



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: 16/11/2016

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 16/11/2016	Any day expiry	14.28030	14.28030		14.15160	14.15160		34.10	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	14.28310	14.28310		14.15160	14.15160		34.19	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	0.67020	0.00067	3.11590	0.00312	0.670	55.53	0.01	0.00	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,317.06350	1.31706	1,449.41090	1.44941	1,317.064	56.05	1.00	0.00	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.03180	0.00003	0.04230	0.00004	0.032	95.48	0.00	0.00	9,615.00
\$ / R	On 28/11/2016	Any day expiry	14.30000	14.30000		14.17930	14.17930		22.85	0.00	0.00	0	6,290.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.00280	0.00000	0.45540	0.00046	0.003	25.88	0.00	0.00	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	16.04390	0.01604	35.61020	0.03561	16.044	21.29	0.07	0.00	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.15210	0.00015	0.27690	0.00028	0.152	50.05	0.00	0.00	400.00
\$ / R	On 30/11/2016	Any day expiry	14.30650	14.30650		14.18500	14.18500		22.97	0.00	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry	14.32260	14.32260		14.19920	14.19920		23.14	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	656.54040	0.65654	575.48030	0.57548	656.540	22.13	0.80	0.00	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.32580	14.32580		14.20200	14.20200		23.14	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	162.19480	0.16219	221.30540	0.22131	162.195	22.47	0.32	0.00	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	297.90640	0.29791	258.70890	0.25871	297.906	23.14	0.50	0.00	7,000.00
\$ / R	On 12/12/2016	Any day expiry	14.34520	14.34520		14.21900	14.21900		22.10	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	601.21540	0.60122	700.92370	0.70092	601.215	23.47	0.66	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			14.34840	14.34840	14.22180	14.22180		22.02	0.00	0.00	0	275.00
\$ / R	On 14/12/2016	Any day expiry			14.35170	14.35170	14.22460	14.22460		21.93	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			14.35490	14.35490	14.22750	14.22750		22.79	0.00	0.00	0	700.00
\$ / R	On 19/12/2016	Foreign Exchange Future			14.36780	14.36780	14.23880	14.23880		22.13	0.00	852,585,252.00	59,340	422,184.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	3.16690	0.00317	4.41050	0.00441	3.167	27.58	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	7.97420	0.00797	11.02620	0.01103	7.974	22.16	0.02	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	9.81970	0.00982	13.57340	0.01357	9.820	21.06	0.03	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	17.07100	0.01707	26.00180	0.02600	17.071	20.16	0.05	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	34.28330	0.03428	50.57900	0.05058	34.283	20.44	0.08	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	1,076.01620	1.07602	968.58140	0.96858	1,076.016	20.59	0.89	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	48.21620	0.04822	69.78140	0.06978	48.216	20.59	0.11	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	49.54920	0.04955	71.59200	0.07159	49.549	20.61	0.11	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	56.63600	0.05664	81.16090	0.08116	56.636	20.67	0.12	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	69.53500	0.06954	98.32580	0.09833	69.535	20.77	0.15	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	73.07680	0.07308	102.98680	0.10299	73.077	20.80	0.15	0.00	0	27,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	784.14550	0.78415	696.34950	0.69635	784.146	21.07	0.78	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	116.34550	0.11635	157.54950	0.15755	116.345	21.07	0.22	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	129.67350	0.12967	173.66070	0.17366	129.674	21.15	0.23	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	135.28660	0.13529	180.39830	0.18040	135.287	21.19	0.24	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	579.66020	0.57966	508.92580	0.50893	579.660	21.56	0.67	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	211.86020	0.21186	270.12580	0.27013	211.860	21.56	0.33	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	549.31650	0.54932	481.44310	0.48144	549.317	21.64	0.65	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	531.63560	0.53164	465.46810	0.46547	531.636	21.69	0.63	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	525.82890	0.52583	460.23050	0.46023	525.829	21.71	0.63	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	252.26770	0.25227	316.23390	0.31623	252.268	21.73	0.37	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	260.87350	0.26087	325.96860	0.32597	260.873	21.76	0.38	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	475.54390	0.47554	414.99260	0.41499	475.544	21.86	0.59	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	464.85050	0.46485	405.40540	0.40541	464.851	21.89	0.58	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	297.05050	0.29705	366.60540	0.36661	297.050	21.89	0.42	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	438.87450	0.43887	382.16210	0.38216	438.874	21.97	