



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: 27/10/2016

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 27/10/2016	Any day expiry	13.86300	13.86300		13.89020	13.89020		20.60	0.00	273,775,752.00	19,741	0.00	
\$ / R	On 28/10/2016	Any day expiry	13.90810	13.90810		13.89020	13.89020		20.82	0.00	47,937,216.60	3,458	182.00	
\$ / R	On 01/11/2016	Any day expiry	13.90280	13.90280		13.89860	13.89860		16.30	0.00	0.00	0	0.00	
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	30.39520	0.03040	46.50120	0.04650	30.395	18.80	0.18	0.00	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	206.50740	0.20651	224.80230	0.22480	206.507	17.69	0.71	0.00	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			13.90560	13.90560	13.90140	13.90140		16.47	0.00	0.00	0	0.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Call	239.13700	0.23914	255.31360	0.25531	239.137	17.70	0.73	0.00	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Put	53.53700	0.05354	73.91360	0.07391	53.537	17.70	0.27	0.00	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	114.32290	0.11432	144.39200	0.14439	114.323	16.47	0.49	0.00	0	700.00
\$ / R	On 07/11/2016	Any day expiry			13.91930	13.91930	13.91540	13.91540		20.21	0.00	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,042.82730	1.04283	1,046.91990	1.04692	1,042.827	24.64	0.95	0.00	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.57730	0.00058	0.59260	0.00059	0.577	32.81	0.00	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.92770	13.92770	13.92370	13.92370		19.66	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	409.47460	0.40947	409.16930	0.40917	409.475	19.10	0.74	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	309.84370	0.30984	309.85100	0.30985	309.844	19.34	0.64	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	280.32640	0.28033	280.37620	0.28038	280.326	19.42	0.60	0.00	0	50,000.00

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 10/11/2016	Any day expiry	14.00	Call	182.49080	0.18249	184.08650	0.18409	182.491	19.87	0.45	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	146.40830	0.14641	148.06860	0.14807	146.408	20.28	0.39	0.00	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	130.78220	0.13078	132.43680	0.13244	130.782	20.48	0.35	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	103.85940	0.10386	105.44750	0.10545	103.859	20.89	0.30	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	72.77820	0.07278	74.17040	0.07417	72.778	21.51	0.22	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	26.48330	0.02648	26.92950	0.02693	26.483	22.99	0.09	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.94150	13.94150	13.93760	13.93760		19.47	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.94430	13.94430	13.94040	13.94040		19.59	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.94700	13.94700	13.94310	13.94310		19.68	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	39.88130	0.03988	43.13850	0.04314	39.881	18.72	0.13	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,663.84430	1.66384	1,668.60510	1.66861	1,663.844	25.09	0.97	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	1.19800	0.00120	1.17230	0.00117	1.198	31.29	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.97750	13.97750	13.97370	13.97370		19.69	0.00	81,519,458.70	5,847	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	1.69170	0.00169	1.67330	0.00167	1.692	22.80	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	125.09810	0.12510	127.94860	0.12795	125.098	18.89	0.26	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.08470	0.00008	0.06980	0.00007	0.085	31.51	0.00	0.00	0	400.00
\$ / R	On 06/12/2016	Any day expiry			13.99980	13.99980	13.99570	13.99570		20.15	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	191.15190	0.19115	194.18700	0.19419	191.152	19.53	0.32	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	245.42330	0.24542	245.97990	0.24598	245.423	21.17	0.38	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			14.01660	14.01660	14.01230	14.01230		19.85	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	905.60450	0.90560	910.77500	0.91078	905.604	21.92	0.73	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.01940	14.01940	14.01510	14.01510		19.84	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			14.02220	14.02220	14.01780	14.01780		19.81	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.02500	14.02500	14.02060	14.02060		20.51	0.00	0.00	0	82.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.03610	14.03610	14.03160	14.03160		20.24	0.00	1,189,278,753.00	84,730	421,614.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	7.50960	0.00751	7.92240	0.00792	7.510	21.97	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	29.04350	0.02904	30.21310	0.03021	29.043	19.15	0.06	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	41.21500	0.04122	42.66990	0.04267	41.215	18.96	0.09	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	73.00250	0.07300	74.98290	0.07498	73.003	19.03	0.14	192,194,560.00	100,000	169,885.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	114.21480	0.11421	116.66380	0.11666	114.215	19.09	0.19	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	838.99160	0.83899	837.18530	0.83719	838.992	19.12	0.77	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	142.89160	0.14289	145.58530	0.14559	142.892	19.12	0.23	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	145.49520	0.14550	148.20780	0.14821	145.495	19.13	0.23	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	160.13230	0.16013	162.96640	0.16297	160.132	19.20	0.25	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	192.26810	0.19227	195.33500	0.19534	192.268	19.36	0.29	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	604.33690	0.60434	603.32790	0.60333	604.337	19.68	0.64	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	268.23690	0.26824	271.72790	0.27173	268.237	19.68	0.36	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	289.69610	0.28970	293.28230	0.29328	289.696	19.76	0.38	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	298.55480	0.29855	302.17730	0.30218	298.555	19.79	0.39	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	447.74030	0.44774	447.23000	0.44723	447.740	20.16	0.53	0.00	0	23,450.