



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 07/10/2016	Any day expiry	13.91120	13.91120		13.75230	13.75230		26.17	0.00	0.00	0	1,200.00
\$ / R	On 07/10/2016	Any day expiry	13.85	Put	51.92110	0.05192	167.49020	0.16749	51.921	27.18	0.38	0	40,000.00
\$ / R	On 10/10/2016	Any day expiry	13.91120	13.91120		13.75620	13.75620		19.42	0.00	0.00	0	1,200.00
\$ / R	On 10/10/2016	Any day expiry	13.87	Call	136.84580	0.13685	84.79680	0.08480	136.846	19.84	0.56	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	13.90	Call	118.46110	0.11846	75.90830	0.07591	118.461	19.42	0.52	0	5,000.00
\$ / R	On 10/10/2016	Any day expiry	14.25	Call	37.12870	0.03713	19.72210	0.01972	37.129	25.37	0.19	0	10,000.00
\$ / R	On 12/10/2016	Any day expiry	13.90480	13.90480		13.75900	13.75900		20.09	0.00	0.00	0	0.00
\$ / R	On 13/10/2016	Any day expiry	13.90730	13.90730		13.76050	13.76050		20.25	0.00	0.00	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Call	24.32890	0.02433	13.45350	0.01345	24.329	22.47	0.12	0	10,000.00
\$ / R	On 13/10/2016	Any day expiry	14.44	Put	557.02890	0.55703	692.95350	0.69295	557.029	22.47	0.88	0	10,000.00
\$ / R	On 14/10/2016	Any day expiry	13.90980	13.90980		13.76210	13.76210		20.02	0.00	0.00	0	1,123.00
\$ / R	On 19/10/2016	Any day expiry	13.92250	13.92250		13.77290	13.77290		18.70	0.00	0.00	0	0.00
\$ / R	On 19/10/2016	Any day expiry	14.58	Call	33.58560	0.03359	26.78240	0.02678	33.586	20.91	0.13	0	12,000.00
\$ / R	On 21/10/2016	Any day expiry	13.92780	13.92780		13.77910	13.77910		18.84	0.00	0.00	0	0.00
\$ / R	On 21/10/2016	Any day expiry	13.87	Put	181.57440	0.18157	267.52660	0.26753	181.574	18.61	0.45	0	10,000.00
\$ / R	On 24/10/2016	Any day expiry	13.93590	13.93590		13.78840	13.78840		18.33	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	37.82770	0.03783	71.94630	0.07195	37.828	16.70	0.14	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	67.51620	0.06752	115.43120	0.11543	67.516	17.12	0.22	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry			13.94130	13.94130	13.79460	13.79460		18.39	0.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.55970	0.00056	0.66080	0.00066	0.560	25.35	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	67.60180	0.06760	110.59150	0.11059	67.602	17.32	0.21	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.63570	0.00064	0.39760	0.00040	0.636	42.49	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.54750	0.00055	0.34040	0.00034	0.548	42.49	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry			13.94400	13.94400	13.79770	13.79770		18.40	0.00	0.00	0	2,402.00
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	26.92430	0.02692	49.62310	0.04962	26.924	16.83	0.10	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	442.98830	0.44299	555.31070	0.55531	442.988	19.43	0.67	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	30.48130	0.03048	19.60880	0.01961	30.481	21.67	0.09	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,140.33330	1.14033	1,277.39340	1.27739	1,140.333	21.95	0.92	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	3.51710	0.00352	2.44250	0.00244	3.517	26.54	0.01	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry			13.94670	13.94670	13.80080	13.80080		18.42	0.00	0.00	0	3,640.00
\$ / R	On 01/11/2016	Any day expiry			13.95740	13.95740	13.81320	13.81320		18.13	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	125.82860	0.12583	178.36800	0.17837	125.829	17.50	0.30	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	378.27970	0.37828	296.90890	0.29691	378.280	17.74	0.63	0.00	0	15,400.00
\$ / R	On 07/11/2016	Any day expiry			13.97350	13.97350	13.83180	13.83180		19.75	0.00	430,745.50	31	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,056.51190	1.05651	1,179.64680	1.17965	1,056.512	22.69	0.83	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	6.87440	0.00687	4.99480	0.00499	6.874	25.12	0.02	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.98160	13.98160	13.83960	13.83960		19.66	0.00	0.00	0	0.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	550.11780	0.55012	456.25130	0.45625	550.118	19.03	0.69	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	459.19210	0.45919	0.00000	0.00000	459.192	19.30	0.62	172,397,885.00	20,000	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	431.34370	0.43134	0.00000	0.00000	431.344	19.39	0.60	331,262,500.80	40,000	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	292.70320	0.29270	0.00000	0.00000	292.703	20.11	0.46	63,594,867.00	10,000	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	274.12590	0.27413	0.00000	0.00000	274.126	20.26	0.44	120,966,142.40	20,000	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	240.08210	0.24008	192.15450	0.19215	240.082	20.56	0.39	0.00	0	30,000.00
\$ / R	On 15/11/2016	Any day expiry			13.99500	13.99500	13.85260	13.85260		19.40	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.99770	13.99770	13.85520	13.85520		19.38	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			14.00040	14.00040	13.85780	13.85780		19.35	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	85.33490	0.08533	113.93290	0.11393	85.335	18.02	0.18	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,647.91280	1.64791	1,777.04080	1.77704	1,647.913	23.61	0.91	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	6.27720	0.00628	5.22700	0.00523	6.277	26.41	0.01	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.03010	14.03010	13.88650	13.88650		18.96	0.00	0.00	0	390.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	4.57580	0.00458	4.64060	0.00464	4.576	20.43	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	167.49080	0.16749	211.17980	0.21118	167.491	17.89	0.27	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.15420	0.00015	0.22830	0.00023	0.154	25.24	0.00	0.00	0	400.00
