



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: 28/09/2016

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 28/09/2016	Any day expiry	13.60030	13.60030		13.53240	13.53240		19.00	0.00	14,280,315.00	1,050	0.00
\$ / R	On 29/09/2016	Any day expiry	13.66110	13.66110		13.53240	13.53240		18.53	0.00	37,154,126.00	2,740	2,740.00
\$ / R	On 30/09/2016	Any day expiry	13.66110	13.66110		13.53250	13.53250		18.47	0.00	0.00	0	403.00
\$ / R	On 30/09/2016	Any day expiry	15.00	Call	0.05160	0.00005	0.42710	0.00043	0.052	38.28	0.00	0	10,000.00
\$ / R	On 03/10/2016	Any day expiry	13.66600	13.66600		13.54020	13.54020		16.42	0.00	0.00	0	0.00
\$ / R	On 03/10/2016	Any day expiry	13.75	Call	75.64580	0.07565	53.25330	0.05325	75.646	17.61	0.39	0.00	30,000.00
\$ / R	On 03/10/2016	Any day expiry	14.30	Call	9.07950	0.00908	6.88540	0.00689	9.080	24.14	0.06	0.00	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.45	Call	5.53600	0.00554	4.27200	0.00427	5.536	25.94	0.03	0.00	10,000.00
\$ / R	On 03/10/2016	Any day expiry	14.61	Put	947.42570	0.94743	1,072.46900	1.07247	947.426	27.85	0.98	0.00	18,400.00
\$ / R	On 03/10/2016	Any day expiry	14.76	Call	2.27920	0.00228	1.77960	0.00178	2.279	29.65	0.01	0.00	18,400.00
\$ / R	On 04/10/2016	Any day expiry	13.66870	13.66870		13.54280	13.54280		16.76	0.00	0.00	0	10,000.00
\$ / R	On 04/10/2016	Any day expiry	14.60	Put	934.85960	0.93486	1,059.24660	1.05925	934.860	25.29	0.98	0.00	10,000.00
\$ / R	On 05/10/2016	Any day expiry	13.67130	13.67130		13.54540	13.54540		17.00	0.00	0.00	0	56.00
\$ / R	On 05/10/2016	Any day expiry	13.43	Put	48.74780	0.04875	90.10520	0.09011	48.748	18.28	0.24	0.00	16,000.00
\$ / R	On 05/10/2016	Any day expiry	13.81	Put	214.27000	0.21427	316.08300	0.31608	214.270	17.60	0.66	0.00	5,000.00
\$ / R	On 07/10/2016	Any day expiry	13.67670	13.67670		13.55060	13.55060		18.62	0.00	0.00	0	1,200.00

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 07/10/2016	Any day expiry	13.85	Put	265.38550	0.26539	372.17250	0.37217	265.385	19.07	0.66	0.00	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry			13.68450	13.68450	13.55830	13.55830		17.07	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	98.28400	0.09828	80.82130	0.08082	98.284	17.63	0.34	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	89.59750	0.08960	74.20550	0.07421	89.598	17.73	0.32	0.00	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	27.80060	0.02780	26.02570	0.02603	27.801	18.89	0.12	0.00	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry			13.68970	13.68970	13.56340	13.56340		16.72	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry			13.69230	13.69230	13.56600	13.56600		16.88	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	23.44310	0.02344	23.92340	0.02392	23.443	19.60	0.09	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	771.14310	0.77114	897.92340	0.89792	771.143	19.60	0.91	0.00	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry			13.69490	13.69490	13.56860	13.56860		17.04	0.00	0.00	0	1,123.00
\$ / R	On 14/10/2016	Any day expiry	14.00	Call	91.37740	0.09138	79.10150	0.07910	91.377	18.12	0.29	0.00	0	46,000.00
\$ / R	On 19/10/2016	Any day expiry			13.70790	13.70790	13.58140	13.58140		17.06	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	31.02520	0.03103	27.97880	0.02798	31.025	19.86	0.10	0.00	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry			13.71300	13.71300	13.58650	13.58650		17.24	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	332.82770	0.33283	430.97750	0.43098	332.828	17.84	0.59	0.00	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry			13.72080	13.72080	13.59420	13.59420		17.05	0.00	0.00	0	0.00
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	112.52610	0.11253	167.74380	0.16774	112.526	16.59	0.29	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	164.05470	0.16405	231.88810	0.23189	164.055	16.80	0.38	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.72600	13.72600	13.59940	13.59940		17.36	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.89900	0.00090	1.30610	0.00131	0.899	20.58	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	157.69570	0.15770	220.22100	0.22022	157.696	16.95	0.35	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.23590	0.00024	0.16600	0.00017	0.236	34.75	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.20010	0.00020	0.14030	0.00014	0.200	34.75	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.72860	13.72860	13.60190	13.60190		17.42	0.00	0.00	0	2,500.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	81.45900	0.08146	123.17000	0.12317	81.459	16.59	0.22	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	631.35510	0.63136	742.33660	0.74234	631.355	19.18	0.75	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	30.37700	0.03038	27.20080	0.02720	30.377	21.46	0.08	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,356.72990	1.35673	1,480.14550	1.48015	1,356.730	21.76	0.93	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	2.53160	0.00253	1.99260	0.00199	2.532	23.70	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.73120	13.73120	13.60450	13.60450		17.44	0.00	0.00	0	3,640.00
\$ / R	On 07/11/2016	Any day expiry			13.75760	13.75760	13.63080	13.63080		18.51	0.00	68,614.00	5	19.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,257.77260	1.25777	1,379.04500	1.37905	1,257.773	21.94	0.87	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	6.42380	0.00642	7.02260	0.00702	6.424	24.15	0.02	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.76560	13.76560	13.63870	13.63870		18.45	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	430.45280	0.43045	376.77850	0.37678	430.453	18.22	0.59	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	187.33300	0.18733	167.47240	0.16747	187.333	19.90	0.32	0.00	0	30,000.00