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	411.64030	0.41164	415.63000	0.41563	411.640	20.16	0.47	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	424.99480	0.42499	424.54820	0.42455	424.995	20.24	0.51	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	412.44270	0.41244	412.06550	0.41207	412.443	20.31	0.50	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	408.33250	0.40833	407.97660	0.40798	408.333	20.34	0.50	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 19/12/2016	Foreign Exchange Future	14.10	Put	468.15870	0.46816	472.32390	0.47232	468.159	20.37	0.51	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	480.11910	0.48012	484.32810	0.48433	480.119	20.42	0.52	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	372.94700	0.37295	372.78210	0.37278	372.947	20.58	0.46	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	365.46920	0.36547	365.34250	0.36534	365.469	20.63	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	529.36920	0.52937	533.74250	0.53374	529.369	20.63	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	347.36520	0.34737	347.33660	0.34734	347.365	20.76	0.44	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	561.26520	0.56127	565.73660	0.56574	561.265	20.76	0.56	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	593.98660	0.59399	598.54850	0.59855	593.987	20.89	0.58	0.00	0	4,135.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	614.00350	0.61400	618.61680	0.61862	614.003	20.97	0.59	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	316.83940	0.31684	316.97070	0.31697	316.839	20.99	0.41	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	654.87810	0.65488	659.59030	0.65959	654.878	21.12	0.61	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	297.89710	0.29790	298.12400	0.29812	297.897	21.15	0.39	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	696.83160	0.69683	701.63300	0.70163	696.832	21.28	0.62	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	268.68240	0.26868	269.05320	0.26905	268.682	21.41	0.36	0.00	0	1,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	732.58240	0.73258	737.45320	0.73745	732.582	21.41	0.64	0.00	0	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	739.81650	0.73982	744.70170	0.74470	739.816	21.44	0.64	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	242.22400	0.24222	242.72040	0.24272	242.224	21.67	0.33	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	828.69100	0.82869	833.72030	0.83372	828.691	21.75	0.68	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	851.48280	0.85148	856.54330	0.85654	851.483	21.83	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	220.59000	0.22059	221.18200	0.22118	220.590	21.91	0.31	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	882.20700	0.88221	887.30790	0.88731	882.207	21.93	0.70	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	960.52750	0.96053	965.73240	0.96573	960.528	22.19	0.72	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	192.53680	0.19254	193.26420	0.19326	192.537	22.24	0.27	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	184.60540	0.18461	185.37530	0.18538	184.605	22.34	0.27	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	159.32950	0.15933	160.22350	0.16022	159.330	22.69	0.23	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,123.22950	1.12323	1,128.62350	1.12862	1,123.229	22.69	0.77	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	143.44320	0.14344	144.40540	0.14441	143.443	22.94	0.21	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	129.17220	0.12917	130.18760	0.13019	129.172	23.19	0.20	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,293.07220	1.29307	1,298.58760	1.29859	1,293.072	23.19	0.80	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,301.72740	1.30173	1,307.24820	1.30725	1,301.727	23.21	0.81	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	118.81340	0.11881	119.86270	0.11986	118.813	23.39	0.18	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	104.86760	0.10487	105.95180	0.10595	104.868	23.69	0.16	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,468.76760	1.46877	1,474.35180	1.47435	1,468.768	23.69	0.84	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	96.42010	0.09642	97.51850	0.09752	96.420	23.88	0.15	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,558.27670	1.55828	1,563.87580	1.56388	1,558.277	23.92	0.85	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,621.46710	1.62147	1,627.06990	1.62707	1,621.467	24.08	0.86	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,721.77440	1.72177	1,727.37410	1.72737	1,721.774	24.32	0.87	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,832.46270	1.83246	1,838.04940	1.83805	1,832.463	24.59	0.89	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	65.03340	0.06503	66.11350	0.06611	65.033	24.70	0.11	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	55.54890	0.05555	56.59920	0.05660	55.549	25.03	0.09	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,019.44890	2.01945	2,024.99920	2.02500	2,019.449	25.03	0.91	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	49.53210	0.04953	50.55490	0.05055	49.532	25.27	0.08	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	40.30650	0.04031	41.27100	0.04127	40.307	25.71	0.07	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,468.16170	2.46816	2,473.57580	2.47358	2,468.162	26.07	0.94	0.00	0	1,365.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,526.15540	2.52616	2,531.55030	2.53155	2,526.155	26.20	0.94	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	31.61570	0.03162	32.50350	0.03250	31.616	26.24	0.06	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,681.40760	2.68141	2,686.74910	2.68675	2,681.408	26.55	0.95	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	25.42670	0.02543	26.24150	0.02624	25.427	26.73	0.04	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	21.55510	0.02156	22.27570	0.02228	21.555	26.90	0.04	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	20.03180	0.02003	20.69920	0.02070	20.032	26.89	0.04	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	18.88410	0.01888	19.51060	0.01951	18.884	26.89	0.03	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	10.44090	0.01044	10.76450	0.01076	10.441	26.83	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	8.78460	0.00878	9.04810	0.00905	8.785	26.81	0.02	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	6.80340	