\$ / R	On 12/12/2016	Any day expiry			14.06780	14.06780	13.92350	13.92350		19.07	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	923.86230	0.92386	1,029.52070	1.02952	923.862	20.80	0.69	192,571,852.00	20,000	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.07060	14.07060	13.92620	13.92620		19.07	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.07340	14.07340	13.92890	13.92890		19.06	0.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.08730	14.08730	13.94240	13.94240		19.33	0.00	949,596,718.40	67,408	447,311.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.42170	0.01042	11.95580	0.01196	10.422	19.90	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	38.27280	0.03827	46.49570	0.04650	38.273	17.73	0.07	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	12.75	Put	53.09490		0.05309	66.87100	0.06687	53.095	17.63	0.10	0.00	0	25,850.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	90.24990		0.09025	111.35100	0.11135	90.250	17.82	0.15	8,342,033.16	4,000	152,170.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	136.43710		0.13644	166.83990	0.16684	136.437	17.99	0.20	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	915.00310		0.91500	807.98000	0.80798	915.003	18.08	0.76	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	167.70310		0.16770	205.58000	0.20558	167.703	18.08	0.24	33,507,273.80	10,000	7,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	170.51560		0.17052	209.04460	0.20904	170.516	18.08	0.24	0.00	0	4,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	219.96120		0.21996	265.38440	0.26538	219.961	18.35	0.29	0.00	0	25,686.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	685.75830		0.68576	595.72060	0.59572	685.758	18.71	0.65	0.00	0	1,230.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	298.45830		0.29846	353.32060	0.35332	298.458	18.71	0.35	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	320.33240		0.32033	377.56600	0.37757	320.332	18.80	0.37	0.00	0	12,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	329.33190		0.32933	387.51400	0.38751	329.332	18.83	0.38	0.00	0	19,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	530.23740		0.53024	456.73190	0.45673	530.237	19.25	0.55	152,239,994.00	20,000	23,450.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	442.93740		0.44294	514.33190	0.51433	442.937	19.25	0.45	0.00	0	88,460.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	507.33630		0.50734	436.92490	0.43692	507.336	19.33	0.53	0.00	0	300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	494.41160		0.49441	425.42260	0.42542	494.412	19.40	0.52	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	490.17000		0.49017	421.65290	0.42165	490.170	19.43	0.52	0.00	0	1,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	498.66110		0.49866	575.51160	0.57551	498.661	19.45	0.49	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	510.33810		0.51034	588.12410	0.58812	510.338	19.50	0.49	65,747,909.70	9,500	800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	453.44040		0.45344	389.08820	0.38909	453.440	19.64	0.49	0.00	0	4,200.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	558.32860		0.55833	639.78030	0.63978	558.329	19.69	0.52	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	589.33380		0.58933	673.01490	0.67301	589.334	19.80	0.53	0.00	0	6,040.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	621.09590		0.62110	706.95360	0.70695	621.096	19.92	0.55	0.00	0	3,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	640.50540		0.64051	727.64720	0.72765	640.505	19.99	0.56	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	394.33140		0.39433	336.99710	0.33700	394.331	20.01	0.44	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	720.68920		0.72069	812.76840	0.81277	720.689	20.27	0.59	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	342.55360		0.34255	291.69570	0.29170	342.554	20.39	0.39	0.00	0	1,600.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	755.25360		0.75525	849.29570	0.84930	755.254	20.39	0.61	0.00	0	77,649.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	313.59670		0.31360	0.00000	0.00000	313.597	20.62	0.37	102,506,040.00	20,000	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	848.08750		0.84809	946.93140	0.94693	848.088	20.69	0.64	0.00	0	5,700.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	870.09070		0.87009	969.98440	0.96998	870.091	20.76	0.65	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	289.60180		0.28960	245.62330	0.24562	289.602	20.83	0.34	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	899.75170		0.89975	1,001.01140	1.00101	899.752	20.85	0.66	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	975.41480		0.97541	1,079.97440	1.07997	975.415	21.09	0.68	0.00	0	56,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	249.10080		0.24910	210.65770	0.21066	249.101	21.22	0.30	0.00	0	5,550.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	220.05660		0.22006	185.74460	0.18574	220.057	21.55	0.27	0.00	0	6,805.