\$ / R	On 15/11/2016	Any day expiry			13.77890	13.77890	13.65200	13.65200		18.31	0.00	0.00	0	2,120.00
\$ / R	On 17/11/2016	Any day expiry			13.78420	13.78420	13.65730	13.65730		18.28	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	145.87280	0.14587	197.89790	0.19790	145.873	17.37	0.26	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,854.89740	1.85490	1,979.74880	1.97975	1,854.897	22.80	0.92	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	5.87840	0.00588	5.40510	0.00541	5.878	25.63	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.81340	13.81340	13.68650	13.68650		17.89	0.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	7.30200	0.00730	10.85710	0.01086	7.302	18.81	0.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	250.51520	0.25052	318.49880	0.31850	250.515	17.39	0.36	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.21060	0.00021	0.16840	0.00017	0.211	25.15	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			13.85090	13.85090	13.72350	13.72350		18.13	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,092.88720	1.09289	1,205.83010	1.20583	1,092.887	20.33	0.74	0.00	0	15,000.00
\$ / R	On 13/12/2016	Any day expiry			13.85360	13.85360	13.72610	13.72610		18.13	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.85630	13.85630	13.72880	13.72880		18.11	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.86970	13.86970	13.74190	13.74190		18.32	0.00	1,712,297,683.20	123,456	451,353.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	15.58150	0.01558	20.41770	0.02042	15.582	18.77	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	55.95020	0.05595	79.06540	0.07907	55.950	16.70	0.10	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	79.39680	0.07940	108.49100	0.10849	79.397	16.83	0.14	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	129.63100	0.12963	169.21220	0.16921	129.631	17.03	0.20	0.00	0	152,170.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	190.95970	0.19096	243.24940	0.24325	190.960	17.26	0.27	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	762.75300	0.76275	693.48190	0.69348	762.753	17.46	0.70	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	233.05300	0.23305	291.58190	0.29158	233.053	17.46	0.30	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	236.79730	0.23680	295.84430	0.29584	236.797	17.48	0.31	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	297.36930	0.29737	364.09240	0.36409	297.369	17.73	0.36	0.00	0	25,686.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	560.55820	0.56056	509.26010	0.50926	560.558	18.07	0.57	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	390.85820	0.39086	467.36010	0.46736	390.858	18.07	0.43	5,820,097.20	1,000	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	416.45470	0.41645	495.28920	0.49529	416.455	18.15	0.44	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	426.93890	0.42694	506.99180	0.50699	426.939	18.19	0.45	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	429.47260	0.42947	392.43790	0.39244	429.473	18.67	0.48	0.00	0	3,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	559.77260	0.55977	650.53790	0.65054	559.773	18.67	0.52	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	410.90590	0.41091	0.00000	0.00000	410.906	18.79	0.46	1,882,775.40	300	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	400.13370	0.40013	366.00690	0.36601	400.134	18.86	0.45	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	396.60110	0.39660	362.82730	0.36283	396.601	18.88	0.45	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	623.40070	0.62340	717.77460	0.71777	623.401	18.91	0.56	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	636.48550	0.63649	731.54910	0.73155	636.486	18.96	0.56	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	366.12960	0.36613	335.39440	0.33539	366.130	19.10	0.42	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	689.97090	0.68997	787.68200	0.78768	689.971	19.14	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	724.30540	0.72431	823.58190	0.82358	724.305	19.26	0.60	0.00	0	6,040.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	759.30470	0.75930	860.08330	0.86008	759.305	19.38	0.61	0.00	0	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	780.61450	0.78061	882.26280	0.88226	780.614	19.45	0.62	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	317.47020	0.31747	291.60240	0.29160	317.470	19.47	0.38	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	868.08040	0.86808	972.98170	0.97298	868.080	19.73	0.65	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	275.22160	0.27522	253.53670	0.25354	275.222	19.85	0.34	0.00	0	1,600.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	905.52160	0.90552	1,011.63670	1.01164	905.522	19.85	0.66	0.00	0	77,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,005.42830	1.00543	1,114.41910	1.11442	1,005.428	20.15	0.70	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,028.97970	1.02898	1,138.58050	1.13858	1,028.980	20.22	0.70	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	232.40660	0.23241	214.79910	0.21480	232.407	20.29	0.29	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,060.65300	1.06065	1,171.04100	1.17104	1,060.653	20.32	0.71	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,141.13570	1.14114	1,253.35090	1.25335	1,141.136	20.55	0.73	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	199.96460	0.19996	185.39050	0.18539	199.965	20.69	0.26	0.00	0	5,550.