



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2016

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	
<b>Derivatives</b>														
\$ / R	On 15/11/2016	Any day expiry	14.37970	14.37970	14.03610	14.03610			23.50	0.00	0.00	0	2,120.00	
\$ / R	On 16/11/2016	Any day expiry	14.37960	14.37960	14.03840	14.03840			24.88	0.00	0.00	0	0.00	
\$ / R	On 17/11/2016	Any day expiry	14.38240	14.38240	14.04070	14.04070			25.74	0.00	0.00	0	0.00	
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	6.41020	0.00641	7.11800	0.00712	6.410	33.25	0.03	0.00	9,615.00	
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,226.53480	1.22653	1,561.95030	1.56195	1,226.535	34.73	0.96	0.00	9,615.00	
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.44850	0.00045	0.18310	0.00018	0.449	45.90	0.00	0.00	9,615.00	
\$ / R	On 28/11/2016	Any day expiry	14.41350	14.41350	14.06910	14.06910			23.56	0.00	0.00	0	6,290.00	
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.60030	0.00060	0.32010	0.00032	0.600	32.59	0.00	0.00	250.00	
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	32.13950	0.03214	54.24390	0.05424	32.139	23.37	0.09	0.00	150.00	
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	1.57500	0.00158	0.16000	0.00016	1.575	49.92	0.00	0.00	400.00	
\$ / R	On 30/11/2016	Any day expiry	14.41930	14.41930	14.07470	14.07470			23.13	0.00	0.00	0	78.00	
\$ / R	On 05/12/2016	Any day expiry	14.43390	14.43390	14.08880	14.08880			23.17	0.00	0.00	0	0.00	
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	767.55210	0.76755	495.62170	0.49562	767.552	21.79	0.82	0.00	15,000.00	
\$ / R	On 06/12/2016	Any day expiry	14.43680	14.43680	14.09170	14.09170			23.02	0.00	0.00	0	0.00	
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	62.63820	0.06264	112.08970	0.11209	62.638	22.01	0.14	14,121,140.25	7,000	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	155.54650	0.15555	0.00000	0.00000	155.546	22.16	0.29	62,504,879.55	15,000	15,000.00

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 06/12/2016	Any day expiry	14.35	Call	388.19920	0.38820	216.65330	0.21665	388.199	22.83	0.55	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			14.45430	14.45430	14.10860	14.10860		22.04	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	555.49460	0.55549	785.57910	0.78558	555.495	22.97	0.61	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.45720	14.45720	14.11140	14.11140		21.96	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry			14.46010	14.46010	14.11430	14.11430		21.89	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.46300	14.46300	14.11710	14.11710		22.68	0.00	0.00	0	700.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.47510	14.47510	14.12930	14.12930		22.28	0.00	2,163,390,545.60	149,456	421,735.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	3.19340	0.00319	3.58670	0.00359	3.193	26.56	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	11.12880	0.01113	13.10760	0.01311	11.129	22.82	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	14.41600	0.01442	17.27330	0.01727	14.416	22.06	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	21.70210	0.02170	36.87800	0.03688	21.702	20.88	0.05	367,675.80	500	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	37.38260	0.03738	65.94740	0.06595	37.383	20.74	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,185.64930	1.18565	877.09830	0.87710	1,185.649	20.80	0.89	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	50.54930	0.05055	87.79830	0.08780	50.549	20.80	0.11	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	51.79190	0.05179	89.83510	0.08984	51.792	20.81	0.11	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	58.36840	0.05837	100.54030	0.10054	58.368	20.84	0.12	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	70.21500	0.07021	119.99090	0.11999	70.215	20.88	0.14	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	73.44510	0.07345	125.42090	0.12542	73.445	20.89	0.14	1,023,098.35	500	27,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	887.34640	0.88735	618.27150	0.61827	887.346	21.00	0.80	4,211,984.51	365	865.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	112.24640	0.11225	188.97150	0.18897	112.246	21.00	0.20	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	123.93640	0.12394	207.55940	0.20756	123.936	21.03	0.21	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	128.85050	0.12885	215.30280	0.21530	128.850	21.04	0.22	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	674.68320	0.67468	446.32290	0.44632	674.683	21.41	0.70	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	199.58320	0.19958	317.02290	0.31702	199.583	21.41	0.30	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	642.95130	0.64295	421.49190	0.42149	642.951	21.49	0.68	5,860,229.74	600	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	624.40060	0.62440	407.10870	0.40711	624.401	21.55	0.67	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	618.29980	0.61830	402.39800	0.40240	618.300	21.56	0.66	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	237.13800	0.23714	368.43140	0.36843	237.138	21.58	0.34	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	245.13710	0.24514	379.22210	0.37922	245.137	21.62	0.35	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	565.21930	0.56522	362.47100	0.36247	565.219	21.72	0.63	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	553.87260	0.55387	354.30760	0.35431	553.873	21.76	0.62	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	278.77260	0.27877	425.00760	0.42501	278.773	21.76	0.38	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	526.22350	0.52622	334.60350	0.33460	526.223	21.84	0.60	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	301.12350	0.30112	455.30350	0.45530	301.123	21.84	0.40	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	324.48900	0.32449	486.57260	0.48657	324.489	21.93	0.42	4,213,309.59	700	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	