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	321.07450	0.32107	393.36210	0.39336	321.075	21.97	0.44	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	346.17880	0.34618	422.39710	0.42240	346.179	22.05	0.46	16,524,403.20	2,500	6,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	361.75260	0.36175	440.30080	0.44030	361.753	22.10	0.47	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	394.83040	0.39483	345.14860	0.34515	394.830	22.12	0.52	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	368.62100	0.36862	322.24830	0.32225	368.621	22.29	0.50	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	430.32350	0.43032	515.40290	0.51540	430.323	22.44	0.52	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	328.62870	0.32863	287.07120	0.28707	328.629	22.60	0.46	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	460.82870	0.46083	548.27120	0.54827	460.829	22.60	0.54	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	467.04810	0.46705	554.95180	0.55495	467.048	22.63	0.54	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	292.52180	0.29252	255.41390	0.25541	292.522	22.91	0.42	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	544.60920	0.54461	637.76290	0.63776	544.609	23.00	0.59	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	564.81580	0.56482	659.19940	0.65920	564.816	23.09	0.60	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	263.13420	0.26313	229.71300	0.22971	263.134	23.18	0.39	0.00	0	7,150.00

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	19/12/2016	Foreign Exchange Future	14.70	Put	592.24230	0.59224		688.21210	0.68821	592.242	23.21	0.62	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	663.11810	0.66312		762.80110	0.76280	663.118	23.52	0.65	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	225.47200	0.22547		196.85600	0.19686	225.472	23.59	0.34	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	214.94290	0.21494		187.68400	0.18768	214.943	23.71	0.33	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	181.66180	0.18166		158.63880	0.15864	181.662	24.14	0.29	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	813.86180	0.81386		919.83880	0.91984	813.862	24.14	0.71	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	160.87490	0.16087		140.52160	0.14052	160.875	24.44	0.26	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	142.29340	0.14229		124.44560	0.12445	142.293	24.73	0.24	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	974.49340	0.97449	1,085.64560	1.08565		974.493	24.73	0.76	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	982.75470	0.98275	1,094.14260	1.09414		982.755	24.76	0.77	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	128.95720	0.12896		112.91390	0.11291	128.957	24.96	0.22	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	111.24170	0.11124		97.59790	0.09760	111.242	25.31	0.19	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,143.44170	1.14344	1,258.79790	1.25880		1,143.442	25.31	0.81	0.00	0	31,590.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	100.80710	0.10081		88.57440	0.08857	100.807	25.54	0.18	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,230.55620	1.23056	1,347.65570	1.34766		1,230.556	25.60	0.83	0.00	0	69,895.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,292.44500	1.29244	1,410.63870	1.41064		1,292.445	25.80	0.84	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,391.05250	1.39105	1,510.77710	1.51078		1,391.053	26.12	0.86	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,500.29140	1.50029	1,620.19850	1.62020		1,500.291	26.47	0.88	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	63.42890	0.06343		54.95410	0.05495	63.429	26.54	0.12	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	51.16890	0.05117		44.32570	0.04433	51.169	26.75	0.10	0.00	0	52,443.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,683.36890	1.68337	1,805.52570	1.80553		1,683.369	26.75	0.90	0.00	0	32,950.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	43.63450	0.04363		37.79960	0.03780	43.634	26.90	0.08	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	32.55370	0.03255		28.20840	0.02821	32.554	27.18	0.07	0.00	0	11,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,127.88440	2.12788	2,253.46520	2.25347		2,127.884	27.40	0.95	0.00	0	1,365.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,185.68830	2.18569	2,311.56490	2.31156		2,185.688	27.49	0.95	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	22.79730	0.02280		19.76730	0.01977	22.797	27.51	0.05	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,340.68470	2.34068	2,467.23630	2.46724		2,340.685	27.71	0.96	0.00	0	3,300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	16.38910	0.01639		14.22280	0.01422	16.389	27.82	0.04	0.00	0	16,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	13.26750	0.01327		11.52120	0.01152	13.268	28.01	0.03	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	12.30070	0.01230		10.68420	0.01068	12.301	28.08	0.03	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	11.57780	0.01158		10.05820	0.01006	11.578	28.14	0.03	0.00	0	51,333.