



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: 07/11/2016

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 07/11/2016	Any day expiry	13.45750	13.45750		13.60810	13.60810		26.00	0.00	121,808,562.50	9,051	0.00
\$ / R	On 10/11/2016	Any day expiry	13.46010	13.46010		13.61040	13.61040		27.00	0.00	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	81.62380	0.08162	180.30520	0.18031	81.624	28.74	0.35	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	47.53960	0.04754	119.09960	0.11910	47.540	30.48	0.22	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	39.57440	0.03957	102.83380	0.10283	39.574	31.06	0.19	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	18.93840	0.01894	54.96820	0.05497	18.938	33.38	0.10	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	13.14370	0.01314	39.35440	0.03935	13.144	34.55	0.07	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	11.24830	0.01125	33.14620	0.03315	11.248	35.32	0.06	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	8.32850	0.00833	23.31840	0.02332	8.329	36.86	0.05	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	5.45570	0.00546	15.09110	0.01509	5.456	39.17	0.03	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	2.07060	0.00207	6.08960	0.00609	2.071	45.34	0.01	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry	13.47150	13.47150		13.62190	13.62190		24.20	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry	13.47380	13.47380		13.62420	13.62420		23.83	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry	13.47600	13.47600		13.62710	13.62710		23.71	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	112.49170	0.11249	84.42650	0.08443	112.492	22.93	0.33	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,125.44020	2.12544	1,975.84300	1.97584	2,125.440	34.71	0.99	0	9,615.00

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 17/11/2016	Any day expiry	17.09	Call	0.18600	0.00019	0.94060	0.00094	0.186	44.46	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.50700	13.50700	13.65850	13.65850		20.33	0.00	0.00	0	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	1.97020	0.00197	1.91130	0.00191	1.970	23.52	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	259.18820	0.25919	202.00410	0.20200	259.188	20.33	0.49	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.05140	0.00005	0.08370	0.00008	0.051	41.37	0.00	0.00	0	400.00
\$ / R	On 30/11/2016	Any day expiry			13.51270	13.51270	13.61220	13.61220		20.10	0.00	1,061,751.60	78	78.00
\$ / R	On 05/12/2016	Any day expiry			13.52680	13.52680	13.67850	13.67850		20.38	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	218.67200	0.21867	287.44640	0.28745	218.672	21.10	0.40	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry			13.52960	13.52960	13.68130	13.68130		20.29	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	348.59510	0.34860	279.94410	0.27994	348.595	20.47	0.52	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	90.49820	0.09050	122.70740	0.12271	90.498	23.11	0.19	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.54650	13.54650	13.69850	13.69850		19.77	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,266.44500	1.26644	1,135.77620	1.13578	1,266.445	23.68	0.87	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.54930	13.54930	13.70140	13.70140		19.75	0.00	341,355.00	25	275.00
\$ / R	On 14/12/2016	Any day expiry			13.55220	13.55220	13.70430	13.70430		19.71	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.55500	13.55500	13.70720	13.70720		20.43	0.00	0.00	0	94.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.56630	13.56630	13.71870	13.71870		20.05	0.00	1,301,659,352.40	95,948	411,190.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	7.27270	0.00727	7.34210	0.00734	7.273	20.47	0.02	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	49.10200	0.04910	38.55140	0.03855	49.102	18.75	0.11	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	73.62170	0.07362	58.23170	0.05823	73.622	18.81	0.16	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	131.97360	0.13197	103.55590	0.10356	131.974	19.11	0.25	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	206.61880	0.20662	165.23000	0.16523	206.619	19.49	0.34	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	482.87580	0.48288	586.08500	0.58608	482.876	19.69	0.61	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	256.57580	0.25658	207.38500	0.20738	256.576	19.69	0.39	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	261.03710	0.26104	211.17790	0.21118	261.037	19.71	0.39	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	284.02210	0.28402	230.80370	0.23080	284.022	19.79	0.41	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	323.15280	0.32315	264.47730	0.26448	323.153	19.93	0.45	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	333.38360	0.33338	273.33570	0.27334	333.384	19.97	0.46	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	315.28860	0.31529	390.15850	0.39016	315.289	20.51	0.46	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	448.98860	0.44899	371.45850	0.37146	448.989	20.51	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	480.78470	0.48078	399.95860	0.39996	480.785	20.67	0.56	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	493.77540	0.49378	411.64740	0.41165	493.775	20.73	0.57	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	219.78500	0.21979	276.03240	0.27603	219.785	21.44	0.35	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	653.48500	0.65349	557.33240	0.55733	653.485	21.44	0.65	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	206.81020	0.20681	260.26070	0.26026	206.810	21.59	0.33	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	199.38550	0.19939	251.20040	0.25120	199.385	21.69	0.32	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	196.96760	0.19697	248.24800	0.24825	196.968	21.72	0.32	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	728.27820	0.72828	626.62620	0.62663	728.278	21.75	0.69	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	743.58570	0.74359	640.88070	0.64088	743.586	21.81	0.69	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	176.46420	0.17646	223.09160	0.22309	176.464	21.99	0.29	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	172.20020	0.17220	217.83940	0.21784	172.200	22.06	0.28	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	805.90020	0.80590	699.13940	0.69914	805.900	22.06	0.72	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	161.98670	0.16199	205.21930	0.20522	161.987	22.21	0.27	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	845.68670	0.84569	736.51930	0.73652	845.687	22.21	0.73	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	885.89890	0.88590	774.60100	0.77460	885.899	22.35	0.74	0.00	0	3,100.