0.00680	6.99550	0.00700	6.803	26.79	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	6.48150	0.00648	6.66200	0.00666	6.481	26.79	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	3.88670	0.00389	3.97670	0.00398	3.887	26.74	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	3.51290	0.00351	3.59030	0.00359	3.513	26.73	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	3.28270	0.00328	3.35250	0.00335	3.283	26.73	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	3.17280	0.00317	3.23900	0.00324	3.173	26.72	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.84060	0.00084	0.86020	0.00086	0.841	26.71	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.71610	0.00072	0.73330	0.00073	0.716	26.71	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.69100	0.00069	0.70770	0.00071	0.691	26.71	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.52740	0.00053	0.54080	0.00054	0.527	26.71	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.43970	0.00044	0.45130	0.00045	0.440	26.71	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.19090	0.00019	0.19670	0.00020	0.191	26.71	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.17370	0.00017	0.17900	0.00018	0.174	26.71	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.15500	0.00016	0.15990	0.00016	0.155	26.71	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.11870	0.00012	0.12260	0.00012	0.119	26.71	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.09240	0.00009	0.09560	0.00010	0.092	26.71	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.07920	0.00008	0.08190	0.00008	0.079	26.71	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.06030	0.00006	0.06240	0.00006	0.060	26.71	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.05360	0.00005	0.05550	0.00006	0.054	26.71	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.01820	0.00002	0.01900	0.00002	0.018	26.71	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00910	0.00001	0.00950	0.00001	0.009	26.71	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00810	0.00001	0.00840	0.00001	0.008	26.71	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.04170	14.04170	14.03720	14.03720		20.21	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.06400	14.06400	14.05920	14.05920		19.86	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.08060	14.08060	14.10730	14.10730		19.80	0.00	28,214,600.00	2,000	2,000.00
\$ / R	On 13/01/2017	Any day expiry			14.10540	14.10540	14.10020	14.10020		19.68	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	428.81020	0.42881	432.88540	0.43289	428.810	19.44	0.43	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	91.66100	0.09166	91.67390	0.09167	91.661	24.28	0.12	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			14.11920	14.11920	14.11390	14.11390		19.55	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	462.34700	0.46235	461.27830	0.46128	462.347	19.96	0.47	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			14.13300	14.13300	14.12750	14.12750		19.55	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.13850	14.13850	14.13300	14.13300		19.56	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	525.61610	0.52562	529.41380	0.52941	525.616	19.48	0.47	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	142.78270	0.14278	142.04480	0.14204	142.783	23.36	0.17	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.15510	14.15510	14.14940	14.14940		19.51	0.00	0.00	0	17.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future		14.26820	14.26820		14.26220	14.26220		19.57	0.00	1,997,548.00	140	105,203.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	49.65470	0.04965	52.01880	0.05202	49.655	17.89	0.07	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	169.64870	0.16965	171.62550	0.17163	169.649	18.12	0.19	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	314.52910	0.31453	316.93610	0.31694	314.529	18.43	0.29	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	589.08630	0.58909	591.73760	0.59174	589.086	19.33	0.44	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	702.04360	0.70204	704.75100	0.70475	702.044	19.66	0.48	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	762.69890	0.76270	765.46670	0.76547	762.699	19.84	0.51	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	923.96700	0.92397	926.86880	0.92687	923.967	20.30	0.56	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,345.13680	1.34514	1,348.39780	1.34840	1,345.137	21.40	0.67	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,447.18310	1.44718	1,450.53530	1.45054	1,447.183	21.66	0.69	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	331.59310	0.33159	329.02660	0.32903	331.593	21.89	0.29	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,724.32400	1.72432	1,727.89940	1.72790	1,724.324	22.33	0.74	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,757.38770	1.75739	1,760.98780	1.76099	1,757.388	22.39	0.74	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	275.50470	0.27550	273.13860	0.27314	275.505	22.48	0.25	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	214.88610	0.21489	212.75790	0.21276	214.886	23.15	0.20	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,640.38470	2.64038	2,644.52300	2.64452	2,640.385	24.00	0.85	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	120.66640	0.12067	118.88190	0.11888	120.666	25.12	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	84.45630	0.08446	82.38510	0.08239	84.456	28.13	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	84.22900	0.08423	82.15520	0.08216	84.229	28.15	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	60.04240	0.06004	58.36020	0.05836	60.042	28.45	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	45.97280	0.04597	44.58750	0.04459	45.973	28.45	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	10.15590	0.01016	9.72590	0.00973	10.156	28.45	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.35090	14.35090	14.34480	14.34480		19.64	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	542.66610	0.54267	544.88280	0.54488	542.666	19.02	0.39	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	191.17590	0.19118	188.83140	0.18883	191.176	23.99	0.17	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry			14.37580	14.37580	14.36960	14.36960		19.69	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.38680	14.38680	14.38060	14.38060		19.65	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	629.94260	0.62994	632.03100	0.63203	629.943	19.18	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	254.38220	0.25438	251.55440	0.25155	254.382	23.32	0.21	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.53870	14.53870	14.53270	14.53270		19.77	0.00	28,524,929.40	1,962	150,231.