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,132.75660		1.13276	1,243.34460	1.24334	1,132.757	21.55	0.73	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	201.46370		0.20146	169.85410	0.16985	201.464	21.78	0.26	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	184.49940		0.18450	155.39850	0.15540	184.499	22.01	0.24	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,297.19940		1.29720	1,412.99850	1.41300	1,297.199	22.01	0.76	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,305.58820		1.30559	1,421.62730	1.42163	1,305.588	22.03	0.77	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	172.01360		0.17201	144.60100	0.14460	172.014	22.19	0.22	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	154.93670		0.15494	129.43340	0.12943	154.937	22.47	0.20	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,467.63670		1.46764	1,587.03340	1.58703	1,467.637	22.47	0.80	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	144.39130		0.14439	120.24930	0.12025	144.391	22.64	0.19	0.00	0	3,000.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,554.50530	1.55451	1,675.66110	1.67566	1,554.505	22.68	0.81	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,615.82860	1.61583	1,738.32610	1.73833	1,615.829	22.82	0.82	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,713.29100	1.71329	1,837.75260	1.83775	1,713.291	23.04	0.84	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,821.01720	1.82102	1,947.43090	1.94743	1,821.017	23.28	0.85	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	103.59870	0.10360	85.87130	0.08587	103.599	23.38	0.14	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	90.70930	0.09071	75.07670	0.07508	90.709	23.67	0.13	0.00	0	26,436.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,003.40930	2.00341	2,132.67670	2.13268	2,003.409	23.67	0.87	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	82.35370	0.08235	68.09740	0.06810	82.354	23.89	0.12	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	69.21630	0.06922	57.15440	0.05715	69.216	24.28	0.10	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,443.05140	2.44305	2,577.39270	2.57739	2,443.051	24.60	0.91	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,500.05500	2.50006	2,634.90880	2.63491	2,500.055	24.72	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	56.39310	0.05639	46.51190	0.04651	56.393	24.76	0.08	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,652.84200	2.65284	2,788.79460	2.78879	2,652.842	25.04	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	46.91930	0.04692	38.41690	0.03842	46.919	25.19	0.07	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	42.07960	0.04208	34.03660	0.03404	42.080	25.50	0.06	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	40.61470	0.04061	32.60760	0.03261	40.615	25.63	0.06	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	39.48900	0.03949	31.51280	0.03151	39.489	25.73	0.06	0.00	0	52,533.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	30.33930	0.03034	22.74080	0.02274	30.339	26.72	0.05	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	28.26370	0.02826	20.78960	0.02079	28.264	26.99	0.04	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	25.56370	0.02556	18.28180	0.01828	25.564	27.40	0.04	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	25.09600	0.02510	17.85070	0.01785	25.096	27.47	0.04	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	20.87090	0.02087	14.01520	0.01402	20.871	28.26	0.03	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	20.16620	0.02017	13.04080	0.01304	20.166	28.41	0.03	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	19.71490	0.01971	12.42660	0.01243	19.715	28.51	0.03	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	19.49420	0.01949	12.12980	0.01213	19.494	28.56	0.03	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	8.82900	0.00883	4.64590	0.00465	8.829	28.89	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	7.95800	0.00796	4.13830	0.00414	7.958	28.89	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	7.77570	0.00778	4.03290	0.00403	7.776	28.89	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	6.52920	0.00653	3.31960	0.00332	6.529	28.89	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	5.80580	0.00581	2.91260	0.00291	5.806	28.89	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	3.39200	0.00339	1.60030	0.00160	3.392	28.89	0.01	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	3.19260	0.00319	1.49580	0.00150	3.193	28.89	0.01	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	2.96800	0.00297	1.37900	0.00138	2.968	28.89	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	2.50100	0.00250	1.13950	0.00114	2.501	28.89	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	2.13100	0.00213	0.95330	0.00095	2.131	28.89	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	1.92990	0.00193	0.85360	0.00085	1.930	28.89	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	1.62110	0.00162	0.70280	0.00070	1.621	28.89	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	1.50370	0.00150	0.64640	0.00065	1.504	28.89	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.75720	0.00076	0.30080	0.00030	0.757	28.89	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.48730	0.00049	0.18410	0.00018	0.487	28.89	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.45050	0.00045	0.16860	0.00017	0.450	28.89	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.09290	14.09290	13.94780	13.94780		19.44	0.00	0.00	0	720.00
\$ / R	On 13/01/2017	Any day expiry			14.15700	14.15700	14.00990	14.00990		19.13	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	450.54570	0.45055	516.92270	0.51692	450.546	18.77	0.42	0.00	0	2,000.00