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.33	Put	910.30600	0.91031	797.77480	0.79777	910.306	22.44	0.75	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	144.78720	0.14479	184.25120	0.18425	144.787	22.47	0.25	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	134.33700	0.13434	171.44640	0.17145	134.337	22.64	0.23	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	1,009.90390	1.00990	892.68380	0.89268	1,009.904	22.78	0.78	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	118.56290	0.11856	151.90110	0.15190	118.563	22.92	0.21	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	1,052.26290	1.05226	933.20110	0.93320	1,052.263	22.92	0.79	0.00	0	42,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	1,060.79280	1.06079	941.37250	0.94137	1,060.793	22.95	0.80	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	104.65500	0.10466	134.55900	0.13456	104.655	23.20	0.19	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	1,164.51540	1.16452	1,041.05310	1.04105	1,164.515	23.29	0.82	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	1,190.81850	1.19082	1,066.41790	1.06642	1,190.819	23.38	0.83	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	93.56160	0.09356	120.64930	0.12065	93.562	23.46	0.17	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	1,226.10550	1.22611	1,100.49540	1.10050	1,226.106	23.49	0.83	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	1,315.32650	1.31533	1,186.90360	1.18690	1,315.326	23.77	0.85	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	79.63140	0.07963	103.07930	0.10308	79.631	23.83	0.15	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	75.79310	0.07579	98.21670	0.09822	75.793	23.94	0.14	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	63.46760	0.06347	82.97930	0.08298	63.468	24.30	0.12	0.00	0	88,249.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,497.16760	1.49717	1,364.27930	1.36428	1,497.168	24.30	0.88	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	55.85200	0.05585	73.41010	0.07341	55.852	24.55	0.11	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	49.17410	0.04917	64.78660	0.06479	49.174	24.80	0.10	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,682.87410	1.68287	1,546.08660	1.54609	1,682.874	24.80	0.90	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,692.25300	1.69225	1,555.28380	1.55528	1,692.253	24.82	0.91	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	44.42990	0.04443	58.63640	0.05864	44.430	24.99	0.09	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	38.18850	0.03819	50.51200	0.05051	38.188	25.29	0.08	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,871.88850	1.87189	1,731.81200	1.73181	1,871.889	25.29	0.92	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	34.54440	0.03454	45.74930	0.04575	34.544	25.49	0.07	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,967.39130	1.96739	1,825.93370	1.82593	1,967.391	25.54	0.93	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	2,034.57890	2.03458	1,892.24540	1.89225	2,034.579	25.71	0.94	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	2,140.65070	2.14065	1,997.08010	1.99708	2,140.651	25.98	0.95	0.00	0	63,513.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	2,256.96560	2.25697	2,112.21850	2.11222	2,256.966	26.28	0.95	0.00	0	10,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	21.89320	0.02189	29.10380	0.02910	21.893	26.40	0.05	0.00	0	2,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	18.27480	0.01827	24.30800	0.02431	18.275	26.77	0.04	0.00	0	52,443.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	2,451.97480	2.45197	2,305.60800	2.30561	2,451.975	26.77	0.96	0.00	0	32,950.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	16.03510	0.01604	21.33090	0.02133	16.035	27.04	0.03	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	12.32990	0.01233	16.87820	0.01688	12.330	27.40	0.03	0.00	0	11,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,913.14200	2.91314	2,765.23890	2.76524	2,913.142	27.46	0.98	0.00	0	1,365.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,972.23280	2.97223	2,824.03350	2.82403	2,972.233	27.48	0.98	0.00	0	725.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	8.24840	0.00825	12.35440	0.01235	8.248	27.48	0.02	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	3,130.19360	3.13019	2,981.28770	2.98129	3,130.194	27.53	0.99	0.00	0	3,300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	5.65570	0.00566	8.83780	0.00884	5.656	27.55	0.01	0.00	0	16,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	4.42970	0.00443	7.12580	0.00713	4.430	27.60	0.01	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	4.05660	0.00406	6.59590	0.00660	4.057	27.61	0.01	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	3.77970	0.00378	6.19950	0.00620	3.780	27.63	0.01	0.00	0	51,333.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	1.87380	0.00187	3.36980	0.00337	1.874	27.75	0.00	0.00	0	2,800.