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	176.84880	0.17685	164.39650	0.16440	176.849	21.02	0.23	0.00	0	6,805.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,307.14880	1.30715	1,422.49650	1.42250	1,307.149	21.02	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	162.10260	0.16210	150.98030	0.15098	162.103	21.26	0.21	0.00	0	1,000.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	148.67950	0.14868	138.44960	0.13845	148.680	21.49	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,478.97950	1.47898	1,596.54960	1.59655	1,478.980	21.49	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,487.70700	1.48771	1,605.32970	1.60533	1,487.707	21.52	0.80	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	138.61940	0.13862	128.99860	0.12900	138.619	21.67	0.19	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	124.41440	0.12441	116.08140	0.11608	124.414	21.91	0.17	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,654.71440	1.65471	1,774.18140	1.77418	1,654.714	21.91	0.83	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	115.80160	0.11580	108.23950	0.10824	115.802	22.06	0.16	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,744.05030	1.74405	1,864.46890	1.86447	1,744.050	22.10	0.84	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,807.16570	1.80717	1,928.18890	1.92819	1,807.166	22.24	0.85	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,907.23340	1.90723	2,029.11640	2.02912	1,907.233	22.46	0.86	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,017.52010	2.01752	2,140.22660	2.14023	2,017.520	22.70	0.88	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	83.48920	0.08349	78.70520	0.07871	83.489	22.80	0.12	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	73.30360	0.07330	69.35070	0.06935	73.304	23.09	0.11	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,203.60360	2.20360	2,327.45070	2.32745	2,203.604	23.09	0.89	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	66.70380	0.06670	63.27230	0.06327	66.704	23.31	0.10	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	56.32690	0.05633	53.68780	0.05369	56.327	23.70	0.08	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,649.62050	2.64962	2,775.29060	2.77529	2,649.620	24.02	0.93	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,707.25150	2.70725	2,833.16280	2.83316	2,707.252	24.14	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	46.19040	0.04619	44.40340	0.04440	46.190	24.18	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,861.37700	2.86138	2,988.20080	2.98820	2,861.377	24.44	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	38.39130	0.03839	37.86990	0.03787	38.391	24.58	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	34.14630	0.03415	34.32070	0.03432	34.146	24.82	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	32.75910	0.03276	33.15380	0.03315	32.759	24.91	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	31.69450	0.03169	32.25540	0.03226	31.694	24.98	0.05	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	23.12730	0.02313	24.91510	0.02492	23.127	25.66	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	21.21070	0.02121	23.23830	0.02324	21.211	25.85	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	18.73890	0.01874	21.05090	0.02105	18.739	26.13	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	18.31310	0.01831	20.67070	0.02067	18.313	26.18	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	14.50890	0.01451	16.34880	0.01635	14.509	26.72	0.02	472,474.05	1,500	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	13.52430	0.01352	15.30030	0.01530	13.524	26.72	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	12.90290	0.01290	14.63660	0.01464	12.903	26.72	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	12.60230	0.01260	14.31490	0.01431	12.602	26.72	0.02	1,107,909.04	4,000	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	4.94900	0.00495	5.94100	0.00594	4.949	26.72	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	4.42210	0.00442	5.34520	0.00535	4.422	26.72	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	4.31250	0.00431	5.22070	0.00522	4.313	26.72	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	3.56870	0.00357	4.37090	0.00437	3.569	26.72	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	3.14250	0.00314	3.87940	0.00388	3.143	26.72	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.75600	0.00176	2.24890	0.00225	1.756	26.72	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.64450	0.00164	2.11500	0.00212	1.644	26.72	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.51970	0.00152	1.96430	0.00196	1.520	26.72	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	1.26270	0.00126	1.65180	0.00165	1.263	26.72	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	1.06190	0.00106	1.40480	0.00140	1.062	26.72	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.95390	0.00095	1.27080	0.00127	0.954	26.72	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.78990	0.00079	1.06550	0.00107	0.790	26.72	0.00	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.72830	0.00073	0.98760	0.00099	0.728	26.72	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.34690	0.00035	0.49430	0.00049	0.347	26.72	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.21550	0.00022	0.31710	0.00032	0.216	26.72	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.19800	0.00020	0.29300	0.00029	0.198	26.72	0.00	0.00	0	69,895.00