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 13/01/2017	Any day expiry	16.17	Call	126.74520	0.12675	106.99370	0.10699	126.745	23.29	0.15	0.00	0	2,000.00
\$ / R	On 25/01/2017	Any day expiry			14.18990	14.18990	14.04250	14.04250		19.13	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	545.53700	0.54554	618.40800	0.61841	545.537	18.95	0.46	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	183.85690	0.18386	157.73810	0.15774	183.857	22.55	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.31850	14.31850	14.17010	14.17010		19.08	0.00	1,332,422,336.00	93,056	104,705.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	48.42540	0.04843	61.91600	0.06192	48.425	16.83	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	174.66410	0.17466	202.42840	0.20243	174.664	17.45	0.18	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	594.97870	0.59498	664.23120	0.66423	594.979	18.75	0.43	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	766.94710	0.76695	847.29830	0.84730	766.947	19.26	0.49	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	926.15410	0.92615	1,014.30680	1.01431	926.154	19.71	0.54	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,341.46550	1.34147	1,445.91740	1.44592	1,341.465	20.78	0.65	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,442.18980	1.44219	1,549.53480	1.54953	1,442.190	21.03	0.67	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,715.85350	1.71585	1,827.42190	1.82742	1,715.854	21.69	0.72	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,748.92820	1.74893	1,860.74110	1.86074	1,748.928	21.76	0.72	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	316.71600	0.31672	281.12500	0.28113	316.716	21.86	0.27	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	250.96990	0.25097	222.39260	0.22239	250.970	22.49	0.22	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,620.32260	2.62032	2,747.07260	2.74707	2,620.323	23.30	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	144.91420	0.14491	132.86650	0.13287	144.914	24.31	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	102.63960	0.10264	91.61240	0.09161	102.640	27.12	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	102.37070	0.10237	91.01460	0.09101	102.371	27.15	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	75.96600	0.07597	62.73500	0.06274	75.966	27.55	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	59.21800	0.05922	48.45140	0.04845	59.218	27.55	0.06	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	14.51800	0.01452	11.28430	0.01128	14.518	27.55	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.40060	14.40060	14.25140	14.25140		19.14	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	542.80510	0.54281	606.04410	0.60604	542.805	18.41	0.38	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	219.66360	0.21966	197.33830	0.19734	219.664	23.37	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.43640	14.43640	14.28650	14.28650		19.19	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	629.25580	0.62926	696.70610	0.69671	629.256	18.62	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	286.45390	0.28645	257.91210	0.25791	286.454	22.75	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.58790	14.58790	14.43480	14.43480		19.28	0.00	7,293,950.00	500	148,276.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	532.34330	0.53234	585.65880	0.58566	532.343	18.11	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	550.20800	0.55021	605.37590	0.60538	550.208	18.15	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	668.55740	0.66856	730.60240	0.73060	668.557	18.52	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	705.27520	0.70528	769.29220	0.76929	705.275	18.63	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	732.09240	0.73209	797.50830	0.79751	732.092	18.71	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,128.37750	1.12838	1,210.52320	1.21052	1,128.378	19.72	0.52	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,555.66040	1.55566	1,653.01050	1.65301	1,555.660	20.65	0.60	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,768.63620	1.76864	1,871.52350	1.87152	1,768.636	21.10	0.64	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	576.53620	0.57654	526.32350	0.52632	576.536	21.10	0.36	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	558.97250	0.55897	509.56880	0.50957	558.973	21.23	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	509.54580	0.50955	462.36800	0.46237	509.546	21.60	0.32	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	478.18580	0.47819	433.77000	0.43377	478.186	21.81	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	398.48780	0.39849	361.31200	0.36131	398.488	22.45	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	253.88410	0.25388	237.44280	0.23744	253.884	24.80	0.17	0.00	0	1,297.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	226.65610	0.22666	212.95290	0.21295	226.656	25.81	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	151.72520	0.15173	128.00440	0.12800	151.725	26.52	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.65120	14.65120	14.49670	14.49670		19.17	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	593.96990	0.59397	653.93790	0.65394	593.970	18.10	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	299.62700	0.29963	280.03820	0.28004	299.627	24.10	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.83920	14.83920	14.67920	14.67970		19.36	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	209.24930	0.20925	237.86950	0.23787	209.249	16.63	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	545.44480	0.54544	591.24010	0.59124	545.445	17.96	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	549.50630	0.54951	595.49050	0.59549	549.506	17.97	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	669.79280	0.66979	617.63300	0.61763	669.793	21.53	0.36	0.00	0	960.