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	1.53140	0.00153	2.83290	0.00283	1.531	27.79	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	1.13050	0.00113	2.19890	0.00220	1.130	27.82	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	1.06510	0.00107	2.09660	0.00210	1.065	27.82	0.00	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.56930	0.00057	1.21280	0.00121	0.569	27.82	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.50320	0.00050	1.08300	0.00108	0.503	27.82	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.46330	0.00046	1.00390	0.00100	0.463	27.82	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.44450	0.00044	0.96650	0.00097	0.445	27.82	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.08530	0.00009	0.21250	0.00021	0.085	27.82	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.06990	0.00007	0.17690	0.00018	0.070	27.82	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.06680	0.00007	0.16980	0.00017	0.067	27.82	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.04780	0.00005	0.12470	0.00012	0.048	27.82	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.03810	0.00004	0.10130	0.00010	0.038	27.82	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.01350	0.00001	0.03910	0.00004	0.014	27.82	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.01200	0.00001	0.03510	0.00004	0.012	27.82	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.01040	0.00001	0.03080	0.00003	0.010	27.82	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00750	0.00001	0.02270	0.00002	0.008	27.82	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00550	0.00001	0.01710	0.00002	0.006	27.82	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00450	0.00000	0.01430	0.00001	0.005	27.82	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00320	0.00000	0.01050	0.00001	0.003	27.82	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00280	0.00000	0.00920	0.00001	0.003	27.82	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00070	0.00000	0.00270	0.00000	0.001	27.82	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00030	0.00000	0.00120	0.00000	0.000	27.82	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00030	0.00000	0.00110	0.00000	0.000	27.82	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.57200	13.57200	13.72440	13.72440		20.01	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.59460	13.59460	13.74750	13.74750		19.67	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.61160	13.61160	13.76470	13.76470		19.40	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			13.63100	13.63100	13.70660	13.70660		19.45	0.00	685,330.00	50	50.00
\$ / R	On 13/01/2017	Any day expiry			13.63620	13.63620	13.78970	13.78970		19.48	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	650.60480	0.65060	561.60580	0.56161	650.605	20.26	0.59	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	41.64960	0.04165	52.70120	0.05270	41.650	25.54	0.07	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.64930	13.64930	13.80290	13.80290		19.39	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	263.05260	0.26305	313.96620	0.31397	263.053	20.97	0.33	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			13.66230	13.66230	13.81600	13.81600		19.33	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.66750	13.66750	13.82130	13.82130		19.36	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	770.60830	0.77061	676.23700	0.67624	770.608	20.43	0.61	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	72.61970	0.07262	88.87390	0.08887	72.620	24.48	0.10	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.67280	13.67280	13.82660	13.82660		19.39	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	575.46460	0.57546	495.53020	0.49553	575.465	19.74	0.52	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	265.39580	0.26540	313.44170	0.31344	265.396	21.17	0.32	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			13.68320	13.68320	13.83710	13.83710		19.42	0.00	165,276.00	12	86.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.79120	13.79120	13.94670	13.94670		19.45	0.00	85,946,758.40	6,232	110,706.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	82.71710	0.08272	69.52390	0.06952	82.717	17.95	0.11	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	131.50670	0.13151	108.58870	0.10859	131.507	17.98	0.16	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	262.12270	0.26212	222.13310	0.22213	262.123	18.26	0.27	0.00	0	91,132.00

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	13.50	Put	471.65050	0.47165	407.34730	0.40735	471.651	18.96	0.40	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	820.40030	0.82040	730.77940	0.73078	820.400	20.03	0.55	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	447.98010	0.44798	506.87110	0.50687	447.980	20.42	0.40	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	956.78010	0.95678	860.17110	0.86017	956.780	20.42	0.60	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,028.04210	1.02804	928.15590	0.92816	1,028.042	20.62	0.62	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,214.73120	1.21473	1,106.83040	1.10683	1,214.731	21.13	0.66	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,684.68760	1.68469	1,563.89400	1.56389	1,684.688	22.31	0.76	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,794.52220	1.79452	1,672.41750	1.67242	1,794.522	22.53	0.77	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	208.68550	0.20869	239.84270	0.23984	208.685	22.73	0.21	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,089.78070	2.08978	1,961.72390	1.96172	2,089.781	23.11	0.81	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,125.19420	2.12519	1,996.51010	1.99651	2,125.194	23.17	0.82	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	169.75140	0.16975	195.65810	0.19566	169.751	23.28	0.18	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	130.39960	0.13040	150.77670	0.15078	130.400	23.99	0.14	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,056.98900	3.05699	2,913.25900	2.91326	3,056.989	25.11	0.89	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	79.63220	0.07963	88.51680	0.08852	79.632	26.70	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	45.23700	0.04524	55.11180	0.05511	45.237	28.52	0.05	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	44.88990	0.04489	54.70220	0.05470	44.890	28.52	0.05	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	28.97500	0.02898	35.79220	0.03579	28.975	28.52	0.03	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	21.37920	0.02138	26.65550	0.02666	21.379	28.52	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	3.84830	0.00385	5.04490	0.00504	3.848	28.52	0.01	0.00	0	1,800.00