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	539.90880	0.53991	542.65380	0.54265	539.909	18.69	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	558.58310	0.55858	561.32720	0.56133	558.583	18.75	0.35	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	677.63630	0.67764	680.33510	0.68034	677.636	19.11	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	714.55820	0.71456	717.23710	0.71724	714.558	19.22	0.41	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	741.52590	0.74153	744.18980	0.74419	741.526	19.29	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,139.93560	1.13994	1,142.49060	1.14249	1,139.936	20.28	0.53	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,569.72420	1.56972	1,572.32350	1.57232	1,569.724	21.20	0.61	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	542.40670	0.54241	539.06310	0.53906	542.407	21.64	0.35	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,783.70670	1.78371	1,786.36310	1.78636	1,783.707	21.64	0.65	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	525.12830	0.52513	521.79720	0.52180	525.128	21.77	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	476.14470	0.47614	472.87680	0.47288	476.145	22.12	0.31	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	445.58540	0.44559	442.37180	0.44237	445.585	22.33	0.30	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	368.18240	0.36818	365.13670	0.36514	368.182	22.96	0.25	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	230.15160	0.23015	227.19320	0.22719	230.152	25.35	0.16	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	204.16350	0.20416	201.11610	0.20112	204.163	26.37	0.14	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	130.21370	0.13021	127.83240	0.12783	130.214	26.88	0.10	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.60220	14.60220	14.59640	14.59640		19.67	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	605.74440	0.60574	607.44170	0.60744	605.744	18.70	0.36	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	276.92570	0.27693	273.32460	0.27332	276.926	24.66	0.18	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.62710	14.62710	14.62130	14.62130		19.69	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.66980	14.66980	14.65850	14.65850		19.63	0.00	0.00	0	3,700.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	237.81110	0.23781	243.05940	0.24306	237.811	17.18	0.17	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	314.97560	0.31498	320.70660	0.32071	314.976	17.65	0.21	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	592.76480	0.59276	599.35450	0.59935	592.765	18.42	0.32	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	597.01000	0.59701	603.60840	0.60361	597.010	18.42	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	823.72780	0.82373	830.53020	0.83053	823.728	19.00	0.40	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	879.10480	0.87910	885.91900	0.88592	879.105	19.14	0.41	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	597.72050	0.59772	593.71220	0.59371	597.721	21.94	0.33	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	525.38390	0.52538	521.51470	0.52151	525.384	22.45	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	488.82690	0.48883	485.02830	0.48503	488.827	22.75	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	375.89450	0.37589	372.13440	0.37213	375.894	24.21	0.22	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.68050	14.68050	14.67050	14.67050		19.65	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.89240	14.89240	14.88700	14.88700		20.13	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.28940	15.28940	15.28450	15.28450		20.82	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.68650	15.68650	15.68200	15.68200		21.34	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	613.72870	0.61373	624.66110	0.62466	613.729	18.84	0.24	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.03610	14.03610	14.03160	14.03160		20.24	0.00	182,469.30	13	369.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.26820	14.26820	14.26220	14.26220		19.57	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.53870	14.53870	14.53270	14.53270		19.77	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			16.93080	16.93080	16.99900	16.99900		14.01	0.00	1,556,913.30	92	0.00
£ / R	On 02/12/2016	Any day expiry			17.04660	17.04660	17.02950	17.02950		20.21	0.00	596,032.50	35	35.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.10970	17.10970	17.18770	17.18770		20.19	0.00	2,942,868.40	172	51,955.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	352.11010	0.35211	336.18600	0.33619	352.110	19.73	0.38	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	537.06900	0.53707	512.99610	0.51300	537.069	20.25	0.49	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	638.29040	0.63829	609.35760	0.60936	638.290	20.57	0.54	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	411.38400	0.41138	458.10110	0.45810	411.384	20.75	0.43	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	980.75110	0.98075	940.38550	0.94039	980.751	21.50	0.67	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,133.41530	1.13342	1,089.03440	1.08903	1,133.415	21.87	0.71	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	63.39030	0.06339	75.95780	0.07596	63.390	23.81	0.09	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,318.37850	4.31838	4,241.93310	4.24193	4,318.378	29.39	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	2.01040	0.00201	2.79350	0.00279	2.010	33.54	0.00	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.42710	17.42710	17.50380	17.50380		19.54	0.00	1,742,710.00	100	7,774.00