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.15900	15.15900	15.00170	15.00170		19.88	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.50180	15.50180	15.34840	15.34840		20.36	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.84470	15.84470	15.69500	15.69500		20.74	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	549.33310	0.54933	595.22400	0.59522	549.333	18.09	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.08730	14.08730	13.94240	13.94240		19.33	0.00	281,746.00	20	382.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.31850	14.31850	14.17010	14.17010		19.08	0.00	0.00	0	96.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.58790	14.58790	14.43480	14.43480		19.28	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.63420	17.63420	17.57850	17.57850		17.29	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.83190	17.83190	17.78110	17.78110		17.09	0.00	181,778,388.60	10,194	74,874.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	136.66980	0.13667	149.26350	0.14926	136.670	16.11	0.19	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	240.44210	0.24044	257.15720	0.25716	240.442	16.48	0.28	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	300.87060	0.30087	320.12870	0.32013	300.871	16.63	0.33	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.75	Put	503.34020	0.50334	529.38440	0.52938	503.340	17.00	0.46	0.00	0	1,100.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	529.61860	0.52962	557.45050	0.55745	529.619	17.05	0.48	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	644.97690	0.64498	676.86120	0.67686	644.977	17.31	0.53	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,601.28920	3.60129	3,652.52010	3.65252	3,601.289	21.78	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	6.94370	0.00694	6.78580	0.00679	6.944	28.99	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.15610	18.15610	18.10230	18.10230		17.77	0.00	13,617,075.00	750	5,178.00
£ / R	On 25/04/2017	Any day expiry			18.32490	18.32490	18.26950	18.26950		18.12	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.53880	18.53880	18.48070	18.48070		0.00	0.00	46,347,000.00	2,500	18,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.35420	19.35420	19.29890	19.29890		19.00	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13585	0.13585	0.13506	0.13506		22.11	0.00	271,977.71	2,002	14,421.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13862	0.13862	0.13780	0.13780		21.52	0.00	0.00	0	1,433.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14191	0.14191	0.14105	0.14105		21.50	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14504	0.14504	0.14412	0.14412		22.95	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.58010	15.58010	15.46110	15.46110		18.68	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.69480	15.69480	15.58040	15.58040		17.93	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.77370	15.77370	15.65880	15.65880		17.85	0.00	52,179,399.60	3,308	51,253.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	268.87680	0.26888	238.09230	0.23809	268.877	19.28	0.32	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,314.06020	1.31406	1,407.47460	1.40747	1,314.060	20.01	0.76	0.00	0	2,961.00

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	21.90	Call	2.23250		0.00223		1.42670	0.00143	2.233	26.81	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.09400		16.09400		15.97600	15.97600			0.00	4,023,500.00	250	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.47260		16.47260		16.34940	16.34940			0.00	0.00	0	77,572.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.83090		16.83090		16.70050	16.70050			0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.24160		17.24160		17.11640	17.11640			0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.92140		97.92140		97.38163	97.38163			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.00986		95.00986		94.46403	94.46403			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.79109		93.79109		93.24462	93.24462			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.88787		95.88787		95.34862	95.34862			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.55194		99.55194		99.02015	99.02015			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06863		100.06863		100.06862	100.06862			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01762		100.01762		100.01539	100.01539			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65442		99.65442		99.64981	99.64981			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.70425		99.70425		99.69291	99.69291			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.97565		99.97565		99.95397	99.95397			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.00296		100.00296		99.98167	99.98167			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.29389		99.29389		99.26419	99.26419			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.96341		98.96341		98.92414	98.92414			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.03088		99.03088		98.98337	98.98337			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.54000		99.54000		99.48000	99.48000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.00174		98.00174		97.74455	97.74455			