030		0.04030		0.04090	0.04090			0.00	0.00	0	0.00
NGN / R	On 19/06/2017	Foreign Exchange Future	0.03930		0.03930		0.04000	0.04000			0.00	0.00	0	0.00
NZ\$ / R	On 19/09/2016	Foreign Exchange Future	10.48340		10.48340		10.47430	10.47430		17.75	0.00	0.00	0	100.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.63320		10.63320		10.62590	10.62590		16.53	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.77870		10.77870		10.77290	10.77290		16.29	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.95310		10.95310		10.95000	10.95000		16.72	0.00	0.00	0	0.00
PULA / R	On 19/09/2016	Foreign Exchange Future	1.34550		1.34550		1.33940	1.33940			0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.36130		1.36130		1.35540	1.35540			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.37610		1.37610		1.37020	1.37020			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
PULA / R	On 19/06/2017	Foreign Exchange Future			1.39190		1.39190		1.39000	1.39000			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/09/2016	Foreign Exchange Future			1.31030		1.31030		1.30860	1.30860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.31320		1.31320		1.31120	1.31120			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.31570		1.31570		1.31400	1.31400			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.31880		1.31880		1.32000	1.32000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/09/2016	Foreign Exchange Future			1.11560		1.11560		1.11740	1.11740			0.00	0.00	0	13,348.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.12050		1.12050		1.12210	1.12210			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12500		1.12500		1.12680	1.12680			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.13030		1.13030		1.13000	1.13000			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			9.00838		113.76411		9.06045	113.40156		8.84	0.00	104,662,981.20	920	95,145.00
R186	On 03/11/2016	Bond Future	8.30	Call	249.83000		0.24983		214.56000	0.21456	249.830	8.78	0.12	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	3,993.07000		3.99307		4,290.86000	4.29086	3,993.070	8.85	0.78	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	2,480.33000		2.48033		2,720.41000	2.72041	2,480.330	9.02	0.61	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	2,149.04000		2.14904		2,371.44000	2.37144	2,149.040	9.07	0.56	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	1,454.25000		1.45425		1,631.18000	1.63118	1,454.250	9.19	0.43	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,501.69000		2.50169		2,293.69000	2.29369	2,501.690	9.24	0.63	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,429.89000		3.42989		3,180.48000	3.18048	3,429.890	9.36	0.73	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			9.05445		110.66444		9.10864	110.29485		8.97	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,001.62000		1.00162		914.39000	0.91439	1,001.620	8.95	0.26	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.90	Put	3,232.65000		3.23265		3,448.77000	3.44877	3,232.650	9.20	0.55	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,704.37000		1.70437		1,847.36000	1.84736	1,704.370	9.49	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,481.34000		1.48134		1,610.96000	1.61096	1,481.340	9.55	0.32	0.00	0	6,500.00
R186	On 04/05/2017	Bond Future			9.09008		112.90271		9.14607	112.52852		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			303.22829		303.22829		303.21769	303.21769			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			249.81575		249.81575		250.14085	250.14085			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			8.67025		97.05699		8.72275	96.81312		6.62	0.00	4,852,849.50	50	15,142.00
R2023	On 02/02/2017	Bond Future			8.71751		98.93703		8.77283	98.68840		6.37	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.74360		97.00276		8.80132	96.75161		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			7.75359		101.61554		7.81506	101.56559		0.90	0.00	0.00	0	30,174.00