\$ / R	On 13/01/2017	Any day expiry			13.93700	13.93700	13.80830	13.80830		18.26	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	556.36390	0.55636	644.24130	0.64424	556.364	18.26	0.48	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	103.21060	0.10321	98.09070	0.09809	103.211	22.81	0.13	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			13.96930	13.96930	13.84030	13.84030		18.19	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	658.87810	0.65888	750.98480	0.75098	658.878	18.50	0.51	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	150.18790	0.15019	142.42100	0.14242	150.188	22.09	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.09600	14.09600	13.96560	13.96560		18.29	0.00	55,284,512.00	3,922	92,461.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	68.20430	0.06820	86.73320	0.08673	68.204	16.60	0.09	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	214.97640	0.21498	262.16330	0.26216	214.976	16.85	0.22	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	695.27290	0.69527	786.17130	0.78617	695.273	18.29	0.48	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	883.83640	0.88384	982.47630	0.98248	883.836	18.84	0.54	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,055.14860	1.05515	1,159.21040	1.15921	1,055.149	19.30	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,495.47970	1.49548	1,609.81740	1.60982	1,495.480	20.42	0.69	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,600.78540	1.60079	1,716.62170	1.71662	1,600.785	20.68	0.71	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,882.64190	1.88264	2,000.45580	2.00046	1,882.642	21.26	0.75	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,916.38590	1.91639	2,034.59560	2.03460	1,916.386	21.33	0.76	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	263.29320	0.26329	251.67180	0.25167	263.293	21.42	0.24	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	208.44860	0.20845	200.16120	0.20016	208.449	22.07	0.19	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,811.04030	2.81104	2,936.06510	2.93607	2,811.040	22.90	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	125.35970	0.12536	124.54660	0.12455	125.360	24.15	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	87.29110	0.08729	81.17240	0.08117	87.291	26.72	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	86.71970	0.08672	80.64080	0.08064	86.720	26.72	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	59.71280	0.05971	55.52340	0.05552	59.713	26.72	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	46.08950	0.04609	42.86340	0.04286	46.089	26.72	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	10.71340	0.01071	10.00080	0.01000	10.713	26.72	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.17670	14.17670	14.04540	14.04540		18.34	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	632.55230	0.63255	718.65500	0.71865	632.552	18.02	0.43	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	185.49490	0.18549	183.93970	0.18394	185.495	23.03	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.21150	14.21150	14.07990	14.07990		18.40	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	724.54700	0.72455	815.46820	0.81547	724.547	18.24	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	241.67390	0.24167	235.49260	0.23549	241.674	22.38	0.20	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.35870	14.35870	14.22600	14.22600		18.38	0.00	7,380,371.80	514	149,004.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	602.13660	0.60214	687.68540	0.68769	602.137	17.59	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	622.33880	0.62234	709.10660	0.70911	622.339	17.65	0.38	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	750.52260	0.75052	844.20110	0.84420	750.523	18.02	0.42	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	790.08260	0.79008	885.65540	0.88566	790.083	18.12	0.44	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	818.92560	0.81893	915.81240	0.91581	818.926	18.20	0.45	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,240.71280	1.24071	1,351.59140	1.35159	1,240.713	19.20	0.56	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,690.99950	1.69100	1,810.81750	1.81082	1,691.000	20.18	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	491.48020	0.49148	480.50820	0.48051	491.480	20.64	0.33	0.00	0	2,280.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,912.78020	1.91278	2,034.50820	2.03451	1,912.780	20.64	0.67	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	475.62140	0.47562	465.15460	0.46515	475.621	20.75	0.32	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	430.99360	0.43099	422.45840	0.42246	430.994	21.09	0.29	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	404.01480	0.40401	396.59390	0.39659	404.015	21.31	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	335.89090	0.33589	331.08560	0.33109	335.891	21.96	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	220.80300	0.22080	221.54330	0.22154	220.803	24.56	0.15	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	198.32030	0.19832	194.11520	0.19412	198.320	25.59	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	118.13290	0.11813	116.52780	0.11653	118.133	25.59	0.09	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.42060	14.42060	14.28750	14.28750		18.