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.34079		97.34079		97.06242	97.06242			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.64634		96.64634		96.34617	96.34617			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.91973		96.91973		96.59660	96.59660			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.16166		99.16166		98.81805	98.81805			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			505.81700		505.81700		506.83000	506.83000			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			515.50100		515.50100		516.53700	516.53700			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future			586.80200		586.80200		588.81600	588.81600			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future			598.03500		598.03500		600.09300	600.09300			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future			535.32700		535.32700		537.44300	537.44300			0.00	578,153,160.00	108	604.00
ALBI	On 02/02/2017	Index Future			545.57500		545.57500		547.73700	547.73700			0.00	0.00	0	2.00
ALBI	On 04/05/2017	Index Future			556.42100		556.42100		558.63200	558.63200			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future			10.64260		10.64260		10.57890	10.57890		14.24	0.00	0.00	0	12,174.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future			10.79650		10.79650		10.73150	10.73150		14.10	0.00	0.00	0	3,417.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future			10.97530		10.97530		10.90830	10.90830		14.50	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future			11.14290		11.14290		11.07200	11.07200		14.90	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 18/12/2017	Foreign Exchange Future	11.36210		11.36210		11.29420	11.29420		15.46	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.65190		10.65190		10.56880	10.56880		15.22	0.00	0.00	0	4,333.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.83380		10.83380		10.74880	10.74880		15.16	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.04670		11.04670		10.95840	10.95840		15.40	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	517.74180		517.74180		668.43100	668.43100			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.42820		14.42820		14.32290	14.32290		17.37	0.00	4,516,026.60	313	1,858.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.74110		14.74110		14.63240	14.63240		18.12	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.10880		15.10880		14.99740	14.99740		18.89	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08800		2.08800		2.07020	2.07020		16.87	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.11010		2.11010		2.09390	2.09390		16.45	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.13820		2.13820		2.12110	2.12110		17.16	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.08220		2.08220		2.06450	2.06450		17.73	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.12300		2.12300		2.10660	2.10660		15.89	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.16630		2.16630		2.14920	2.14920		15.86	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	10.23395		79.35452		10.18429	79.68468			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.30960		80.87367		10.25820	81.21085			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.37577		78.68680		10.32255	79.03174			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	10.34711		83.83603		10.29740	84.21844			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.41757		85.44099		10.36620	85.83144			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
ES42	On 04/05/2017	Bond Future		10.48312	82.87661		10.42996	83.27599			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		532.97400	532.97400		534.94400	534.94400			0.00	0.00	0	413.00
GOVI	On 02/02/2017	GOVI		543.17700	543.17700		545.19000	545.19000			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI		553.97500	553.97500		556.03500	556.03500			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.81720	1.81720		1.79870	1.79870		18.60	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.84860	1.84860		1.82950	1.82950		18.76	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.88430	1.88430		1.86450	1.86450		19.01	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.56362	128.56362		128.54951	128.54951			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		108.27992	108.27992		108.26800	108.26800			0.00	0.00	0	4,678.00
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		136.67498	136.67498		136.19673	136.19673			0.00	0.00	0	20,563.00
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		134.26635	134.26635		134.10810	134.10810			0.00	0.00	0	17,476.00
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		144.16054	144.16054		143.97473	143.97473			0.00	0.00	0	21,628.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		250.01800	250.01800		249.82300	249.82300			0.00	0.00	0	1,021.00
IGOV	On 02/02/2017	Index Future		254.82000	254.82000		254.62300	254.62300			0.00	0.00	0	57.00
IGOV	On 04/05/2017	Index Future		259.90000	259.90000		259.70300	259.70300			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		677.73400	677.73400		677.26400	677.26400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		690.86200	690.86200		690.38400	690.38400			0.00	0.00	0	155.00