£ / R	On 25/04/2017	Any day expiry			17.58860	17.58860	17.66570	17.66570		19.39	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.79240	17.79240	17.87060	17.87060			0.00	0.00	0	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.29670	18.29670	18.37830	18.37830		18.14	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 19/12/2016	Foreign Exchange Future			0.13392		0.13392		0.13468	0.13468		23.42	0.00	0.00	0	13,577.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13666		0.13666		0.13742	0.13742		21.99	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13989		0.13989		0.14067	0.14067		21.57	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14177		0.14177		0.14252	0.14252		22.78	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.20010		15.20010		15.16970	15.16970		19.78	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.28670		15.28670		15.27240	15.27240		18.07	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.36930		15.36930		15.35560	15.35560		18.56	0.00	1,460,083.50	95	52,804.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	134.47940		0.13448		137.42310	0.13742	134.479	21.21	0.20	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,618.92810		1.61893		1,635.68900	1.63569	1,618.928	22.11	0.86	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.52330		0.00052		0.44520	0.00045	0.523	29.82	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.68650		15.68650		15.67100	15.67100		18.53	0.00	0.00	0	8,287.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.05660		16.05660		16.04120	16.04120		18.79	0.00	0.00	0	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.27230		16.27230		16.25130	16.25130		18.95	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.57590		16.57590		16.56120	16.56120		19.39	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.88643		98.88643		98.68372	98.68372			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.00354		96.00354		95.79795	95.79795			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.80557		94.80557		94.59956	94.59956			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.90779		96.90779		96.70365	96.70365			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.56543		100.56543		100.36316	100.36316			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06866		100.06866		100.06866	100.06866			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01687		100.01687		100.01711	100.01711			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65271		99.65271		99.65485	99.65485			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71122		99.71122		99.71696	99.71696			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.01629		100.01629		100.01997	100.01997			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.04293		100.04293		100.04706	100.04706			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.35333		99.35333		99.35442	99.35442			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.04702		99.04702		99.04357	99.04357			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.14511		99.14511		99.12510	99.12510			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.69000		99.69000		99.65000	99.65000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.38566		98.38566		98.34780	98.34780			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.76530		97.76530		97.71906	97.71906			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.11190		97.11190		97.05622	97.05622			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.42497		97.42497		97.36069	97.36069			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.69296		99.69296		99.62479	99.62479			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			502.12200		502.12200		502.86100	502.86100			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			511.67600		511.67600		512.43200	512.43200			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			521.75100		521.75100		522.52700	522.52700			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			532.44800		532.44800		533.23800	533.23800			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
AL7T	On 03/11/2016	Index Future		578.98800	578.98800		580.40300	580.40300			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future		590.00500	590.00500		591.45000	591.45000			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		601.62100	601.62100		603.10100	603.10100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		613.95600	613.95600		615.46400	615.46400			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		527.03600	527.03600		528.11600	528.11600			0.00	600,821,040.00	114	250.00
ALBI	On 02/02/2017	Index Future		537.06500	537.06500		538.16800	538.16800			0.00	612,254,100.00	114	487.00
ALBI	On 04/05/2017	Index Future		547.63900	547.63900		548.76900	548.76900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		558.86700	558.86700		560.01900	560.01900			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.65290	10.65290		10.74040	10.74040		14.30	0.00	85,223.20	8	11,954.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.80850	10.80850		10.89580	10.89580		14.17	0.00	0.00	0	3,439.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.98910	10.98910		11.07830	11.07830		14.67	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		11.06640	11.06640		11.15170	11.15170		15.09	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.21100	11.21100		11.30270	11.30270		15.67	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.48870	10.48870		10.52730	10.52730		15.97	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.67020	10.67020		10.70850	10.70850		15.92	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.88120	10.88120		10.92090	10.92090		16.12	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		475.91760	475.91760		489.65500	489.65500			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		14.17120	14.17120		14.17020	14.17020		18.56	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.48090	14.48090		14.47830	14.47830		18.71	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.84420	14.84420		14.84220	14.84220		19.26	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.05680	2.05680		2.06050	2.06050		17.51	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.07840	2.07840		2.08300	2.08300		17.42	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.10560	2.10560		2.11030	2.11030		17.75	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.05180	2.05180		2.05520	2.05520		17.81	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.06980	2.06980		2.06800	2.06800		16.26	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.11240	2.11240		2.11030	2.11030		16.27	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