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	676.25740	0.67626	765.99480	0.76599	676.257	17.79	0.39	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	264.74890	0.26475	267.52240	0.26752	264.749	23.99	0.18	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.60450	14.60450	14.47030	14.47030		18.69	0.00	0.00	0	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	247.89880	0.24790	304.49590	0.30450	247.899	16.43	0.18	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	609.02720	0.60903	689.73420	0.68973	609.027	17.55	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.94200	14.94200	14.80880	14.80880		19.38	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.29200	15.29200	15.16020	15.16020		19.90	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.64190	15.64190	15.51160	15.51160		20.29	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	603.18180	0.60318	681.92010	0.68192	603.182	18.07	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.86970	13.86970	13.74190	13.74190		18.32	0.00	457,700.10	33	340.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.09600	14.09600	13.96560	13.96560		18.29	0.00	211,440.00	15	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.35870	14.35870	14.22600	14.22600		18.38	0.00	43,076.10	3	42.00
£ / R	On 05/10/2016	Any day expiry			17.77540	17.77540	17.60100	17.60100		14.98	0.00	0.00	0	117.00
£ / R	On 27/10/2016	Any day expiry			17.85450	17.85450	17.67950	17.67950		15.52	0.00	0.00	0	41.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.05510	18.05510	17.87850	17.87850		16.71	0.00	544,794,587.40	30,174	98,025.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	106.22370	0.10622	146.55450	0.14655	106.224	15.62	0.15	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	193.78320	0.19378	249.02470	0.24902	193.783	16.05	0.23	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	244.77960	0.24478	308.69950	0.30870	244.780	16.18	0.28	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	418.94380	0.41894	507.10690	0.50711	418.944	16.50	0.40	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	441.93460	0.44193	0.00000	0.00000	441.935	16.53	0.41	5,941,440.00	800	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,384.44580	3.38445	3,557.68440	3.55768	3,384.446	20.37	0.96	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	12.63290	0.01263	10.78020	0.01078	12.633	28.67	0.02	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.38390	18.38390	18.20360	18.20360		17.34	0.00	459,597.50	25	3,583.00
£ / R	On 25/04/2017	Any day expiry			18.55340	18.55340	18.37160	18.37160		17.79	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.76710	18.76710	18.58350	18.58350		18.70	0.00	0.00	0	13,275.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.61520	19.61520	19.43150	19.43150		18.70	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13831	0.13831	0.13744	0.13744		19.77	0.00	0.00	0	11,449.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.14114	0.14114	0.14025	0.14025		19.28	0.00	0.00	0	1,360.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14443	0.14443	0.14352	0.14352		19.48	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14756	0.14756	0.14664	0.14664		22.29	0.00	0.00	0	0.00
€ / R	On 30/09/2016	Any day expiry			15.29740	15.29740	15.15280	15.15280		18.21	0.00	0.00	0	34.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 28/11/2016	Any day expiry			15.50780		15.50780		15.36630	15.36630		16.86	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.58460		15.58460		15.44190	15.44190		16.99	0.00	64,270,890.40	4,124	44,303.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	224.09770		0.22410		213.47860	0.21348	224.098	18.75	0.27	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,472.61080		1.47261	1,610.14360	1.61014		1,472.611	19.51	0.80	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.62960		0.00163		1.54870	0.00155	1.630	25.52	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.90130		15.90130		15.75520	15.75520		17.17	0.00	0.00	0	8,345.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.27080		16.27080		16.12180	16.12180		16.59	0.00	0.00	0	77,532.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.62110		16.62110		16.47020	16.47020		17.48	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.04770		17.04770		16.89950	16.89950		18.59	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.44054		97.44054		97.54604	97.54604			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.51623		94.51623		94.61668	94.61668			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.28830		93.28830		93.38169	93.38169			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.38852		95.38852		95.47457	95.47457			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.05981		99.05981		99.14163	99.14163			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06861		100.06861		100.06861	100.06861			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00872		100.00872		100.00864	100.00864			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63176		99.63176		99.63401	99.63401			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66093		99.66093		99.66580	99.66580			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.90983		99.90983		99.91659	99.91659			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.93737		99.93737		99.94388	99.94388			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.20783		99.20783		99.21584	99.21584			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.85556		98.85556		98.86558	98.86558			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.89037		98.89037		98.90482	98.90482			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.37000		99.37000		99.39000	99.39000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.62698		97.62698		97.69782	97.69782			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.94786		96.94786		97.02928	97.02928			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.23505		96.23505		96.32693	96.32693			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.49377		96.49377		96.59329	96.59329			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.72536		98.72536		98.82490	98.82490			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			507.87700		507.87700		507.62900	507.62900			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			517.62500		517.62500		517.37600	517.37600			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			589.44100		589.44100		589.05600	589.05600			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			600.75500		600.75500		600.36600	600.36600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			537.83600		537.83600		537.68600	537.68600			0.00	0.00	0	706.00