JIBAR FUTURE	On 19/10/2016	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.45000	92.55000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.47000	92.53000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.47000	92.53000		7.45000	92.55000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.49000	92.51000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.48000	92.52000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.48000	92.52000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.47000	92.53000		7.43000	92.57000			0.00	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			7.49000		92.51000		7.43000	92.57000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13750		0.13750		0.13590	0.13590			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13750		0.13750		0.13600	0.13600			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13770		0.13770		0.13610	0.13610			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.04310		10.04310		9.94650	9.94650		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.17730		10.17730		10.07970	10.07970		15.30	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.33570		10.33570		10.23580	10.23580		15.85	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32970		1.32970		1.32160	1.32160			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34150		1.34150		1.33350	1.33350			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35720		1.35720		1.34890	1.34890			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.26580		1.26580		1.27530	1.27530			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26800		1.26800		1.27750	1.27750			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.27080		1.27080		1.28030	1.28030			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.11970		1.11970		1.12310	1.12310			0.00	0.00	0	13,279.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.12400		1.12400		1.12740	1.12740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.12920		1.12920		1.13260	1.13260			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.70812		115.88676		8.65288	116.28329		8.91	0.00	10,313,921.64	89	87,009.00
R186	On 03/11/2016	Bond Future	8.30	Call	218.18000		0.21818		298.44000	0.29844	218.180	8.77	0.15	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,943.74000		1.94374		1,703.85000	1.70385	1,943.740	8.84	0.68	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	787.28000		0.78728		663.29000	0.66329	787.280	8.95	0.39	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	590.18000		0.59018		492.36000	0.49236	590.180	8.99	0.31	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	261.96000		0.26196		213.71000	0.21371	261.960	9.11	0.17	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,615.04000		3.61504		3,979.67000	3.97967	3,615.040	9.17	0.89	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,870.42000		4.87042		5,254.59000	5.25459	4,870.420	9.28	0.95	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.74575		112.80245		8.68816	113.20752		9.03	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future	8.00	Call	550.30000		0.55030		634.87000	0.63487	550.300	8.80	0.18	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,218.63000		1.21863		1,367.12000	1.36712	1,218.630	8.91	0.33	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,364.96000		1.36496		1,525.00000	1.52500	1,364.960	8.93	0.36	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,839.96000		1.83996		2,033.41000	2.03341	1,839.960	8.98	0.44	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,921.55000		1.92155		1,762.09000	1.76209	1,921.550	9.10	0.43	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,833.67000		1.83367		1,679.72000	1.67972	1,833.670	9.12	0.42	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.40	Put	775.29000		0.77529		698.04000	0.69804	775.290	9.40	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	641.42000		0.64142		575.63000	0.57563	641.420	9.46	0.19	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.77435		115.04553		8.71419	115.46022		8.81	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

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/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	303.12494		303.12494		303.09206	303.09206			0.00	0.00	0	875.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future	250.20208		250.20208		250.00827	250.00827			0.00	0.00	0	35,840.00
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	8.39857		98.33142		8.34315	98.59397		6.66	0.00	0.00	0	13,335.00
R2023	On 02/02/2017	Bond Future	8.43618		100.21391		8.37763	100.48230		6.39	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.45464		98.27245		8.39265	98.54754		6.38	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	7.57033		101.76470		7.51562	101.80930		0.89	0.00	0.00	0	23,644.00
R203	On 02/02/2017	Bond Future	7.51951		103.71287		7.43957	103.75921		0.63	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.03023		101.60057		6.89150	101.64920		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	9.09383		93.83290		9.02865	94.30139			0.00	0.00	0	26,853.00
R2030	On 02/02/2017	Bond Future	9.13503		91.62337		9.06757	92.10164			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.17203		93.44557		9.10214	93.93464			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	9.19457		93.17012		9.13450	93.63394		12.72	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.23839		94.95377		9.17632	95.42729		12.44	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.27430		92.68162		9.21011	93.16581		12.76	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	9.28511		98.08942		9.23517	98.51481			0.00	0.00	0	4,822.00
R2035	On 02/02/2017	Bond Future	9.33094		99.96726		9.27936	100.40166			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.36588		97.44986		9.31260	97.89431			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	9.34381		94.67886		9.29384	95.10405		14.25	0.00	7,574,308.80	80	36,770.00