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
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	10.43162	78.06081		10.40748	78.21706				0.00	156,121,620.00	2,000	2,000.00
ES33	On 02/02/2017	Bond Future	10.51527	79.54612		10.49025	79.70579				0.00	159,092,240.00	2,000	8,789.00
ES33	On 04/05/2017	Bond Future	10.59049	77.31807		10.56452	77.48168				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.65654	78.90428		10.62977	79.07095				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	10.56122	82.22258		10.53704	82.40210				0.00	351,665,974.66	4,277	4,277.00
ES42	On 02/02/2017	Bond Future	10.63984	83.78709		10.61481	83.97050				0.00	358,357,383.93	4,277	8,777.00
ES42	On 04/05/2017	Bond Future	10.71478	81.17401		10.68880	81.36194				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.78005	82.83974		10.75328	83.03130				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	525.31900	525.31900		526.36700	526.36700				0.00	415,002,010.00	79	217.00
GOVI	On 02/02/2017	GOVI	535.31400	535.31400		536.38600	536.38600				0.00	412,191,780.00	77	404.00
GOVI	On 04/05/2017	GOVI	545.85400	545.85400		546.95200	546.95200				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	557.04600	557.04600		558.16400	558.16400				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81060	1.81060		1.80970	1.80970			19.10	0.00	0.00	0	14,390.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84160	1.84160		1.84070	1.84070			19.30	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.87740	1.87740		1.87630	1.87630			19.52	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.24952	129.24952		129.13796	129.13796				0.00	39,550,353.12	306	2,542.00
I2025	On 02/02/2017	Bond Future	130.43738	130.43738		130.32450	130.32450				0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	133.01362	133.01362		132.89986	132.89986				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.41636	134.41636		134.29979	134.29979				0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.47651	107.47651		107.61444	107.61444				0.00	39,121,449.64	364	4,578.00
I2033	On 02/02/2017	Bond Future	109.52817	109.52817		109.66939	109.66939				0.00	32,529,866.49	297	4,978.00
I2033	On 04/05/2017	Bond Future	110.65233	110.65233		110.79736	110.79736				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	112.92755	112.92755		113.07512	113.07512				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.83187	135.83187		135.81696	135.81696				0.00	304,535,052.54	2,242	13,411.00
I2038	On 02/02/2017	Bond Future	136.98554	136.98554		136.97123	136.97123				0.00	307,121,580.68	2,242	20,184.00

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
I2038	On 04/05/2017	Bond Future		139.69109	139.69109		139.67788	139.67788			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		141.06468	141.06468		141.05072	141.05072			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		134.58211	134.58211		135.42960	135.42960			0.00	30,550,138.97	227	6,418.00
I2046	On 02/02/2017	Bond Future		137.15118	137.15118		138.01557	138.01557			0.00	31,133,317.86	227	17,487.00
I2046	On 04/05/2017	Bond Future		138.33217	138.33217		139.21487	139.21487			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		141.17659	141.17659		142.07712	142.07712			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		143.99161	143.99161		143.97540	143.97540			0.00	0.00	0	19,763.00
I2050	On 02/02/2017	Bond Future		145.13882	145.13882		145.12312	145.12312			0.00	0.00	0	21,827.00
I2050	On 04/05/2017	Bond Future		148.00512	148.00512		147.99066	147.99066			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		149.38706	149.38706		149.37180	149.37180			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		250.09100	250.09100		250.34200	250.34200			0.00	800,291,200.00	320	135.00
IGOV	On 02/02/2017	Index Future		254.86500	254.86500		255.12200	255.12200			0.00	815,568,000.00	320	973.00
IGOV	On 04/05/2017	Index Future		259.89800	259.89800		260.16400	260.16400			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		265.24200	265.24200		265.51200	265.51200			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		677.83900	677.83900		678.38900	678.38900			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		690.94800	690.94800		691.50900	691.50900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		704.55200	704.55200		705.12400	705.12400			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		718.39800	718.39800		718.98000	718.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.38000	92.62000		7.35000	92.65000			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		7.44000	92.56000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.48000	92.52000		7.46000	92.54000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.54000	92.46000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.59000	92.41000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.59000	92.41000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.60000	92.40000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.98000	92.02000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.59000	92.41000		7.53000	92.47000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13720	0.13720		0.13710	0.13710			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13720	0.13720		0.13710	0.13710			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13740	0.13740		0.13730	0.13730			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.98190	9.98190		10.03460	10.03460		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.11920	10.11920		10.17170	10.17170		15.44	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
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.27890		10.27890		10.33300	10.33300		16.07	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31870		1.31870		1.31680	1.31680			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33080		1.33080		1.32870	1.32870			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34660		1.34660		1.34440	1.34440			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.21900		1.21900		1.22490	1.22490			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22140		1.22140		1.22730	1.22730			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22380		1.22380		1.22970	1.22970			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09500		1.09500		1.09440	1.09440			0.00	0.00	0	42.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09940		1.09940		1.09880	1.09880			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10440		1.10440		1.10380	1.10380			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.92410		114.35438		8.88453	114.63300		8.97	0.00	2,987,736,886.26	26,127	44,130.00