ALBI	On 02/02/2017	Index Future			548.15900		548.15900		548.01000	548.01000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			559.09400		559.09400		558.94700	558.94700			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
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.59800	10.59800	10.50600	10.50600				13.42	0.00	74,186.00	7	12,675.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.74990	10.74990	10.65610	10.65610				13.45	0.00	0.00	0	3,292.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.92620	10.92620	10.83120	10.83120				14.05	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.09290	11.09290	10.99570	10.99570				14.42	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.32830	11.32830	11.23160	11.23160				15.11	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.46750	10.46750	10.37060	10.37060				14.26	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.64540	10.64540	10.54670	10.54670				14.31	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.85270	10.85270	10.75250	10.75250				14.68	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	682.16850	682.16850	682.16850	682.16850					0.00	0.00	0	20,000.00
CF CANDO CAHA	On 03/10/2016	Can-Do Future	42.60880	42.60880	42.60880	42.60880					0.00	0.00	0	30,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.32040	14.32040	14.20010	14.20010				16.96	0.00	0.00	0	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.63200	14.63200	14.50840	14.50840				17.61	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.99470	14.99470	14.86920	14.86920				18.51	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06530	2.06530	2.04780	2.04780				15.55	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.09140	2.09140	2.07290	2.07290				15.62	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.12060	2.12060	2.09990	2.09990				16.58	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.05890	2.05890	2.04150	2.04150				16.89	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.09100	2.09100	2.07320	2.07320				15.24	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.13400	2.13400	2.11570	2.11570				15.30	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.18498	79.68008	10.18748	79.66341					0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.25843	81.20933	10.26087	81.19328					0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.32208	79.03480	10.32445	79.01939					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
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	10.31363		84.09326		10.31097	84.11375			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.38247		85.70744		10.37960	85.72929			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.44607		83.15461		10.44298	83.17787			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	535.49600		535.49600		535.28900	535.28900			0.00	5,354,960.00	1	422.00
GOVI	On 02/02/2017	GOVI	545.77400		545.77400		545.56700	545.56700			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	556.66200		556.66200		556.45500	556.45500			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.79000		1.79000		1.77350	1.77350		18.03	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.82060		1.82060		1.80370	1.80370		17.62	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.85540		1.85540		1.83840	1.83840		18.07	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	128.54853		128.54853		128.51520	128.51520			0.00	0.00	0	3,044.00
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	108.18431		108.18431		108.15597	108.15597			0.00	0.00	0	4,686.00
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	135.86195		135.86195		135.82686	135.82686			0.00	0.00	0	20,753.00
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	133.43251		133.43251		132.54607	132.54607			0.00	0.00	0	17,594.00
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	143.86212		143.86212		143.82369	143.82369			0.00	2,589,518.16	18	21,644.00
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	249.58300		249.58300		249.45500	249.45500			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future	254.38800		254.38800		254.26100	254.26100			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future	259.47800		259.47800		259.35000	259.35000			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future	676.56000		676.56000		676.20600	676.20600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	689.67300		689.67300		689.31300	689.31300			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.37000		92.63000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.39000		92.61000		7.38000	92.62000			0.00	463,060,000.00	20,000	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.40000		92.60000		7.39000	92.61000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/02/2017		Jibar Tradeable Future	7.41000	92.59000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.42000	92.58000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.41000	92.59000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.41000	92.59000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.39000	92.61000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.39000	92.61000		7.37000	92.63000			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