338.99410	0.33899	505.78990	0.50579	338.994	21.98	0.43	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	479.00890	0.47901	301.57000	0.30157	479.009	22.00	0.57	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	449.33860	0.44934	281.20960	0.28121	449.339	22.10	0.54	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	400.60350	0.40060	585.90980	0.58591	400.603	22.19	0.48	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	403.03810	0.40304	250.05550	0.25006	403.038	22.28	0.50	14,468,577.60	2,000	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	427.93810	0.42794	620.75550	0.62076	427.938	22.28	0.50	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	433.72290	0.43372	627.82300	0.62782	433.723	22.31	0.50	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	362.58570	0.36259	222.14160	0.22214	362.586	22.56	0.47	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	506.06730	0.50607	715.05790	0.71506	506.067	22.65	0.54	0.00	0	5,700.00

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	14.66	Put	524.96970	0.52497	737.53600	0.73754	524.970	22.73	0.55	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	329.28720	0.32929	199.56730	0.19957	329.287	22.82	0.44	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	550.66320	0.55066	767.89780	0.76790	550.663	22.84	0.57	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	617.24980	0.61725	845.66460	0.84566	617.250	23.13	0.60	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	286.05470	0.28605	170.82090	0.17082	286.055	23.18	0.39	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	273.84230	0.27384	162.77950	0.16278	273.842	23.30	0.38	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	234.82870	0.23483	137.05630	0.13706	234.829	23.69	0.33	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	759.72870	0.75973	1,007.75630	1.00776	759.729	23.69	0.67	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	210.25960	0.21026	121.16030	0.12116	210.260	23.98	0.31	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	188.18180	0.18818	107.09280	0.10709	188.182	24.26	0.28	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	913.08180	0.91308	1,177.79280	1.17779	913.082	24.26	0.72	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	921.00200	0.92100	1,186.47830	1.18648	921.002	24.29	0.72	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	172.08190	0.17208	97.02290	0.09702	172.082	24.48	0.26	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	150.24680	0.15025	83.68030	0.08368	150.247	24.80	0.23	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,075.14680	1.07515	1,354.38030	1.35438	1,075.147	24.80	0.77	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	137.22900	0.13723	75.83650	0.07584	137.229	25.01	0.21	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,159.05380	1.15905	1,444.69590	1.44470	1,159.054	25.07	0.79	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,218.82230	1.21882	1,508.47240	1.50847	1,218.822	25.25	0.80	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,314.30300	1.31430	1,609.27760	1.60928	1,314.303	25.54	0.82	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,420.42170	1.42042	1,720.64180	1.72064	1,420.422	25.86	0.84	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	90.28100	0.09028	46.72660	0.04673	90.281	25.99	0.15	2,156,268.24	1,000	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	76.05450	0.07605	38.26470	0.03826	76.054	26.37	0.13	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,600.95450	1.60095	1,908.96470	1.90896	1,600.955	26.37	0.87	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	66.80790	0.06681	33.04990	0.03305	66.808	26.61	0.11	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	52.80290	0.05280	25.33370	0.02533	52.803	27.05	0.09	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,038.67920	2.03868	2,361.19660	2.36120	2,038.679	27.41	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,095.71860	2.09572	2,419.63640	2.41964	2,095.719	27.54	0.93	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	39.87840	0.03988	18.44370	0.01844	39.878	27.58	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,248.79500	2.24880	2,576.04530	2.57605	2,248.795	27.89	0.94	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	30.90320	0.03090	13.82120	0.01382	30.903	28.07	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	26.31440	0.02631	11.52110	0.01152	26.314	28.38	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	24.85440	0.02485	10.79970	0.01080	24.854	28.49	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	23.74800	0.02375	10.25670	0.01026	23.748	28.58	0.04	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	15.33720	0.01534	6.52950	0.00653	15.337	29.44	0.03	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	13.33830	0.01334	5.77080	0.00577	13.338	29.60	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	10.85670	0.01086	4.83690	0.00484	10.857	29.81	0.02	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	10.44590	0.01045	4.68130	0.00468	10.446	29.85	0.02	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	7.01480	0.00701	3.36610	0.00337	7.015	30.26	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	6.49560	0.00650	3.16330	0.00316	6.496	30.34	0.01	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	6.17140	0.00617	3.03570	0.00304	6.171	30.39	0.01	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	6.01540	0.00602	2.97420	0.00297	6.015	30.42	0.01	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	2.23310	0.00223	0.96110	0.00096	2.233	31.38	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	1.92350	0.00192	0.81900	0.00082	1.923	31.38	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	1.86050	0.00186	0.79020	0.00079	1.861	31.38	0.00	0.00	0	2,310.00