R186	On 03/11/2016	Bond Future	8.30	Call	0.30000		0.00030		1.27000	0.00127	0.300	8.83	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,901.86000		2.90186	2,639.17000	2.63917	2,901.860	8.90	0.98	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	1,012.19000		1.01219	866.28000	0.86628	1,012.190	9.01	0.69	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	661.22000		0.66122	559.72000	0.55972	661.220	9.05	0.54	0.00	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	158.96000		0.15896	135.32000	0.13532	158.960	9.17	0.20	0.00	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	1,979.43000		1.97943	2,250.16000	2.25016	1,979.430	9.23	0.91	0.00	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	3,283.86000		3.28386	3,562.35000	3.56235	3,283.860	9.34	0.99	0.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.97235		111.22762		8.93109	111.51213		9.14	0.00	3,595,321,588.88	32,324	80,629.00
R186	On 02/02/2017	Bond Future	8.00	Call	231.05000		0.23105	265.03000	0.26503	231.050	8.90	0.10	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	632.95000		0.63295	705.37000	0.70537	632.950	9.02	0.22	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	730.15000		0.73015	810.29000	0.81029	730.150	9.04	0.24	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,062.88000		1.06288	1,166.51000	1.16651	1,062.880	9.09	0.32	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,107.86000		1.10786	1,214.38000	1.21438	1,107.860	9.10	0.33	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,497.12000		2.49712	2,356.34000	2.35634	2,497.120	9.21	0.54	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,385.88000		2.38588	2,249.57000	2.24957	2,385.880	9.23	0.53	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,975.52000		1.97552	1,856.72000	1.85672	1,975.520	9.30	0.47	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,731.58000		1.73158	0.00000	0.00000	1,731.580	9.35	0.43	120,896,991.35	2,546	2,546.00	
R186	On 02/02/2017	Bond Future	9.40	Put	1,015.32000		1.01532	945.09000	0.94509	1,015.320	9.52	0.29	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	838.45000		0.83845	778.62000	0.77862	838.450	9.58	0.25	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.01339		113.41805		8.97026	113.70932		8.92	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.04196		110.43823		8.99710	110.73510		9.08	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.45131		303.45131		303.41821	303.41821			0.00	41,572,829.47	137	861.00
R197	On 02/02/2017	Bond Future			302.56846		302.56846		302.53658	302.53658			0.00	41,451,879.02	137	296.00

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
R197	On 04/05/2017	Bond Future		308.54433	308.54433		308.51493	308.51493			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		307.98986	307.98986		307.95869	307.95869			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future		249.62713	249.62713		250.25989	250.25989			0.00	690,718,268.71	2,767	22,587.00
R202	On 02/02/2017	Bond Future		250.84663	250.84663		251.49287	251.49287			0.00	694,092,625.21	2,767	35,361.00
R202	On 04/05/2017	Bond Future		255.80093	255.80093		256.46261	256.46261			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		257.39637	257.39637		258.07060	258.07060			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future		8.58934	97.43435		8.54977	97.61958		6.73	0.00	1,656,383.95	17	8,050.00
R2023	On 02/02/2017	Bond Future		8.63966	99.28827		8.59784	99.47762		6.51	0.00	1,687,900.59	17	11,486.00
R2023	On 04/05/2017	Bond Future		8.67325	97.30998		8.62896	97.50402		6.51	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.68947	99.30601		8.64279	99.50368		6.18	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		7.73617	101.62970		7.70620	101.65408		0.85	0.00	0.00	0	20,801.00
R203	On 02/02/2017	Bond Future		7.77774	103.56345		7.73373	103.58889		0.61	0.00	0.00	0	5,183.00
R203	On 04/05/2017	Bond Future		7.52116	101.42885		7.44389	101.45584		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future		5.71145	103.50952		5.45771	103.53670		0.12	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		9.31414	92.27369		9.28965	92.44518			0.00	2,583,663.32	28	17,472.00
R2030	On 02/02/2017	Bond Future		9.36429	90.02357		9.33890	90.19882			0.00	2,520,659.96	28	20,204.00
R2030	On 04/05/2017	Bond Future		9.41153	91.79668		9.38514	91.97633			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.45024	89.67242		9.42299	89.85541			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		9.41429	91.50192		9.38983	91.68546		12.75	0.00	28,731,602.88	314	7,060.00
R2032	On 02/02/2017	Bond Future		9.46655	93.24295		9.44123	93.43052		12.53	0.00	29,278,286.30	314	11,894.00
R2032	On 04/05/2017	Bond Future		9.51210	90.91938		9.48584	91.11157		12.85	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.54798	92.78467		9.52093	92.98048		12.55	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		9.49940	96.29606		9.47495	96.49809			0.00	0.00	0	1,031.00
R2035	On 02/02/2017	Bond Future		9.55329	98.12831		9.52800	98.33475			0.00	0.00	0	5,726.00
R2035	On 04/05/2017	Bond Future		9.59715	95.55629		9.57098	95.76770			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.63222	97.51648		9.60529	97.73193			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		9.55905	92.88179		9.53456	93.08349		14.20	0.00	1,021,699.69	11	23,975.00
R2037	On 02/02/2017	Bond Future		9.60851	90.39288		9.58321	90.59900		14.65	0.00	25,400,399.28	281	40,197.00
R2037	On 04/05/2017	Bond Future		9.65523	92.17333		9.62906	92.38444		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.69474	89.80638		9.66782	90.02148		14.76	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
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			7.93378		103.17285		7.89890	103.23977		2.07	0.00	674,440,920.45	6,537	14,687.00
R204	On 02/02/2017	Bond Future			7.96712		101.09586		7.92683	101.16466		1.91	0.00	1,150,875,270.24	11,384	23,363.00