\$ / R	On 11/04/2017	Any day expiry			13.86780	13.86780	13.94450	13.94450		19.44	0.00	557,780.00	40	40.00
\$ / R	On 12/04/2017	Any day expiry			13.87040	13.87040	14.02710	14.02710		19.44	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	751.58230	0.75158	669.58880	0.66959	751.582	19.61	0.49	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	130.26720	0.13027	142.30330	0.14230	130.267	25.22	0.12	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.87300	13.87300	13.94450	13.94450		19.44	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.89420	13.89420	14.05120	14.05120		19.48	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.90470	13.90470	14.06200	14.06200		19.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	673.69780	0.67370	597.88820	0.59789	673.698	19.29	0.45	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	853.51990	0.85352	766.72010	0.76672	853.520	19.79	0.51	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	390.36910	0.39037	433.78640	0.43379	390.369	21.53	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	167.75930	0.16776	189.26880	0.18927	167.759	24.05	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.05040	14.05040	14.21020	14.21020		19.51	0.00	1,545,544.00	110	151,557.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	728.82100	0.72882	653.78600	0.65379	728.821	19.17	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	751.14180	0.75114	674.91930	0.67492	751.142	19.23	0.44	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	891.71200	0.89171	808.60150	0.80860	891.712	19.60	0.48	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	934.79120	0.93479	849.73190	0.84973	934.791	19.71	0.49	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	966.10970	0.96611	879.64630	0.87965	966.110	19.78	0.50	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	693.11680	0.69312	759.10080	0.75910	693.117	20.20	0.45	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,418.84470	1.41884	1,314.78050	1.31478	1,418.845	20.81	0.61	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,891.83490	1.89183	1,776.11560	1.77612	1,891.835	21.81	0.69	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	389.79200	0.38979	430.42080	0.43042	389.792	22.20	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,119.39200	2.11939	2,000.22080	2.00022	2,119.392	22.20	0.72	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	376.13820	0.37614	415.58280	0.41558	376.138	22.31	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	353.54670	0.35355	391.01550	0.39102	353.547	22.50	0.26	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 19/06/2017	Foreign Exchange Future	16.10	Call	338.37430	0.33837	374.50120	0.37450	338.374	22.64	0.25	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	315.65850	0.31566	349.74980	0.34975	315.658	22.86	0.23	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	258.71470	0.25871	287.59390	0.28759	258.715	23.50	0.20	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	171.64880	0.17165	187.66860	0.18767	171.649	26.44	0.13	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	135.83130	0.13583	158.15820	0.15816	135.831	26.65	0.11	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	76.52120	0.07652	90.72840	0.09073	76.521	26.65	0.06	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.11140	14.11140	14.27220	14.27220		19.54	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	809.96970	0.80997	732.20360	0.73220	809.970	19.31	0.44	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	211.03160	0.21103	230.83140	0.23083	211.032	25.74	0.15	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.13520	14.13520	14.29650	14.29650		19.55	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.29220	14.29220	14.45580	14.45580		19.59	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	324.74650	0.32475	275.29760	0.27530	324.747	17.83	0.22	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	409.19930	0.40920	359.57470	0.35957	409.199	18.10	0.26	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	563.99000	0.56399	503.67700	0.50368	563.990	18.42	0.32	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	728.14220	0.72814	653.74550	0.65375	728.142	18.80	0.38	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	733.34480	0.73334	658.68390	0.65868	733.345	18.81	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	991.61110	0.99161	906.78450	0.90678	991.611	19.47	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,052.32190	1.05232	965.60150	0.96560	1,052.322	19.61	0.47	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	483.84690	0.48385	527.18690	0.52719	483.847	22.39	0.29	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	423.03300	0.42303	462.18390	0.46218	423.033	22.89	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	396.26380	0.39626	433.53830	0.43354	396.264	23.14	0.24	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	392.44160	0.39244	429.44200	0.42944	392.442	23.17	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	307.59650	0.30760	334.76890	0.33477	307.597	24.85	0.19	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.38550	14.38550	14.55020	14.55020		19.64	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.58070	14.58070	14.74550	14.74550		20.03	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.93030	14.93030	15.09140	15.09140		20.63	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.27980	15.27980	15.43740	15.43740		21.08	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	730.97500	0.73097	657.17620	0.65718	730.975	19.20	0.28	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.56630	13.56630	13.71870	13.71870		20.05	0.00	217,060.80	16	387.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.79120	13.79120	13.94670	13.94670		19.45	0.00	13,791.20	1	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.05040	14.05040	14.21020	14.21020		19.51	0.00	14,050.40	1	55.00
£ / R	On 02/12/2016	Any day expiry			16.75440	16.75440	17.12380	17.12380		21.24	0.00	16,868.50	1	35.00