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	19.15	Call	1.44640	0.00145	0.60340	0.00060	1.446	31.38	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	1.22070	0.00122	0.50320	0.00050	1.221	31.38	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.55920	0.00056	0.21850	0.00022	0.559	31.38	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.51190	0.00051	0.19880	0.00020	0.512	31.38	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.46020	0.00046	0.17750	0.00018	0.460	31.38	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.35820	0.00036	0.13590	0.00014	0.358	31.38	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.28330	0.00028	0.10580	0.00011	0.283	31.38	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.24490	0.00024	0.09060	0.00009	0.245	31.38	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.18950	0.00019	0.06900	0.00007	0.189	31.38	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.16960	0.00017	0.06130	0.00006	0.170	31.38	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.06150	0.00006	0.02080	0.00002	0.062	31.38	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.03190	0.00003	0.01040	0.00001	0.032	31.38	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.02840	0.00003	0.00920	0.00001	0.028	31.38	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.48110	14.48110	14.13540	14.13540		22.19	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.50520	14.50520	14.15990	14.15990		21.55	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.52330	14.52330	14.17830	14.17830		21.18	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.54440	14.54440	14.19970	14.19970		21.01	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.55050	14.55050	14.20580	14.20580		20.97	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	232.98960	0.23299	345.53270	0.34553	232.990	20.08	0.29	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	124.85110	0.12485	76.79920	0.07680	124.851	24.75	0.16	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.56250	14.56250	14.23700	14.23700		20.79	0.00	37,041,800.00	2,600	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.56540	14.56540	14.22070	14.22070		20.79	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	661.57920	0.66158	468.45330	0.46845	661.579	20.39	0.61	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.57120	14.57120	14.22610	14.22610		20.79	0.00	0.00	0	44.00
\$ / R	On 23/01/2017	Any day expiry			14.57980	14.57980	14.23410	14.23410		20.74	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.58560	14.58560	14.23940	14.23940		20.75	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	310.87170	0.31087	442.32820	0.44233	310.872	19.97	0.34	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	195.78830	0.19579	130.85360	0.13085	195.788	23.62	0.23	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.59140	14.59140	14.24480	14.24480		20.75	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	207.99010	0.20799	306.61790	0.30662	207.990	19.57	0.25	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	638.81790	0.63882	459.42350	0.45942	638.818	20.46	0.57	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.60290	14.60290	14.25550	14.25550		20.63	0.00	0.00	0	3,183.00
\$ / R	On 27/02/2017	Any day expiry			14.68060	14.68060	14.32930	14.32930		20.49	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.72070	14.72070	14.36850	14.36850		20.40	0.00	180,784,916.70	12,281	102,209.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	28.73270	0.02873	39.18840	0.03919	28.733	19.34	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	46.89400	0.04689	63.54300	0.06354	46.894	19.20	0.06	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	97.51820	0.09752	132.74150	0.13274	97.518	18.98	0.12	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	190.38660	0.19039	261.48980	0.26149	190.387	19.02	0.20	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,264.86170	1.26486	1,000.29360	1.00029	1,264.862	19.14	0.76	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	384.41550	0.38442	513.45870	0.51346	384.416	19.51	0.33	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	894.01790	0.89402	688.88150	0.68888	894.018	19.81	0.62	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	473.31790	0.47332	620.38150	0.62038	473.318	19.81	0.38	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	521.65150	0.52165	678.02960	0.67803	521.652	19.96	0.40	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	793.20960	0.79321	606.99020	0.60699	793.210	20.11	0.57	12,592,359.00	1,500	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	653.41210		0.65341		833.50650	0.83351	653.412	20.33	0.46	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,018.99690		1.01900		1,244.59040	1.24459	1,018.997	21.34	0.58	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,110.32650		1.11033		1,345.09940	1.34510	1,110.326	21.57	0.61	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	438.15300		0.43815		328.56650	0.32857	438.153	21.79	0.37	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,364.15440		1.36415		1,619.11420	1.61911	1,364.154	22.21	0.67	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,395.24060		1.39524		1,652.30340	1.65230	1,395.241	22.29	0.68	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	362.98830		0.36299		270.91770	0.27092	362.988	22.41	0.32	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	284.33000		0.28433		208.25760	0.20826	284.330	23.20	0.26	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,236.62830		2.23663		2,532.30670	2.53231	2,236.628	24.04	0.81	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	150.06890		0.15007		110.61260	0.11061	150.069	24.92	0.15	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	93.21840		0.09322		73.93660	0.07394	93.218	27.52	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	92.90970		0.09291		73.70850	0.07371	92.910	27.54	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	78.15020		0.07815		53.66090	0.05366	78.150	29.02	0.08	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	62.55450		0.06255		40.46310	0.04046	62.554	29.28	0.06	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	14.00800		0.01401		8.14920	0.00815	14.008	29.28	0.02	0.00	0	1,800.00