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	7.86490	0.00786		7.75150	0.00775	7.865	29.52	0.02	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	7.52870	0.00753		7.47850	0.00748	7.529	30.15	0.02	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	7.10440	0.00710		7.13420	0.00713	7.104	31.08	0.02	0.00	0	15,100.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	7.03230	0.00703		7.07600	0.00708	7.032	31.25	0.02	544,324.80	2,500	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	6.40440	0.00640		6.57040	0.00657	6.404	33.04	0.01	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	6.30400	0.00630		6.49060	0.00649	6.304	33.39	0.01	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	6.24050	0.00624		6.44010	0.00644	6.240	33.62	0.01	0.00	0	23,489.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	6.20970	0.00621		6.41560	0.00642	6.210	33.73	0.01	0.00	0	4,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	3.96670	0.00397		3.72860	0.00373	3.967	36.80	0.01	0.00	0	17,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	3.48130	0.00348		3.27880	0.00328	3.481	36.80	0.01	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	3.38130	0.00338		3.18610	0.00319	3.381	36.80	0.01	0.00	0	2,310.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	2.71350	0.00271		2.56580	0.00257	2.714	36.80	0.01	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.25	Call	2.34000	0.00234		2.21790	0.00222	2.340	36.80	0.00	0.00	0	10,303.00

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	19.70	Call	1.18510	0.00119	1.13640	0.00114	1.185	36.80	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.09740	0.00110	1.05370	0.00105	1.097	36.80	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.00030	0.00100	0.96200	0.00096	1.000	36.80	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.80460	0.00080	0.77690	0.00078	0.805	36.80	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.65610	0.00066	0.63600	0.00064	0.656	36.80	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.57830	0.00058	0.56180	0.00056	0.578	36.80	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.46280	0.00046	0.45160	0.00045	0.463	36.80	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.42050	0.00042	0.41110	0.00041	0.420	36.80	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.17450	0.00017	0.17370	0.00017	0.174	36.80	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.09900	0.00010	0.09970	0.00010	0.099	36.80	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.08950	0.00009	0.09030	0.00009	0.089	36.80	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.37380	14.37380	14.24490	14.24490		22.01	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.39790	14.39790	14.26920	14.26920		21.36	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.41600	14.41600	14.28750	14.28750		20.92	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.43710	14.43710	14.30890	14.30890		20.71	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.44310	14.44310	14.31490	14.31490		20.66	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	243.57370	0.24357	301.48280	0.30148	243.574	19.83	0.32	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	97.24620	0.09725	88.60650	0.08861	97.246	24.96	0.14	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.45510	14.45510	14.32710	14.32710		20.47	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.45820	14.45820	14.33000	14.33000		20.50	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	575.81750	0.57582	519.82070	0.51982	575.818	20.22	0.58	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.46390	14.46390	14.33560	14.33560		20.56	0.00	0.00	0	108.00
\$ / R	On 23/01/2017	Any day expiry			14.47250	14.47250	14.34410	14.34410		20.47	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.47830	14.47830	14.34970	14.34970		20.53	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	331.82540	0.33183	392.78930	0.39279	331.825	19.97	0.36	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	163.53190	0.16353	147.72760	0.14773	163.532	23.95	0.20	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.48400	14.48400	14.35540	14.35540		20.58	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	221.68830	0.22169	268.99060	0.26899	221.688	19.55	0.27	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	562.73370	0.56273	507.41640	0.50742	562.734	20.51	0.54	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.49550	14.49550	14.36670	14.36670		20.62	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	367.56660	0.36757	0.00000	0.00000	367.567	20.04	0.38	1,155,406.56	210	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	346.18830	0.34619	0.00000	0.00000	346.188	21.92	0.37	1,121,819.16	210	210.00