£ / R	On 15/12/2016	Any day expiry			16.80710	16.80710	17.17850	17.17850		20.68	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.82330	16.82330	17.19520	17.19520		20.42	0.00	3,717,949.30	221	56,279.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	111.63460	0.11163	60.93550	0.06094	111.635	19.20	0.18	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	495.04270	0.49504	719.54830	0.71955	495.043	20.37	0.54	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	431.74270	0.43174	284.34830	0.28435	431.743	20.37	0.46	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	653.75480	0.65375	454.92130	0.45492	653.755	21.12	0.59	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	293.43000	0.29343	445.45850	0.44546	293.430	21.48	0.36	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	770.13000	0.77013	550.25850	0.55026	770.130	21.48	0.64	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	265.52740	0.26553	406.46690	0.40647	265.527	21.69	0.34	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,152.78750	1.15279	883.72170	0.88372	1,152.788	22.48	0.76	0.00	0	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	18.00	Put	1,319.01750	1.31902	1,034.78350	1.03478	1,319.018	22.84	0.80	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	32.83320	0.03283	55.79120	0.05579	32.833	25.49	0.05	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,596.72340	4.59672	4,227.32710	4.22733	4,596.723	32.25	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.37780	0.00038	1.02110	0.00102	0.378	34.09	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			16.98720	16.98720	17.36280	17.36280		20.22	0.00	0.00	0	2.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.13470	17.13470	17.51390	17.51390		19.84	0.00	1,764,874.10	103	8,176.00
£ / R	On 25/04/2017	Any day expiry			17.29180	17.29180	17.67480	17.67480		19.54	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.49130	17.49130	17.87930	17.87930			0.00	0.00	0	20,028.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.21980	18.21980	18.62090	18.62090		18.09	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13005	0.13005	0.13318	0.13318		24.62	0.00	0.00	0	14,596.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13273	0.13273	0.13593	0.13593		22.92	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13586	0.13586	0.13914	0.13914		22.46	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13880	0.13880	0.14216	0.14216		23.22	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			14.92190	14.92190	15.17790	15.17790		20.84	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			14.93210	14.93210	15.18840	15.18840		20.68	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.01610	15.01610	15.27460	15.27460		20.17	0.00	9,955,674.30	663	54,631.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	77.65000	0.07765	113.26570	0.11327	77.650	23.94	0.13	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,930.62810	1.93063	1,697.91170	1.69791	1,930.628	24.57	0.92	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.10110	0.00010	0.22640	0.00023	0.101	31.53	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.32570	15.32570	15.58990	15.58990		19.27	0.00	1,532,570.00	100	27,419.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	246.82430	0.24682	186.74750	0.18675	246.824	18.21	0.24	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	951.03640	0.95104	1,120.01220	1.12001	951.036	18.56	0.65	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	224.90300	0.22490	271.90830	0.27191	224.903	22.25	0.21	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.68450	15.68450	15.95520	15.95520		19.11	0.00	2,195,830.00	140	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.02290	16.02290	16.30000	16.30000		19.11	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.40240	16.40240	16.68310	16.68310		19.47	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.55718	97.55718	97.61601	97.61601			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.62779	94.62779	94.69362	94.69362			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.39457	93.39457	93.46774	93.46774			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.49111	95.49111	95.56984	95.56984			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.16142	99.16142	99.24202	99.24202			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06868	100.06868	100.06867	100.06867			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00997	100.00997	100.01034	100.01034			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63196	99.63196	99.63342	99.63342			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.66959	99.66959	99.67077	99.67077			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.94466	99.94466	99.94260	99.94260			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.97182	99.97182	99.97011	99.97011			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.25380	99.25380	99.25196	99.25196			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.91799	98.91799	98.91430	98.91430			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
2Y STND	On 21/09/2018	Interest Rate Swap		98.97458	98.97458		98.96896	98.96896			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.47000	99.47000		99.46000	99.46000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.76217	97.76217		97.75119	97.75119			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.07838	97.07838		97.06448	97.06448			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.35897	96.35897		96.34153	96.34153			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.61318	96.61318		96.59296	96.59296			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.84635	98.84635		98.82648	98.82648			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future		515.70200	515.70200		515.49100	515.49100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		525.77900	525.77900		525.58300	525.58300			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		536.50700	536.50700		536.31300	536.31300			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		599.12700	599.12700		598.53600	598.53600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		610.83500	610.83500		610.25300	610.25300			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		623.29700	623.29700		622.71200	622.71200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		545.36300	545.36300		544.74000	544.74000			0.00	0.00	0	611.00