\$ / R	On 11/04/2017	Any day expiry			14.80360		14.80360		14.44980	14.44980		20.41	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.80650		14.80650		14.45260	14.45260		20.40	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	364.12110		0.36412		473.41880	0.47342	364.121	19.25	0.29	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	245.24140		0.24524		183.83530	0.18384	245.241	23.95	0.20	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.80930		14.80930		14.45540	14.45540		20.40	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.83220		14.83220		14.47790	14.47790		20.42	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.84370		14.84370		14.48910	14.48910		20.37	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	326.39610		0.32640		417.39320	0.41739	326.396	19.10	0.26	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	434.34320		0.43434		557.09430	0.55709	434.343	19.29	0.32	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	725.82280		0.72582		568.23550	0.56824	725.823	20.70	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	326.56630		0.32657		248.56190	0.24856	326.566	23.26	0.25	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			15.00210		15.00210		14.64140	14.64140		20.35	0.00	6,675,934.50	445	157,646.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	388.61550		0.38862		477.48180	0.47748	388.616	19.04	0.27	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	402.41960		0.40242		493.85670	0.49386	402.420	19.07	0.27	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	491.65510		0.49166		605.67480	0.60567	491.655	19.22	0.31	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	519.75550		0.51976		640.85310	0.64085	519.756	19.27	0.33	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	540.39970		0.54040		666.59910	0.66660	540.400	19.30	0.33	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,170.54380		1.17054		955.67810	0.95568	1,170.544	19.66	0.62	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	879.20390		0.87920		1,051.33190	1.05133	879.204	20.20	0.45	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,261.26070		1.26126		1,471.62270	1.47162	1,261.261	21.04	0.55	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	677.72540		0.67773		543.93570	0.54394	677.725	21.42	0.41	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,455.62540		1.45563		1,682.53570	1.68254	1,455.625	21.42	0.59	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	655.58240		0.65558		525.88410	0.52588	655.582	21.54	0.40	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	618.75950		0.61876		495.96250	0.49596	618.759	21.75	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	593.88350		0.59388		475.82490	0.47582	593.883	21.90	0.37	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	556.42930		0.55643		443.96220	0.44396	556.429	22.14	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	459.47910		0.45948		363.52630	0.36353	459.479	22.79	0.30	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	266.70090		0.26670		218.08810	0.21809	266.701	24.72	0.18	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	232.49180		0.23249		191.68320	0.19168	232.492	25.70	0.16	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	171.51610	0.17152	125.11620	0.12512	171.516	27.38	0.12	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			15.06860	15.06860	14.70460	14.70460		20.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	450.51540	0.45052	545.65960	0.54566	450.515	19.12	0.28	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	328.77050	0.32877	269.34320	0.26934	328.771	24.20	0.21	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			15.09460	15.09460	14.72940	14.72940		20.41	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.26640	15.26640	14.80860	14.80860		20.35	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	149.96620	0.14997	196.60580	0.19661	149.966	17.51	0.12	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	201.66170	0.20166	265.76840	0.26577	201.662	17.83	0.14	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	306.55810	0.30656	398.65720	0.39866	306.558	18.35	0.20	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	421.75470	0.42175	527.14850	0.52715	421.755	18.81	0.25	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	425.12140	0.42512	531.13910	0.53114	425.121	18.82	0.25	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	597.79620	0.59780	739.94740	0.73995	597.796	19.16	0.31	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	639.97920	0.63998	792.63730	0.79264	639.979	19.23	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	778.71570	0.77872	614.26270	0.61426	778.716	21.75	0.40	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	684.55760	0.68456	537.46530	0.53747	684.558	22.26	0.36	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	641.65370	0.64165	503.54640	0.50355	641.654	22.50	0.34	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	635.49940	0.63550	498.69450	0.49869	635.499	22.53	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	470.47310	0.47047	375.43680	0.37544	470.473	23.67	0.26	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.36880	15.36880	14.81940	14.81940		20.39	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.55520	15.55520	14.96950	14.96950		20.69	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	335.69040	0.33569	448.64280	0.44864	335.690	18.34	0.19	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	557.28910	0.55729	0.00000	0.00000	557.289	19.04	0.27	132,232,258.62	33,000	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	780.57520	0.78058	0.00000	0.00000	780.575	19.50	0.33	112,122,846.88	22,000	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	1,015.43630	1.01544	785.02420	0.78502	1,015.436	21.77	0.44	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	943.74930	0.94375	0.00000	0.00000	943.749	22.07	0.41	278,819,359.28	44,000	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	844.11140	0.84411	0.00000	0.00000	844.111	22.54	0.38	374,616,530.64	66,000	33,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.88330	15.88330	15.36410	15.36410		21.23	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.21150	16.21150	15.75860	15.75860		21.58	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	495.02510	0.49503	571.55690	0.57156	495.025	19.04	0.20	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.47510	14.47510	14.12930	14.12930		22.28	0.00	14,475.10	1	424.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.72070	14.72070	14.36850	14.36850		20.40	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			15.00210	15.00210	14.64140	14.64140		20.35	0.00	0.00	0	55.00