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.39000	92.61000		7.37000	7.37000			0.00	0.00	0	0.00
KES / R	On 19/12/2016		Foreign Exchange Future	0.13490	0.13490		0.13340	0.13340			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.13500	0.13500		0.13300	0.13300			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.13490	0.13490		0.13360	0.13360			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016		Foreign Exchange Future	10.01490	10.01490		9.98570	9.98570		14.78	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	10.14930	10.14930		10.11940	10.11940		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	10.30650	10.30650		10.27600	10.27600		15.30	0.00	0.00	0	0.00
PULA / R	On 19/12/2016		Foreign Exchange Future	1.32150	1.32150		1.31330	1.31330			0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.33420	1.33420		1.32580	1.32580			0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.34960	1.34960		1.34120	1.34120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016		Foreign Exchange Future	1.30180	1.30180		1.30100	1.30100			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017		Foreign Exchange Future	1.30420	1.30420		1.30350	1.30350			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.30700	1.30700		1.30630	1.30630			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016		Foreign Exchange Future	1.12360	1.12360		1.12370	1.12370			0.00	0.00	0	13,266.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.12810	1.12810		1.12810	1.12810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.13320	1.13320		1.13330	1.13330			0.00	0.00	0	0.00
R186	On 03/11/2016		Bond Future	8.63553	116.40823		8.64699	116.32569		8.95	0.00	757,119,127.92	6,504	90,828.00
R186	On 03/11/2016	8.30	Call	423.61000	0.42361		418.24000	0.41824	423.610	8.81	0.23	0.00	0	150.00
R186	On 03/11/2016	8.52	Put	1,760.16000	1.76016		1,826.98000	1.82698	1,760.160	8.88	0.60	0.00	0	150.00
R186	On 03/11/2016	8.82	Put	748.89000	0.74889		793.92000	0.79392	748.890	8.99	0.34	0.00	0	150.00
R186	On 03/11/2016	8.90	Put	575.14000	0.57514		613.94000	0.61394	575.140	9.03	0.28	0.00	0	5,092.00
R186	On 03/11/2016	9.10	Put	277.40000	0.27740		301.95000	0.30195	277.400	9.15	0.16	0.00	0	108.00
R186	On 03/11/2016	9.20	Call	4,156.08000	4.15608		4,092.21000	4.09221	4,156.080	9.21	0.89	0.00	0	1,425.00
R186	On 03/11/2016	9.40	Call	5,408.69000	5.40869		5,336.01000	5.33601	5,408.690	9.32	0.95	0.00	0	1,425.00
R186	On 02/02/2017		Bond Future	8.66945	113.33955		8.68119	113.25668		9.08	0.00	0.00	0	0.00
R186	On 02/02/2017	8.00	Call	717.78000	0.71778		706.67000	0.70667	717.780	8.84	0.22	0.00	0	7,000.00
R186	On 02/02/2017	8.37	Call	1,490.36000	1.49036		1,468.64000	1.46864	1,490.360	8.96	0.37	0.00	0	500.00
R186	On 02/02/2017	8.43	Call	1,653.76000	1.65376		1,629.99000	1.62999	1,653.760	8.98	0.40	0.00	0	750.00
R186	On 02/02/2017	8.60	Call	2,175.92000	2.17592		2,145.95000	2.14595	2,175.920	9.03	0.48	0.00	0	7,000.00
R186	On 02/02/2017	8.87	Put	1,786.47000	1.78647		1,828.99000	1.82899	1,786.470	9.15	0.40	0.00	0	500.00
R186	On 02/02/2017	8.90	Put	1,705.02000	1.70502		1,746.38000	1.74638	1,705.020	9.16	0.39	0.00	0	750.00

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 02/02/2017	Bond Future	9.40	Put	730.18000		0.73018		754.06000	0.75406	730.180	9.45	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	606.47000		0.60647		627.44000	0.62744	606.470	9.51	0.17	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.69377		115.60145		8.70579	115.51829		8.86	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			302.49841		302.49841		302.42081	302.42081			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			249.81431		249.81431		249.74838	249.74838			0.00	749,442.93	3	36,009.00
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			8.30023		98.79791		8.31171	98.74331		6.69	0.00	0.00	0	13,216.00
R2023	On 02/02/2017	Bond Future			8.33155		100.69417		8.34340	100.63963		6.43	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.34285		98.76923		8.35507	98.71478		6.41	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			7.37464		101.92437		7.38464	101.91620		0.90	0.00	0.00	0	30,174.00
R203	On 02/02/2017	Bond Future			7.23045		103.88062		7.24282	103.87344		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future			6.52218		101.77889		6.53961	101.77277		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			9.01156		94.42478		9.01801	94.37818			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future			9.04938		92.23119		9.05589	92.18480			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.08258		94.07216		9.08915	94.02594			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			9.12270		93.72544		9.12924	93.67471		12.79	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future			9.16366		95.52430		9.17027	95.47363		12.48	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.19634		93.27016		9.20301	93.21959		12.80	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			9.23366		98.52771		9.23521	98.51447			0.00	0.00	0	4,661.00
R2035	On 02/02/2017	Bond Future			9.27733		100.41882		9.27881	100.40631			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future			9.30985		97.91734		9.31122	97.90587			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			9.29708		95.07639		9.29344	95.10746		14.27	0.00	0.00	0	36,730.00