ALBI	On 04/05/2017	Index Future		556.02000	556.02000		555.40500	555.40500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		567.36400	567.36400		566.74400	566.74400			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.43620	10.43620		10.50680	10.50680		14.66	0.00	0.00	0	13,011.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.58820	10.58820		10.66010	10.66010		14.19	0.00	2,117,640.00	200	11,024.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.76240	10.76240		10.83640	10.83640		14.53	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.92510	10.92510		11.00090	11.00090		15.14	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.12340	11.12340		11.19840	11.19840		15.66	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.14190	10.14190		10.22820	10.22820		16.63	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.31850	10.31850		10.40650	10.40650		16.26	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.52150	10.52150		10.61160	10.61160		16.22	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		788.72290	788.72290		654.56880	654.56880			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.92760	13.92760		14.17010	14.17010		19.63	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.23370	14.23370		14.48140	14.48140		19.16	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.59000	14.59000		14.84420	14.84420		19.32	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		1.99300	1.99300		2.02130	2.02130		18.00	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.01490	2.01490		2.04360	2.04360		17.04	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.04050	2.04050		2.06960	2.06960		17.52	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		1.98810	1.98810		2.01610	2.01610		19.17	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.02320	2.02320		2.05810	2.05810		16.36	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
DKK / R	On 13/03/2017	Foreign Exchange Future		2.06500	2.06500		2.10070	2.10070		16.22	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		10.22000	79.44705		10.22000	79.44705			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.32291	80.78672		10.32890	80.74763			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.39360	78.57175		10.39939	78.53444			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.45443	80.17626		10.46029	80.13893			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		10.34500	83.85220		10.34500	83.85220			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future		10.43257	85.32757		10.44881	85.20507			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.50239	82.73265		10.51879	82.61047			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.56206	84.42264		10.57887	84.29868			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 02/02/2017	GOVI		543.08000	543.08000		542.45300	542.45300			0.00	5,430,800.00	1	518.00
GOVI	On 04/05/2017	GOVI		553.69200	553.69200		553.07200	553.07200			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		564.98900	564.98900		564.36400	564.36400			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.74970	1.74970		1.76940	1.76940		19.52	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.77980	1.77980		1.80020	1.80020		19.38	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.81390	1.81390		1.83500	1.83500		18.92	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.31302	128.31302		128.31302	128.31302			0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		129.41206	129.41206		129.43622	129.43622			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		131.94938	131.94938		131.97805	131.97805			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		133.31743	133.31743		133.34793	133.34793			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

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
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	107.19485		107.19485		107.19485	107.19485			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	108.87909		108.87909		108.89890	108.89890			0.00	0.00	0	5,278.00
I2033	On 04/05/2017	Bond Future	109.97458		109.97458		109.99830	109.99830			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	112.22541		112.22541		112.25063	112.25063			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	134.63588		134.63588		134.63588	134.63588			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	135.69227		135.69227		135.71737	135.71737			0.00	0.00	0	22,147.00
I2038	On 04/05/2017	Bond Future	138.35269		138.35269		138.38272	138.38272			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	139.68530		139.68530		139.71728	139.71728			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	133.98822		133.98822		133.98822	133.98822			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	135.60652		135.60652		135.63130	135.63130			0.00	0.00	0	17,789.00
I2046	On 04/05/2017	Bond Future	136.73720		136.73720		136.76676	136.76676			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	139.53602		139.53602		139.56721	139.56721			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	143.14199		143.14199		143.14199	143.14199			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	144.19418		144.19418		144.22092	144.22092			0.00	0.00	0	23,975.00
I2050	On 04/05/2017	Bond Future	147.02125		147.02125		147.05300	147.05300			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.36885		148.36885		148.40254	148.40254			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 02/02/2017	Index Future	253.30200		253.30200		253.43900	253.43900			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	258.26700		258.26700		258.41500	258.41500			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	263.55200		263.55200		263.70600	263.70600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	686.10400		686.10400		686.22400	686.22400			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	699.45300		699.45300		699.57800	699.57800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	713.22000		713.22000		713.34800	713.34800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			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	7.46000		92.54000		7.46000	92.54000			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