£ / R	On 02/12/2016	Any day expiry			18.21600	18.21600	17.57270	17.57270		21.34	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			18.26870	18.26870	17.62310	17.62310		20.73	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			18.28630	18.28630	17.64060	17.64060		20.51	0.00	83,824,399.20	4,584	45,277.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	11.64080	0.01164	19.50940	0.01951	11.641	22.24	0.02	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,567.45890	1.56746	1,010.05110	1.01005	1,567.459	19.44	0.92	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	41.15890	0.04116	129.45110	0.12945	41.159	19.44	0.08	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	84.96590	0.08497	240.76930	0.24077	84.966	19.41	0.14	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	1,100.92360	1.10092	648.37640	0.64838	1,100.924	19.39	0.82	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	114.62360	0.11462	307.77640	0.30778	114.624	19.39	0.18	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	258.73010	0.25873	566.09540	0.56610	258.730	19.88	0.33	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	Call	627.05570	0.62706	335.34350	0.33534	627.056	20.13	0.61	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	340.75570	0.34076	694.74350	0.69474	340.756	20.13	0.39	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	164.07440	0.16407	78.73100	0.07873	164.074	22.61	0.22	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,144.51620	3.14452	3,781.23640	3.78124	3,144.516	26.34	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	3.66180	0.00366	1.33990	0.00134	3.662	34.89	0.01	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			18.46980	18.46980	17.81960	17.81960		20.07	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.63260	18.63260	17.97380	17.97380		19.82	0.00	745,304.00	40	8,142.00
£ / R	On 25/04/2017	Any day expiry			18.80680	18.80680	18.14230	18.14230		19.49	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			19.02920	19.02920	18.35150	18.35150		19.13	0.00	951,460.00	50	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			19.40010	19.40010	18.59680	18.59680		18.76	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.80820	19.80820	18.83870	18.83870		18.58	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13620	0.13620	0.13242	0.13242		24.21	0.00	953.43	7	10,444.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13908	0.13908	0.13520	0.13520		21.81	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14241	0.14241	0.13841	0.13841		21.29	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14558	0.14558	0.14062	0.14062		22.17	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.67520	15.67520	15.29230	15.29230		23.83	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.68580	15.68580	15.30260	15.30260		23.01	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.76700	15.76700	15.38210	15.38210		21.67	0.00	21,506,188.00	1,364	58,750.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	206.78530	0.20679	120.00410	0.12000	206.785	23.52	0.29	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,267.45850	1.26746	1,593.42410	1.59342	1,267.459	24.47	0.80	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	1.27760	0.00128	0.36810	0.00037	1.278	35.49	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.74150	15.74150	15.35770	15.35770		19.87	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			16.03380	16.03380	15.64210	15.64210		20.11	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			16.09890	16.09890	15.70570	15.70570		19.99	0.00	48,876,260.40	3,036	30,187.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	116.76000	0.11676	170.59290	0.17059	116.760	18.88	0.13	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,510.19550	1.51020	1,210.70320	1.21070	1,510.195	18.81	0.80	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	785.49840	0.78550	604.02980	0.60403	785.498	19.87	0.54	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	401.56040	0.40156	303.30080	0.30330	401.560	21.64	0.33	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.48100	16.48100	16.07680	16.07680		19.81	0.00	247,215.00	15	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.84450	16.84450	16.33230	16.33230		19.77	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			17.22770	17.22770	16.57070	16.57070		20.04	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.47686	100.47686	99.22762	99.22762			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.67931	97.67931	96.37048	96.37048			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.55611	96.55611	95.19803	95.19803			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.70916	98.70916	97.32544	97.32544			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			102.38605	102.38605	100.99787	100.99787			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06868	100.06868	100.06868	100.06868			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01928	100.01928	100.01134	100.01134			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.66489	99.66489	99.64000	99.64000			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.75154	99.75154	99.69930	99.69930			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