\$ / R	On 27/02/2017	Any day expiry			14.57300	14.57300	14.44270	14.44270		20.59	0.00	0.00	0	2,105.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.61280	14.61280	14.48200	14.48200		20.55	0.00	13,370,712.00	915	103,055.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	32.08020	0.03208	41.28540	0.04129	32.080	19.57	0.05	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	51.64210	0.05164	63.30400	0.06330	51.642	19.38	0.07	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	105.57570	0.10558	121.72430	0.12172	105.576	19.08	0.13	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	207.37160	0.20737	240.03070	0.24003	207.372	19.19	0.22	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,177.76890	1.17777	1,085.82670	1.08583	1,177.769	19.31	0.74	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	417.05390	0.41705	471.91840	0.47192	417.054	19.78	0.35	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	823.84620	0.82385	754.57140	0.75457	823.846	20.09	0.60	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	511.04620	0.51105	572.57140	0.57257	511.046	20.09	0.40	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	561.93690	0.56194	626.71810	0.62672	561.937	20.24	0.43	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	728.15510	0.72816	665.79510	0.66580	728.155	20.40	0.55	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	700.56730	0.70057	774.55160	0.77455	700.567	20.64	0.49	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,080.83640	1.08084	1,170.67370	1.17067	1,080.836	21.71	0.61	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,175.09600	1.17510	1,268.62120	1.26862	1,175.096	21.95	0.63	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	397.99770	0.39800	363.35740	0.36336	397.998	22.19	0.35	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,436.08030	1.43608	1,536.64150	1.53664	1,436.080	22.64	0.69	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,467.88260	1.46788	1,569.18890	1.56919	1,467.883	22.72	0.70	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	328.78220	0.32878	300.37160	0.30037	328.782	22.84	0.29	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	255.82380	0.25582	232.71490	0.23271	255.824	23.62	0.24	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,323.02790	2.32303	2,437.33580	2.43734	2,323.028	24.49	0.82	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	134.15670	0.13416	122.64460	0.12264	134.157	25.41	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	85.09730	0.08510	80.87490	0.08087	85.097	28.20	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	84.81390	0.08481	80.61980	0.08062	84.814	28.23	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	71.34180	0.07134	62.75160	0.06275	71.342	29.72	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	54.50480	0.05450	47.70160	0.04770	54.505	29.72	0.06	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	11.77340	0.01177	10.04670	0.01005	11.773	29.72	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.66390	14.66390	14.62160	14.62160		20.52	0.00	17,195,001.60	1,176	1,176.00
\$ / R	On 11/04/2017	Any day expiry			14.69520	14.69520	14.56330	14.56330		20.49	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.69800	14.69800	14.56610	14.56610		20.48	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	389.91680	0.38992	443.64340	0.44364	389.917	19.36	0.31	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	222.56950	0.22257	206.86450	0.20686	222.570	24.31	0.19	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.70090	14.70090	14.56890	14.56890		20.48	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.72360	14.72360	14.59130	14.59130		20.42	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.73500	14.73500	14.60250	14.60250		20.44	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	349.17630	0.34918	395.24890	0.39525	349.176	19.19	0.28	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	466.00960	0.46601	525.53500	0.52553	466.010	19.46	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	670.93050	0.67093	624.27860	0.62428	670.931	20.94	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	298.61060	0.29861	278.05500	0.27805	298.611	23.58	0.24	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.89180	14.89180	14.75790	14.75790		20.42	0.00	67,013,100.00	4,500	157,491.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	413.18080	0.41318	460.22710	0.46023	413.181	19.12	0.28	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	427.69840	0.42770	475.76650	0.47577	427.698	19.14	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	521.35420	0.52135	579.24340	0.57924	521.354	19.30	0.33	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	551.75130	0.55175	612.88640	0.61289	551.751	19.37	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	575.02280	0.57502	637.53060	0.63753	575.023	19.45	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	623.10120	0.62310	0.00000	0.00000	623.101	19.59	0.37	16,597,956.90	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,101.24510	1.10125	1,037.04080	1.03704	1,101.245	19.84	0.60	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	928.37610	0.92838	1,007.47890	1.00748	928.376	20.40	0.47	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,322.45590	1.32246	1,413.99890	1.41400	1,322.456	21.28	0.56	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	634.16250	0.63416	597.48650	0.59749	634.163	21.69	0.40	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,522.36250	1.52236	1,619.58650	1.61959	1,522.363	21.69	0.60	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	615.90900	0.61591	0.00000	0.00000	615.909	21.80	0.39	17,315,124.90	3,000	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	613.35220	0.61335	577.97940	0.57798	613.352	21.82	0.39	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	578.77260	0.57877	545.58470	0.54558	578.773	22.03	0.37	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	555.44890	0.55545	523.74050	0.52374	555.449	22.19	0.35	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	520.36690	0.52037	490.81410	0.49081	520.367	22.43	0.34	0.00	0	2,850.00