KES / R	On 19/12/2016	Foreign Exchange Future			0.13260		0.13260		0.13390	0.13390			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13280		0.13280		0.13390	0.13390			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13280		0.13280		0.13370	0.13370			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.90330		9.90330		10.01910	10.01910		16.22	0.00	0.00	0	75.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.03870		10.03870		10.15680	10.15680		15.92	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.19350		10.19350		10.31450	10.31450		16.21	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.29700		1.29700		1.31020	1.31020			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31380		1.31380		1.32790	1.32790			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.32450		1.32450		1.34260	1.34260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24010		1.24010		1.25340	1.25340			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24240		1.24240		1.25580	1.25580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24490		1.24490		1.25820	1.25820			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.10690		1.10690		1.11340	1.11340			0.00	0.00	0	72.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.11130		1.11130		1.11780	1.11780			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.11630		1.11630		1.12280	1.12280			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.68000		116.08838		8.68000	116.08838		8.98	0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.71526		113.01666		8.73124	112.90432		9.16	0.00	16,952,499.00	150	103,666.00
R186	On 02/02/2017	Bond Future	8.00	Call	395.47000		0.39547		398.07000	0.39807	395.470	8.92	0.16	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,014.28000		1.01428		1,008.96000	1.00896	1,014.280	9.04	0.32	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,157.02000		1.15702		1,149.42000	1.14942	1,157.020	9.06	0.35	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,631.60000		1.63160		1,615.97000	1.61597	1,631.600	9.11	0.44	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,694.33000		1.69433		1,677.61000	1.67761	1,694.330	9.12	0.46	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,527.38000		1.52738		1,607.49000	1.60749	1,527.380	9.23	0.41	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,444.59000		1.44459		1,522.67000	1.52267	1,444.590	9.25	0.39	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,314.25000		1.31425		1,388.90000	1.38890	1,314.250	9.28	0.37	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,147.24000		1.14724		1,217.00000	1.21700	1,147.240	9.32	0.33	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	977.28000		0.97728		1,041.44000	1.04144	977.280	9.37	0.29	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	511.32000		0.51132		555.32000	0.55532	511.320	9.55	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	405.54000		0.40554		443.52000	0.44352	405.540	9.61	0.15	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.74815		115.22587		8.76425	115.11500		8.94	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.76736		112.27253		8.78398	112.16034		9.10	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			301.45762		301.45762		301.45762	301.45762			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
R197	On 02/02/2017	Bond Future		300.37110	300.37110		300.42769	300.42769			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future		306.26006	306.26006		306.32739	306.32739			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future		305.62874	305.62874		305.69998	305.69998			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		248.33435	248.33435		248.33435	248.33435			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future		249.39364	249.39364		249.43953	249.43953			0.00	0.00	0	35,809.00
R202	On 04/05/2017	Bond Future		254.28283	254.28283		254.33791	254.33791			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		255.82237	255.82237		255.88069	255.88069			0.00	0.00	0	0.00
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		8.37500	98.44298		8.37500	98.44298		6.75	0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		8.41688	100.30228		8.42779	100.25231		6.52	0.00	13,741,412.36	137	16,470.00
R2023	On 04/05/2017	Bond Future		8.44168	98.32989		8.45246	98.28211		6.52	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.44717	100.33753		8.45834	100.28968		6.20	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		7.55000	101.78127		7.55000	101.78127		0.85	0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.55044	103.69496		7.55677	103.69129		0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.17943	101.54832		7.18074	101.54787		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future		4.66383	103.62186		4.66001	103.62227		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		9.08000	93.93203		9.08000	93.93203			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future		9.13407	91.63015		9.15000	91.51771			0.00	12,828,221.00	140	28,782.00
R2030	On 04/05/2017	Bond Future		9.17546	93.42166		9.19150	93.30996			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.20735	91.32187		9.22382	91.20870			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		9.18500	93.24379		9.18500	93.24379		12.76	0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.24147	94.93037		9.26257	94.77025		12.55	0.00	13,290,251.80	140	14,080.00
R2032	On 04/05/2017	Bond Future		9.28164	92.62648		9.30301	92.46624		12.86	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.31142	94.51807		9.33335	94.35537		12.57	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		9.29000	98.04792		9.29000	98.04792			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.35902	99.73202		9.36983	99.64170			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.39870	97.17763		9.40946	97.08863			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.42889	99.16193		9.43987	99.07196			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		9.35000	94.62640		9.35000	94.62640		14.21	0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.40974	92.03239		9.42564	91.89953		14.66	0.00	0.00	0	41,574.00