1Y STND	On 21/12/2017	Interest Rate Swap	100.08588	100.08588	100.00506	100.00506					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.10956	100.10956	100.03040	100.03040					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.45931	99.45931	99.34198	99.34198					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.19317	99.19317	99.03778	99.03778					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.33062	99.33062	99.13261	99.13261					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.91000	99.91000	99.67000	99.67000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.96461	98.96461	98.43434	98.43434					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.38308	98.38308	97.81669	97.81669					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.77013	97.77013	97.16496	97.16496					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.13186	98.13186	97.48517	97.48517					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.44267	100.44267	99.76232	99.76232					0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	508.57500	508.57500	510.91700	510.91700					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	518.50200	518.50200	520.89000	520.89000					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	529.05300	529.05300	531.50100	531.50100					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	582.98600	582.98600	587.27200	587.27200					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	594.36500	594.36500	598.73400	598.73400					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	606.46000	606.46000	610.93200	610.93200					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	528.26000	528.26000	532.10500	532.10500					0.00	42,260,800.00	8	619.00
ALBI	On 04/05/2017	Index Future	538.57200	538.57200	542.49100	542.49100					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	549.53100	549.53100	553.54300	553.54300					0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.91690	10.91690	10.70820	10.70820				16.01	0.00	24,508,440.50	2,245	10,811.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	11.08070	11.08070	10.86850	10.86850				15.02	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.26790	11.26790	11.04990	11.04990				15.19	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.44380	11.44380	11.15390	11.15390				15.74	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.63830	11.63830	11.25390	11.25390				16.23	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.69850	10.69850	10.46530	10.46530				18.07	0.00	160,477.50	15	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.88920	10.88920	10.65140	10.65140				17.02	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.10630	11.10630	10.86260	10.86260				16.86	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	300.53490	300.53490	447.57750	447.57750					0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.71400	14.71400	14.31020	14.31020				21.15	0.00	0.00	0	1,864.00
CHF / R	On 13/03/2017	Foreign Exchange Future	15.04260	15.04260	14.62920	14.62920				20.16	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	15.42350	15.42350	14.99650	14.99650				20.20	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.11440	2.11440	2.06160	2.06160				19.59	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.13590	2.13590	2.08340	2.08340				18.35	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
CNH / R	On 19/06/2017	Foreign Exchange Future		2.16190	2.16190		2.10970	2.10970		18.35	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.11100	2.11100		2.05680	2.05680		20.88	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.12470	2.12470		2.07310	2.07310		18.36	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.16960	2.16960		2.11700	2.11700		17.45	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 02/02/2017	Bond Future		10.79713	77.78142		10.69491	78.41424			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.88387	75.50576		10.77821	76.15091			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.96157	77.04319		10.85208	77.70327			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 02/02/2017	Bond Future		10.90667	81.87520		10.80448	82.59816			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.99256	79.21063		10.88690	79.94766			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		11.06856	80.82395		10.95916	81.57797			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		526.11600	526.11600		529.98200	529.98200			0.00	31,566,960.00	6	486.00
GOVI	On 04/05/2017	GOVI		536.38500	536.38500		540.32700	540.32700			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		547.30000	547.30000		551.33400	551.33400			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.86620	1.86620		1.82210	1.82210		20.99	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.89900	1.89900		1.85420	1.85420		20.10	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.93570	1.93570		1.89000	1.89000		20.04	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		129.07413	129.07413		129.09851	129.09851			0.00	3,097,779.12	24	3,255.00
I2025	On 04/05/2017	Bond Future		131.60150	131.60150		131.62625	131.62625			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.95473	132.95473		132.98303	132.98303			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
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 02/02/2017	Bond Future	108.00940		108.00940		108.78203	108.78203			0.00	21,169,842.40	196	5,474.00
I2033	On 04/05/2017	Bond Future	109.08511		109.08511		109.87278	109.87278			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.31134		111.31134		112.11771	112.11771			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 02/02/2017	Bond Future	134.73804		134.73804		135.22269	135.22269			0.00	90,409,224.84	671	22,835.00