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
R203	On 02/02/2017	Bond Future		7.74227	103.58395		7.83043	103.53301		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future		7.30777	101.50342		7.44895	101.45408		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		9.36312	91.93208		9.40467	91.64370			0.00	0.00	0	29,408.00
R2030	On 02/02/2017	Bond Future		9.41034	89.70692		9.45330	89.41292			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future		9.45207	91.52166		9.49613	91.22408			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		9.45982	91.16172		9.51161	90.77700		12.64	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future		9.50927	92.92774		9.56273	92.53553		12.38	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.54955	90.64631		9.60439	90.24859		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		9.55078	95.87365		9.58719	95.57606			0.00	0.00	0	4,315.00
R2035	On 02/02/2017	Bond Future		9.60223	97.73076		9.63979	97.42740			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.64133	95.20104		9.67972	94.89401			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future		9.61259	92.44330		9.64892	92.14765		14.16	0.00	100,485,867.10	1,087	39,322.00
R2037	On 02/02/2017	Bond Future		9.65975	89.97766		9.69718	89.67625		14.53	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.70200	91.79798		9.74025	91.49282		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		7.98034	103.08361		8.03559	102.97784		2.18	0.00	0.00	0	28,913.00
R204	On 02/02/2017	Bond Future		8.00001	101.03974		8.06327	100.93191		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.97157	103.08317		8.04358	102.97576		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		9.63700	96.55196		9.67331	96.23443		14.89	0.00	0.00	0	3,584.00
R2040	On 02/02/2017	Bond Future		9.68344	93.91561		9.72083	93.59191		15.28	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.72506	95.81556		9.76326	95.48774		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		9.66102	93.64471		9.69730	93.32471		15.65	0.00	0.00	0	18,597.00
R2044	On 02/02/2017	Bond Future		9.70625	91.07717		9.74359	90.75091		16.08	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.74678	92.91970		9.78491	92.58922		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		9.62708	93.01282		9.66338	92.68393		16.30	0.00	0.00	0	61,284.00
R2048	On 02/02/2017	Bond Future		9.67387	94.81444		9.71122	94.47924		16.02	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
R2048	On 04/05/2017	Bond Future			9.70962		92.28923		9.74774	91.94957		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			8.23928		99.54579		8.29838	99.38594		3.36	0.00	0.00	0	52,265.00
R207	On 02/02/2017	Bond Future			8.27369		97.83138		8.33844	97.66840		3.17	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,866.57000		1.86657		1,744.16000	1.74416	1,866.570	3.35	0.78	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.28895		99.81006		8.35932	99.64631		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.26294		98.27114		8.34124	98.10405		2.68	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	950.09000		0.95009		873.38000	0.87338	950.090	2.72	0.48	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			8.42306		94.67284		8.47610	94.48867		4.78	0.00	0.00	0	30,188.00
R208	On 02/02/2017	Bond Future			8.46500		96.50688		8.52178	96.31910		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.48539		95.05414		8.54558	94.86505		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
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			9.50529		72.06636		9.54156	71.81952		14.65	0.00	792,729.96	11	35,483.00
R209	On 03/11/2016	Bond Future	8.81	Call	319.50000		0.31950		292.64000	0.29264	319.500	14.55	0.14	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	385.73000		0.38573		354.06000	0.35406	385.730	14.58	0.17	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	3,916.45000		3.91645		4,115.12000	4.11512	3,916.450	14.69	0.75	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	3,861.05000		3.86105		4,058.62000	4.05862	3,861.050	14.70	0.75	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	2,456.10000		2.45610		2,616.72000	2.61672	2,456.100	14.96	0.59	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,552.58000		1.55258		1,455.01000	1.45501	1,552.580	15.03	0.46	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	2,026.79000		2.02679		2,171.73000	2.17173	2,026.790	15.06	0.52	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.54899		73.46245		9.58628	73.21086		14.40	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.58455		71.79604		9.62261	71.54119		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			187.20703		187.20703		187.19982	187.19982			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			141.67604		141.67604		141.66929	141.66929			0.00	0.00	0	56.00

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
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	148.21603		148.21603		148.21087	148.21087			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	9.37907		82.78309		9.43082	82.43484		12.32	0.00	0.00	0	42,521.00
R213	On 02/02/2017	Bond Future	9.42784		84.38661		9.48126	84.03159		12.07	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.46381		82.53900		9.51858	82.17889		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	9.58613		72.33277		9.62239	72.07552		15.57	0.00	0.00	0	29,396.00
R214	On 02/02/2017	Bond Future	9.63156		73.73383		9.66884	73.47162		15.32	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.66605		71.92469		9.70407	71.65900		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
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	25,328.56000	25,328.56000		25,263.85000	25,263.85000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	25,819.05000	25,819.05000		25,752.21000	25,752.21000				0.00	0.00	0	0.00
SGD / R	On 19/09/2016	Foreign Exchange Future	10.65180	10.65180		10.63030	10.63030			18.12	0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.84170	10.84170		10.82140	10.82140			16.73	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	11.02070	11.02070		11.00000	11.00000			16.29	0.00	0.00	0	0.00
TRY / R	On 19/09/2016	Foreign Exchange Future	4.88990	4.88990		4.88010	4.88010			16.97	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.88330	4.88330		4.87520	4.87520			15.52	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.87780	4.87780		4.87000	4.87000			15.08	0.00	0.00	0	0.00
ZMW / R	On 19/09/2016	Foreign Exchange Future	1.50140	1.50140		1.46640	1.46640				0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.43560	1.43560		1.40630	1.40630				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38060	1.38060		1.36250	1.36250				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32190	1.32190		1.29000	1.29000				0.00	0.00	0	0.00

**Total for Derivatives :** **4,102,100,600.33**    **444,743**    **3,868,457.00**

**Grand Total:** **4,102,100,600.33**    **444,743**    **3,868,457.00**