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	16.73	Call	428.63920	0.42864	404.25690	0.40426	428.639	23.09	0.28	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	250.92810	0.25093	243.40890	0.24341	250.928	25.14	0.18	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	219.57200	0.21957	214.13820	0.21414	219.572	26.16	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	156.40190	0.15640	147.50810	0.14751	156.402	27.59	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.95750	14.95750	14.82320	14.82320		20.45	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	477.96190	0.47796	527.23120	0.52723	477.962	19.20	0.30	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	309.56740	0.30957	299.89550	0.29990	309.567	24.57	0.20	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.98320	14.98320	14.84870	14.84870		20.50	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			15.15250	15.15250	15.01760	15.01760		20.48	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	160.39720	0.16040	180.74430	0.18074	160.397	17.53	0.12	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	215.75240	0.21575	243.06490	0.24306	215.752	17.89	0.15	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	327.57770	0.32758	367.76660	0.36777	327.578	18.45	0.21	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	447.08760	0.44709	492.13820	0.49214	447.088	18.89	0.26	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	450.63750	0.45064	495.89340	0.49589	450.638	18.90	0.26	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	632.47860	0.63248	686.93850	0.68694	632.479	19.28	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	676.75270	0.67675	735.57530	0.73558	676.753	19.36	0.34	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	748.38730	0.74839	813.31260	0.81331	748.387	19.52	0.36	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	742.48050	0.74248	707.53820	0.70754	742.481	22.09	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	652.62960	0.65263	622.18560	0.62219	652.630	22.60	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	612.00580	0.61201	584.07810	0.58408	612.006	22.85	0.33	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	606.17830	0.60618	578.61650	0.57862	606.178	22.88	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	450.22130	0.45022	432.49010	0.43249	450.221	24.06	0.25	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			15.25340	15.25340	15.11860	15.11860		20.53	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.43570	15.43570	15.30330	15.30330		20.78	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	355.13460	0.35513	390.16770	0.39017	355.135	18.37	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	587.43440	0.58743	636.69780	0.63670	587.434	19.11	0.28	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	821.86390	0.82186	880.45240	0.88045	821.864	19.64	0.35	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	971.05440	0.97105	933.84300	0.93384	971.054	22.02	0.43	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	902.85880	0.90286	868.86640	0.86887	902.859	22.33	0.40	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	807.81160	0.80781	778.50470	0.77850	807.812	22.81	0.36	0.00	0	33,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.76620	15.76620	15.63400	15.63400		21.16	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			16.09660	16.09660	15.96470	15.96470		21.47	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	529.58100	0.52958	569.50580	0.56951	529.581	19.31	0.21	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.36780	14.36780	14.23880	14.23880		22.13	0.00	330,459.40	23	447.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.61280	14.61280	14.48200	14.48200		20.55	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.89180	14.89180	14.75790	14.75790		20.42	0.00	0.00	0	55.00
£ / R	On 02/12/2016	Any day expiry			17.81340	17.81340	17.58670	17.58670		21.72	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.86870	17.86870	17.63500	17.63500		20.71	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.88790	17.88790	17.65240	17.65240		20.49	0.00	7,673,909.10	429	45,415.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	13.33460	0.01333	19.56460	0.01956	13.335	21.23	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	1,197.00920	1.19701	997.04020	0.99704	1,197.009	19.58	0.87	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	69.10920	0.06911	104.64020	0.10464	69.109	19.58	0.13	0.00	0	1,050.00