R2037	On 04/05/2017	Bond Future		9.45218	93.83180		9.46818	93.69939		14.41	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 03/08/2017	Bond Future			9.48669		91.48999		9.50307	91.35566		14.77	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			7.72500		103.57429		7.72500	103.57429		2.08	0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future			7.75019		101.46705		7.75579	101.45745		1.91	0.00	0.00	0	30,055.00
R204	On 04/05/2017	Bond Future			7.72608		103.45050		7.73042	103.44399		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.62010		101.51986		7.62458	101.51411		1.58	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			9.40000		98.66850		9.40000	98.66850		14.86	0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future			9.45972		95.89139		9.47561	95.74882		15.35	0.00	1,917,827.80	20	8,119.00
R2040	On 04/05/2017	Bond Future			9.50219		97.76624		9.51818	97.62409		15.08	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.53697		95.25441		9.55334	95.11011		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			9.41000		95.91252		9.41000	95.91252		15.55	0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.46806		93.20652		9.48392	93.06210		16.08	0.00	0.00	0	20,162.00
R2044	On 04/05/2017	Bond Future			9.50890		95.02889		9.52487	94.88468		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.54233		92.58628		9.55866	92.43994		16.22	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			9.37000		95.40365		9.37000	95.40365		16.14	0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.42922		97.06553		9.44510	96.91644		15.94	0.00	0.00	0	63,422.00
R2048	On 04/05/2017	Bond Future			9.46514		94.52244		9.48112	94.37352		16.43	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.49272		96.45253		9.50904	96.30138		16.10	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			7.94000		100.36027		7.94000	100.36027		3.29	0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			7.96600		98.61048		7.97704	98.58239		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,410.28000		2.41028		2,387.54000	2.38754	2,410.280	3.28	0.94	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.97781		100.53820		7.98862	100.51279		2.94	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			7.94822		98.94639		7.95986	98.92131		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,251.00000		1.25100		1,241.55000	1.24155	1,251.000	2.87	0.59	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			8.12500		95.71602		8.12500	95.71602		4.78	0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.16032		97.52233		8.17130	97.48550		4.46	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.17856		96.02531		8.18937	95.99089		4.42	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.16935		97.98606		8.18072	97.95177		4.18	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	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	9.24000		73.91194		9.24000	73.91194		14.71	0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future	9.29637		75.20291		9.31220	75.09197		14.55	0.00	11,581,248.14	154	62,143.00
R209	On 04/05/2017	Bond Future	9.33213		73.52178		9.34805	73.41109		14.99	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future	9.35882		75.02321		9.37508	74.91089		14.75	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	185.96986		185.96986		185.96986	185.96986			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future	189.41819		189.41819		189.45265	189.45265			0.00	0.00	0	1,983.00
R210	On 04/05/2017	Bond Future	190.81530		190.81530		190.85661	190.85661			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	194.72114		194.72114		194.76502	194.76502			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	141.40012		141.40012		141.40012	141.40012			0.00	0.00	0	0.00
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	148.01811		148.01811		148.01811	148.01811			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future	148.66630		148.66630		148.69419	148.69419			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.58107		151.58107		151.61440	151.61440			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	152.65332		152.65332		152.68863	152.68863			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	9.10000		84.69773		9.10000	84.69773		12.46	0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future	9.15566		86.22973		9.17159	86.12026		12.29	0.00	0.00	0	51,569.00
R213	On 04/05/2017	Bond Future	9.19151		84.36292		9.20753	84.25405		12.62	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.21720		86.08544		9.23361	85.97507		12.38	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	9.32000		74.26861		9.32000	74.26861		15.54	0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.37782		75.56166		9.39367	75.44524		15.36	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.41237		73.74006		9.42831	73.62377		15.82	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 03/08/2017	Bond Future	9.43857		75.24570		9.45484	75.12767		15.55	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	23,341.88000	23,341.88000		23,727.47000	23,727.47000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.75970		9.75970		9.91360	9.91360		16.65	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.92590		9.92590		10.08320	10.08320		16.22	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.24120		4.24120		4.29240	4.29240		15.77	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.23160		4.23160		4.28290	4.28290		15.47	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.35980		1.35980		1.37160	1.37160			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.31900		1.31900		1.32610	1.32610			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.25900		1.25900		1.26810	1.26810			0.00	0.00	0	0.00
Total for Derivatives :												1,611,060,278.60	113,734	4,240,310.00
Grand Total:												1,611,060,278.60	113,734	4,240,310.00