I2038	On 04/05/2017	Bond Future	137.37636		137.37636		137.87036	137.87036			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	138.68083		138.68083		139.18819	139.18819			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 02/02/2017	Bond Future	134.31841		134.31841		135.48556	135.48556			0.00	75,621,264.83	563	18,352.00
I2046	On 04/05/2017	Bond Future	135.42051		135.42051		136.61018	136.61018			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	138.18440		138.18440		139.40156	139.40156			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 02/02/2017	Bond Future	144.03692		144.03692		144.06396	144.06396			0.00	112,204,760.68	779	24,754.00
I2050	On 04/05/2017	Bond Future	146.85721		146.85721		146.88482	146.88482			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.19264		148.19264		148.22422	148.22422			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	252.50500		252.50500		252.98300	252.98300			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	257.44900		257.44900		257.93600	257.93600			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	262.70200		262.70200		263.20600	263.20600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	684.02400		684.02400		685.01400	685.01400			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	697.32800		697.32800		698.33800	698.33800			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	711.05400		711.05400		712.08400	712.08400			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
KES / R	On 19/12/2016	Foreign Exchange Future	0.14140		0.14140		0.13810	0.13810			0.00	0.00	0	1,382.00

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 13/03/2017	Foreign Exchange Future			0.14160		0.14160		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14180		0.14180		0.13910	0.13910			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.32340		10.32340		10.13290	10.13290		17.40	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.46910		10.46910		10.27580	10.27580		16.42	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.63410		10.63410		10.43650	10.43650		16.66	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.34360		1.34360		1.32560	1.32560			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.36210		1.36210		1.34380	1.34380			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.37530		1.37530		1.35660	1.35660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.26330		1.26330		1.24850	1.24850			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26570		1.26570		1.25090	1.25090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.26840		1.26840		1.25340	1.25340			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.08920		1.08920		1.08870	1.08870			0.00	0.00	0	4,207.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09360		1.09360		1.09310	1.09310			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09860		1.09860		1.09800	1.09800			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.17416		109.85023		9.05017	110.69371		9.08	0.00	1,092,460,537.35	9,945	112,360.00
R186	On 02/02/2017	Bond Future	8.00	Call	76.56000		0.07656		122.72000	0.12272	76.560	8.77	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	278.16000		0.27816		405.59000	0.40559	278.160	8.88	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	334.10000		0.33410		480.33000	0.48033	334.100	8.90	0.14	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	540.18000		0.54018		747.81000	0.74781	540.180	8.95	0.21	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	569.53000		0.56953		785.12000	0.78512	569.530	8.96	0.22	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	3,127.59000		3.12759	2,609.36000	2.60936	3,127.590	9.04	9.04	0.66	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,990.43000		2.99043	2,486.28000	2.48628	2,990.430	9.05	9.05	0.64	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,769.93000		2.76993	2,289.47000	2.28947	2,769.930	9.06	9.06	0.62	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	2,479.56000		2.47956	2,032.61000	2.03261	2,479.560	9.09	9.09	0.58	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	2,175.70000		2.17570	1,767.06000	1.76706	2,175.700	9.14	9.14	0.53	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,267.51000		1.26751	993.65000	0.99365	1,267.510	9.30	9.30	0.37	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1,040.14000		1.04014	805.79000	0.80579	1,040.140	9.36	9.36	0.32	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.22639		111.99475		9.09726	112.85463		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.26643		108.96881		9.13151	109.84882		8.99	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 02/02/2017	Bond Future			299.85560		299.85560		299.91294	299.91294			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			305.72682		305.72682		305.78516	305.78516			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			305.06649		305.06649		305.13310	305.13310			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

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
R202	On 02/02/2017	Bond Future		248.78819	248.78819		249.16729	249.16729			0.00	201,518,433.90	810	36,619.00
R202	On 04/05/2017	Bond Future		253.65931	253.65931		254.04565	254.04565			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		255.17118	255.17118		255.57128	255.57128			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 02/02/2017	Bond Future		8.81284	98.50908		8.68742	99.07260		6.64	0.00	0.00	0	16,470.00
R2023	On 04/05/2017	Bond Future		8.85953	96.49914		8.72735	97.07362		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.88972	98.46369		8.74960	99.05212		6.31	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 02/02/2017	Bond Future		7.95031	103.46382		7.83125	103.53254		0.76	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.86177	101.31006		7.66092	101.38007		0.53	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 02/02/2017	Bond Future		9.58485	88.52098		9.49256	89.14542			0.00	438,798,497.86	4,957	38,639.00