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	17.13	Put	137.33050		0.13733		206.70670	0.20671	137.330	19.50	0.22	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	774.43990		0.77444		622.58890	0.62259	774.440	19.72	0.72	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	186.53990		0.18654		270.18890	0.27019	186.540	19.72	0.28	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	393.26360		0.39326		523.00640	0.52301	393.264	20.36	0.46	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	391.87230		0.39187		304.22130	0.30422	391.872	20.71	0.47	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	503.97230		0.50397		651.82130	0.65182	503.972	20.71	0.53	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	83.12560		0.08313		62.24480	0.06224	83.126	23.50	0.13	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,531.29790		3.53130		3,765.64760	3.76565	3,531.298	27.80	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	1.27600		0.00128		0.84860	0.00085	1.276	36.03	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			18.07140		18.07140		17.83470	17.83470		20.06	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			18.23260		18.23260		17.99230	17.99230		19.82	0.00	0.00	0	8,144.00
£ / R	On 25/04/2017	Any day expiry			18.40340		18.40340		18.16050	18.16050		19.51	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.61850		18.61850		18.37330	18.37330		19.14	0.00	0.00	0	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.98200		18.98200		18.73340	18.73340		18.73	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.37860		19.37860		19.13190	19.13190		18.56	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13162		0.13162		0.13097	0.13097		26.41	0.00	0.00	0	10,804.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13446		0.13446		0.13379	0.13379		23.19	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13767		0.13767		0.13699	0.13699		22.55	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14074		0.14074		0.14005	0.14005		22.99	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.29700		15.29700		15.20380	15.20380		22.76	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.30310		15.30310		15.21370	15.21370		21.73	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.38950		15.38950		15.29040	15.29040		20.88	0.00	831,033.00	54	58,773.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	100.77730		0.10078		90.13230	0.09013	100.777	23.88	0.18	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,571.69520		1.57170		1,664.27200	1.66427	1,571.695	24.92	0.89	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.27310		0.00027		0.27460	0.00027	0.273	35.80	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.36150		15.36150		15.26920	15.26920		19.31	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.65530		15.65530		15.55440	15.55440		19.77	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.71930		15.71930		15.61770	15.61770		19.67	0.00	0.00	0	30,187.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	158.21240		0.15821		175.95360	0.17595	158.212	18.57	0.17	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,205.64070		1.20564		1,132.02010	1.13202	1,205.641	18.71	0.73	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	589.38730		0.58939		547.38480	0.54738	589.387	20.14	0.46	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	290.36510		0.29037		269.04490	0.26904	290.365	22.09	0.26	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.09480		16.09480		15.98940	15.98940		19.57	0.00	112,663.60	7	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.45080		16.45080		16.34500	16.34500		19.58	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.82700		16.82700		16.72270	16.72270		19.89	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.40145		100.40145		100.59896	100.59896			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.59215		97.59215		97.79512	97.79512			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.45670		96.45670		96.66352	96.66352			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.59959		98.59959		98.80587	98.80587			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			102.27282		102.27282		102.47435	102.47435			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 19/12/2016	Interest Rate Swap	100.06869	100.06869	100.06869	100.06869	100.06869				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.01707	100.01707	100.01812	100.01812					0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.66008	99.66008	99.66166	99.66166					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.74914	99.74914	99.75089	99.75089					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	100.09650	100.09650	100.09455	100.09455					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.11934	100.11934	100.11760	100.11760					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.47215	99.47215	99.47239	99.47239					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.21542	99.21542	99.21789	99.21789					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.36338	99.36338	99.36203	99.36203					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.95000	99.95000	99.93000	99.93000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.05965	99.05965	99.06353	99.06353					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.48543	98.48543	98.50073	98.50073					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.87893	97.87893	97.90645	97.90645					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.24474	98.24474	98.28333	98.28333					