R2037	On 02/02/2017	Bond Future	9.38555		92.23509		9.33402	92.66923		14.61	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.42354		94.06956		9.37036	94.51360		14.39	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	7.76145		103.50405		7.70960	103.60398		2.16	0.00	0.00	0	31,547.00
R204	On 02/02/2017	Bond Future	7.76290		101.44525		7.70303	101.54798		1.97	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.71814		103.46241		7.64743	103.56857		1.69	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

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/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			9.39381		98.72482		9.34385	99.18135		14.95	0.00	0.00	0	4,623.00
R2040	On 02/02/2017	Bond Future			9.43563		96.10819		9.38413	96.57435		15.35	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.47378		98.01967		9.42066	98.49645		15.11	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			9.40835		95.92774		9.35334	96.43772		15.69	0.00	0.00	0	18,511.00
R2044	On 02/02/2017	Bond Future			9.44876		93.38278		9.39212	93.90333		16.13	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.48559		95.24006		9.42724	95.77227		15.89	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			9.36370		95.46363		9.31374	95.94164		16.32	0.00	3,436,690.68	36	62,082.00
R2048	On 02/02/2017	Bond Future			9.40527		97.29119		9.35383	97.77912		16.03	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.43717		94.78412		9.38422	95.28307		16.54	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			7.94821		100.33782		7.89195	100.49182		3.35	0.00	0.00	0	58,834.00
R207	On 02/02/2017	Bond Future			7.96375		98.61620		7.90179	98.77403		3.16	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,459.97000		2.45997		2,604.57000	2.60457	2,459.970	3.33	0.90	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.96121		100.57724		7.89229	100.73952		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.91619		99.01544		7.83938	99.18127		2.67	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,308.32000		1.30832		1,411.33000	1.41133	1,308.320	2.76	0.60	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			8.13147		95.69323		8.08081	95.87187		4.78	0.00	0.00	0	30,986.00
R208	On 02/02/2017	Bond Future			8.15946		97.52521		8.10501	97.70809		4.46	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			8.16753		96.06045		8.10866	96.24825		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			9.23788		73.92698		9.18791	74.28279		14.74	0.00	0.00	0	37,782.00
R209	On 03/11/2016	Bond Future	8.81	Call	238.24000		0.23824		313.30000	0.31330	238.240	14.53	0.16	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	313.93000		0.31393		405.07000	0.40507	313.930	14.56	0.19	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,050.72000		2.05072		1,838.85000	1.83885	2,050.720	14.64	0.67	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,001.17000		2.00117		1,792.64000	1.79264	2,001.170	14.64	0.67	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	879.28000		0.87928		765.71000	0.76571	879.280	14.82	0.40	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,949.46000		1.94946		2,214.09000	2.21409	1,949.460	14.90	0.67	0.00	0	120.00

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	9.45	Put	607.79000		0.60779		524.29000	0.52429	607.790	14.92	0.30	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.27654		75.34224		9.22510	75.70554		14.48	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.30820		73.68864		9.25522	74.06012		14.90	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			186.49969		186.49969		186.47872	186.47872			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			142.03741		142.03741		142.02038	142.02038			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.19247		148.19247		148.14003	148.14003			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			9.10932		84.63278		9.04924	85.05275		12.40	0.00	0.00	0	42,426.00
R213	On 02/02/2017	Bond Future			9.15228		86.25298		9.09019	86.68176		12.14	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.18390		84.41471		9.11974	84.85312		12.47	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			9.31328		74.31860		9.26332	74.69203		15.64	0.00	0.00	0	29,928.00
R214	On 02/02/2017	Bond Future			9.35343		75.74139		9.30203	76.12255		15.38	0.00	0.00	0	7,379.00
R214	On 04/05/2017	Bond Future			9.38398		73.94794		9.33111	74.33764		15.85	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			24,454.65000		24,454.65000		24,268.06000	24,268.06000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future			10.26600		10.26600		10.17240	10.17240		15.65	0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future			10.43560		10.43560		10.33960	10.33960		15.63	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future			4.55460		4.55460		4.49130	4.49130		14.53	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future			4.55710		4.55710		4.49070	4.49070		14.38	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future			1.38200		1.38200		1.34780	1.34780			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future			1.34510		1.34510		1.31360	1.31360			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
ZMW / R		On 19/06/2017	Foreign Exchange Future		1.28560	1.28560	1.25350	1.25350		0.00	0.00	0	0.00
Total for Derivatives :											4,435,373,442.39	354,145	4 023 621.00
Grand Total:											4,435,373,442.39	354,145	4 023 621.00