R2030	On 04/05/2017	Bond Future		9.64188	90.24945		9.54644	90.88597			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.69074	88.07955		9.59163	88.73118			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 02/02/2017	Bond Future		9.70170	91.52752		9.60958	92.19385		12.70	0.00	140,037,105.60	1,530	15,426.00
R2032	On 04/05/2017	Bond Future		9.75705	89.15479		9.66191	89.83417		12.73	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.80274	90.97023		9.70423	91.66551		12.70	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 02/02/2017	Bond Future		9.83431	95.88008		9.73195	96.68937			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.88887	93.24803		9.78333	94.07301			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.93482	95.14652		9.82569	95.99057			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 02/02/2017	Bond Future		9.88987	88.14948		9.78758	88.95481		14.53	0.00	88,149.48	1	41,573.00
R2037	On 04/05/2017	Bond Future		9.94707	89.87074		9.84165	90.69170		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.99735	87.44274		9.88838	88.28251		14.62	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 02/02/2017	Bond Future		8.09519	100.87756		7.99336	101.05108		2.01	0.00	8,574,592.60	85	30,070.00
R204	On 04/05/2017	Bond Future		8.13014	102.84686		8.01140	103.02374		1.88	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.10697	100.89784		7.96340	101.08071		1.68	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 02/02/2017	Bond Future		9.92941	91.81933		9.82716	92.68131		15.22	0.00	10,926,500.27	119	8,238.00

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
R2040	On 04/05/2017	Bond Future			9.98613		93.61220		9.88078	94.49096		15.27	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			10.03610		91.00994		9.92725	91.90882		15.32	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 02/02/2017	Bond Future			9.93244		89.13114		9.83535	89.95761		15.95	0.00	44,298,176.58	497	20,659.00
R2044	On 04/05/2017	Bond Future			9.98701		90.87155		9.88705	91.71404		16.01	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			10.03501		88.33870		9.93180	89.20054		16.08	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 02/02/2017	Bond Future			9.89355		92.87392		9.79647	93.72230		16.17	0.00	0.00	0	61,332.00
R2048	On 04/05/2017	Bond Future			9.94277		90.24657		9.84289	91.11152		16.30	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.98422		92.08402		9.88125	92.96864		16.32	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 02/02/2017	Bond Future			8.34529		97.65118		8.20417	98.00674		3.19	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,561.47000		1.56147	1,864.66000	1.86466	1,561.470		3.36	0.82	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.39749		99.55763		8.24175	99.92009		3.08	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.41833		97.93990		8.24379	98.31206		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	744.68000		0.74468	916.08000	0.91608	744.680		2.90	0.43	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 02/02/2017	Bond Future			8.54131		96.25461		8.41930	96.65835		4.59	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.58853		94.73039		8.45749	95.14195		4.46	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.61309		96.65903		8.47109	97.08124		4.31	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.77074		71.98596		9.66860	72.66021		14.71	0.00	1,511,705.16	21	62,112.00
R209	On 04/05/2017	Bond Future			9.82019		70.24013		9.71511	70.92753		14.81	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.86107		71.67036		9.75276	72.37344		14.87	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 02/02/2017	Bond Future			188.84156		188.84156		189.24870	189.24870			0.00	0.00	0	1,983.00

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
R210	On 04/05/2017	Bond Future		190.22257	190.22257		190.63770	190.63770			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		194.10509	194.10509		194.53297	194.53297			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 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future		147.92296	147.92296		148.13139	148.13139			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future		150.81944	150.81944		151.03191	151.03191			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		151.86720	151.86720		152.08750	152.08750			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 02/02/2017	Bond Future		9.60565	83.21330		9.50837	83.85226		12.41	0.00	0.00	0	51,202.00
R213	On 04/05/2017	Bond Future		9.65595	81.28545		9.55558	81.93688		12.47	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.69707	82.94026		9.59319	83.60688		12.48	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 02/02/2017	Bond Future		9.84696	72.24050		9.74482	72.94211		15.56	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future		9.89455	70.35219		9.78958	71.06738		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.93439	71.78448		9.82626	72.51597		15.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		24,698.64000	24,698.64000		24,065.23000	24,065.23000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		10.24950	10.24950		10.02170	10.02170		17.81	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future		10.42460	10.42460		10.19400	10.19400		16.64	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		4.40960	4.40960		4.30600	4.30600		17.07	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future		4.39940	4.39940		4.29790	4.29790		16.16	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.44470	1.44470		1.40780	1.40780			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.39660	1.39660		1.36080	1.36080			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.33830	1.33830		1.30440	1.30440			0.00	0.00	0	0.00

**Total for Derivatives :** **5,902,583,218.65**    **390,516**    **4,249,072.00**

**Grand Total:** **5,902,583,218.65**    **390,516**    **4,249,072.00**