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.55435	100.55435	100.59955	100.59955					0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	509.82900	509.82900	509.22600	509.22600					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	519.77900	519.77900	519.14700	519.14700					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	530.24300	530.24300	529.69600	529.69600					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	586.47400	586.47400	585.18800	585.18800					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	597.92000	597.92000	596.58900	596.58900					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	609.95700	609.95700	608.71200	608.71200					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	532.04700	532.04700	530.97600	530.97600					0.00	0.00	0	751.00
ALBI	On 04/05/2017	Index Future	542.43000	542.43000	541.32100	541.32100					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	553.35000	553.35000	552.32100	552.32100					0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.72890	10.72890	10.70860	10.70860				16.16	0.00	0.00	0	10,871.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.89080	10.89080	10.87020	10.87020				15.32	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.07410	11.07410	11.05250	11.05250				15.32	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.24580	11.24580	11.22500	11.22500				15.84	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.43500	11.43500	11.41700	11.41700				16.28	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.68120	10.68120	10.54590	10.54590				17.88	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.87370	10.87370	10.73620	10.73620				17.12	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.09140	11.09140	10.95040	10.95040				16.95	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	319.48310	319.48310	404.28780	404.28780					0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.34040	14.34040	14.24350	14.24350				20.85	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.66450	14.66450	14.56630	14.56630				20.01	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
CHF / R	On 19/06/2017	Foreign Exchange Future	15.03540	15.03540	14.93430	14.93430				20.24	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08090	2.08090	2.06550	2.06550				19.86	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.10150	2.10150	2.08780	2.08780				18.49	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.12710	2.12710	2.11390	2.11390				18.63	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.07530	2.07530	2.06080	2.06080				22.19	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.07470	2.07470	2.06050	2.06050				18.33	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.11870	2.11870	2.10460	2.10460				17.67	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	10.70349	78.36082	10.72812	78.20776					0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.78713	76.09612	10.81294	75.93793					0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.86439	77.62861	10.88856	77.48236					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	10.81864	82.49730	10.83270	82.39738					0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.90157	79.84462	10.91644	79.74041					0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.97718	81.45291	10.99022	81.36263					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	529.89000	529.89000	528.78800	528.78800					0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI	540.23100	540.23100	539.09000	539.09000					0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	551.10700	551.10700	550.04500	550.04500					0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.85260	1.85260	1.83600	1.83600				21.15	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.88500	1.88500	1.86790	1.86790				19.71	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.92090	1.92090	1.90350	1.90350				19.73	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 02/02/2017	Bond Future		128.96617	128.96617		129.02635	129.02635			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future		131.49096	131.49096		131.54864	131.54864			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.81334	132.81334		132.89760	132.89760			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.92162	107.92162		107.97059	107.97059			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future		108.99517	108.99517		109.04198	109.04198			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		111.19593	111.19593		111.26478	111.26478			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		134.62539	134.62539		134.68826	134.68826			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future		137.26097	137.26097		137.32115	137.32115			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		138.53338	138.53338		138.62133	138.62133			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		134.77783	134.77783		134.83917	134.83917			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future		135.88812	135.88812		135.94707	135.94707			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		138.63198	138.63198		138.71821	138.71821			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		143.91734	