R204	On 04/05/2017	Bond Future			7.96920		103.08671		7.92152	103.15791		1.74	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.90268		101.15819		7.84607	101.23049		1.57	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			9.60904		96.79768		9.58455	97.01377		14.87	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future			9.65845		94.13299		9.63317	94.35373		15.36	0.00	0.00	0	4,986.00
R2040	On 04/05/2017	Bond Future			9.70517		95.98699		9.67902	96.21316		15.09	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.74488		93.44785		9.71800	93.67825		15.47	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			9.62391		93.97403		9.59940	94.19265		15.57	0.00	657,818.21	7	3,589.00
R2044	On 02/02/2017	Bond Future			9.67171		91.38077		9.64643	91.60407		16.10	0.00	639,665.39	7	18,335.00
R2044	On 04/05/2017	Bond Future			9.71684		93.18064		9.69072	93.40934		15.83	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.75520		90.70910		9.72836	90.94219		16.24	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			9.58400		93.40590		9.55950	93.63078		16.17	0.00	3,126,762,502.50	33,475	30,269.00
R2048	On 02/02/2017	Bond Future			9.63307		95.18314		9.60780	95.41282		15.97	0.00	2,806,474,882.90	29,485	57,770.00
R2048	On 04/05/2017	Bond Future			9.67312		92.61659		9.64705	92.85169		16.46	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.70538		94.51645		9.67862	94.75613		16.13	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future			8.15376		99.77768		8.11397	99.88580		3.28	0.00	734,762,835.52	7,364	28,198.00
R207	On 02/02/2017	Bond Future			8.19346		98.03379		8.14965	98.14453		3.10	0.00	1,191,992,852.61	12,159	45,216.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,905.94000		1.90594	2,004.02000	2.00402	1,905.940		3.28	0.86	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.22274		99.96444		8.17395	100.07840		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.21657		98.37026		8.16240	98.48622		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	955.14000		0.95514	1,015.47000	1.01547	955.140		2.86	0.50	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			8.33917		94.96504		8.29952	95.10353		4.77	0.00	4,748,252.00	50	20,899.00
R208	On 02/02/2017	Bond Future			8.38507		96.77200		8.34247	96.91366		4.45	0.00	97,642,948.00	1,009	31,645.00
R208	On 04/05/2017	Bond Future			8.41556		95.27411		8.36949	95.41957		4.41	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.42174		97.22851		8.37221	97.37659		4.17	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.44876		72.45367		9.42424	72.62266		14.70	0.00	1,593,980.74	22	25,868.00
R209	On 03/11/2016	Bond Future	8.81	Call	0.44000		0.00044		1.37000	0.00137	0.440	14.49	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	1.25000		0.00125		3.35000	0.00335	1.250	14.52	0.00	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,912.59000		2.91259		2,757.48000	2.75748	2,912.590	14.60	0.97	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,841.62000		2.84162		2,687.84000	2.68784	2,841.620	14.60	0.97	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	1,046.42000		1.04642		971.55000	0.97155	1,046.420	14.78	0.69	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	501.62000		0.50162		622.83000	0.62283	501.620	14.86	0.45	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	591.49000		0.59149		552.79000	0.55279	591.490	14.88	0.49	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.49454		73.83225		9.46926	74.00493		14.53	0.00	24,438,474.75	331	21,117.00
R209	On 04/05/2017	Bond Future			9.53428		72.13478		9.50818	72.31161		14.96	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.56549		73.61468		9.53871	73.79488		14.72	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			187.49195		187.49195		187.47121	187.47121			0.00	0.00	0	891.00
R210	On 02/02/2017	Bond Future			191.07118		191.07118		191.05092	191.05092			0.00	0.00	0	1,699.00
R210	On 04/05/2017	Bond Future			192.52861		192.52861		192.51013	192.51013			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.48771		196.48771		196.46808	196.46808			0.00	0.00	0	0.00
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			141.49936		141.49936		141.49030	141.49030			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			148.42003		148.42003		148.62038	148.62038			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future			149.30391		149.30391		149.50887	149.50887			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			152.25284		152.25284		152.46341	152.46341			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.35360		153.35360		153.56799	153.56799			0.00	0.00	0	0.00
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			9.32923		83.12048		9.30475	83.28691		12.44	0.00	1,745,530.08	21	16,293.00
R213	On 02/02/2017	Bond Future			9.38065		84.70205		9.35532	84.87207		12.26	0.00	57,089,181.70	674	25,501.00
R213	On 04/05/2017	Bond Future			9.42172		82.81726		9.39547	82.99147		12.59	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.45344		84.51598		9.42640	84.69352		12.35	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

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
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	9.53388		72.70616		9.50937	72.88243		15.54	0.00	1,599,535.52	22	24,310.00
R214	On 02/02/2017	Bond Future	9.58134		74.08959		9.55608	74.26964		15.37	0.00	1,629,970.98	22	21,285.00
R214	On 04/05/2017	Bond Future	9.61988		72.24954		9.59384	72.43383		15.83	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.65061		73.73159		9.62390	73.91948		15.53	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	23,992.18000	23,992.18000		24,016.79000	24,016.79000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.06300	10.06300		10.10500	10.10500			16.26	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.23350	10.23350		10.27520	10.27520			16.14	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.46930	4.46930		4.49920	4.49920			15.46	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.46360	4.46360		4.49550	4.49550			15.41	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40780	1.40780		1.39170	1.39170				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36290	1.36290		1.34790	1.34790				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30640	1.30640		1.29400	1.29400				0.00	0.00	0	0.00
Total for Derivatives :												25,459,682,512.25	408,260	4,415,756.00
Grand Total:												25,459,682,512.25	408,260	4,415,756.00