R2037	On 02/02/2017	Bond Future			9.33689		92.64496		9.33302	92.67768		14.64	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future			9.37268		94.49416		9.36856	94.52869		14.42	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204	On 03/11/2016	Bond Future			7.59459		103.82609		7.60510	103.80576		2.18	0.00	0.00	0	31,543.00
R204	On 02/02/2017	Bond Future			7.56900		101.77847		7.58036	101.75891		1.98	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future			7.48730		103.80954		7.49973	103.79080		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			9.33698		99.24440		9.33839	99.23145		14.97	0.00	19,848,880.00	200	4,623.00
R2040	On 02/02/2017	Bond Future			9.37662		96.64264		9.37795	96.63054		15.37	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.41232		98.57166		9.41356	98.56047		15.13	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			9.36152		96.36158		9.35783	96.39591		15.71	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.40010		93.82969		9.39620	93.86566		16.15	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.43485		95.70257		9.43071	95.74048		15.91	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			9.31697		95.91061		9.32344	95.84850		16.34	0.00	0.00	0	62,123.00
R2048	On 02/02/2017	Bond Future			9.35673		97.75149		9.36327	97.68924		16.06	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.38663		95.26026		9.39322	95.19794		16.56	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			7.82603		100.67264		7.83690	100.64280		3.38	0.00	0.00	0	52,034.00
R207	On 02/02/2017	Bond Future			7.82802		98.96236		7.83949	98.93305		3.19	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,788.32000		2.78832	2,762.51000	2.76251	2,788.320		3.36	0.92	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.80847		100.93734		7.82062	100.90864		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.74232		99.39133		7.75489	99.36410		2.70	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,546.95000		1.54695	1,530.64000	1.53064	1,546.950		2.73	0.66	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			8.01648		96.09931		8.03285	96.04137		4.81	0.00	0.00	0	30,810.00
R208	On 02/02/2017	Bond Future			8.03502		97.94378		8.05222	97.88580		4.48	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.03177		96.49421		8.04988	96.43621		4.33	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			9.18587		74.29737		9.18719	74.28793		14.76	0.00	1,560,244.77	21	37,798.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2016	Bond Future	8.81	Call	416.27000		0.41627		428.06000	0.42806	416.270	14.55	0.22	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	519.78000		0.51978		532.55000	0.53255	519.780	14.58	0.26	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,964.93000		1.96493	1,988.79000	1.98879	1,964.930	14.66	14.66	0.61	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,919.77000		1.91977	1,943.66000	1.94366	1,919.770	14.66	14.66	0.60	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	894.96000		0.89496	916.44000	0.91644	894.960	14.84	14.84	0.37	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	2,349.72000		2.34972	2,360.13000	2.36013	2,349.720	14.92	14.92	0.69	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	641.54000		0.64154	660.70000	0.66070	641.540	14.94	14.94	0.29	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.22259		75.72334	9.22383	75.71454			14.51	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.25202		74.08264	9.25317	74.07455			14.92	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			186.89128		186.89128	186.84222	186.84222				0.00	0.00	0	2,086.00
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			141.90176		141.90176	141.86075	141.86075				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			147.88216		147.88216	147.84421	147.84421				0.00	0.00	0	3,109.00
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			9.03231		85.17162	9.03882	85.12588			12.43	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future			9.07224		86.80630	9.07882	86.76062			12.17	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.10053		84.98501	9.10716	84.93946			12.50	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			9.27655		74.59284	9.27287	74.62040			15.65	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future			9.31521		76.02451	9.31132	76.05342			15.39	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.34405		74.24195	9.33994	74.27232			15.86	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future			24,279.22000		24,279.22000	24,067.72000	24,067.72000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.18730		10.18730	10.09710	10.09710			14.81	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.35620		10.35620	10.26570	10.26570			14.85	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 19/12/2016	Foreign Exchange Future	4.57560	4.57560		4.53730	4.53730		13.80	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.57520	4.57520		4.53670	4.53670		13.84	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.36000	1.36000		1.32300	1.32300			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32460	1.32460		1.28950	1.28950			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.26240	1.26240		1.23010	1.23010			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>3,702,283,968.97</b>	<b>200,415</b>	<b>4,122,217.00</b>
<b>Grand Total:</b>											<b>3,702,283,968.97</b>	<b>200,415</b>	<b>4,122,217.00</b>