143.91734		143.98421	143.98421			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future		146.73492	146.73492		146.79860	146.79860			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		148.03590	148.03590		148.12916	148.12916			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		252.19900	252.19900		252.26000	252.26000			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future		257.13600	257.13600		257.19000	257.19000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		262.32700	262.32700		262.43100	262.43100			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		683.04100	683.04100		683.48900	683.48900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		696.32100	696.32100		696.77900	696.77900			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		710.02800	710.02800		710.49400	710.49400			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.85000		92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.88000		92.12000		7.88000	92.12000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.14020		0.14020		0.13910	0.13910			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.14050		0.14050		0.13900	0.13900			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.14060		0.14060		0.13940	0.13940			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.12440		10.12440		10.06260	10.06260		17.43	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.26910		10.26910		10.20680	10.20680		16.66	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.43230		10.43230		10.36790	10.36790		16.77	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32150		1.32150		1.31890	1.31890			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.34080		1.34080		1.33740	1.33740			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35620		1.35620		1.35240	1.35240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.24500		1.24500		1.23970	1.23970			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24770		1.24770		1.24240	1.24240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25030		1.25030		1.24500	1.24500			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.07110		1.07110		1.07390	1.07390			0.00	16,066.50	15	17.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07570		1.07570		1.07840	1.07840			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08080		1.08080		1.08340	1.08340			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.07140		110.54866		9.11078	110.28029		9.19	0.00	68,097,974.56	616	112,731.00
R186	On 02/02/2017	Bond Future	8.00	Call	105.23000		0.10523		85.04000	0.08504	105.230	8.95	0.06	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	364.43000		0.36443		309.96000	0.30996	364.430	9.07	0.15	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	434.08000		0.43408		372.15000	0.37215	434.080	9.09	0.18	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	685.99000		0.68599		600.43000	0.60043	685.990	9.14	0.25	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	721.39000		0.72139		632.84000	0.63284	721.390	9.15	0.26	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,673.19000		2.67319	2,806.80000	2.80680	2,673.190	9.26	0.61	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,548.95000		2.54895	2,676.03000	2.67603	2,548.950	9.28	0.59	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,350.45000		2.35045	2,466.52000	2.46652	2,350.450	9.31	0.56	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	2,090.48000		2.09048	2,192.19000	2.19219	2,090.480	9.35	0.52	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,818.67000		1.81867	1,907.36000	1.90736	1,818.670	9.40	0.48	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,025.23000		1.02523	1,072.52000	1.07252	1,025.230	9.58	0.32	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	832.04000		0.83204	868.72000	0.86872	832.040	9.64	0.27	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.11944		112.70628		9.16091	112.42963		8.98	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.15875		109.67037		9.19862	109.40990		9.14	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

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	299.15078	299.15078	299.29211	299.29211					0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future	305.00722	305.00722	305.14259	305.14259					0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	304.26620	304.26620	304.46315	304.46315					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 02/02/2017	Bond Future	248.24968	248.24968	248.36477	248.36477					0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future	253.10934	253.10934	253.21987	253.21987					0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	254.55518	254.55518	254.71676	254.71676					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	8.75030	98.78956	8.78542	98.63193				6.55	0.00	987,895.60	10	16,460.00
R2023	On 04/05/2017	Bond Future	8.79371	96.78467	8.83133	96.62135				6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.82531	98.73363	8.86051	98.58599				6.23	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	7.79405	103.55402	7.83807	103.52860				0.61	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future	7.59927	101.40159	7.68167	101.37284				0.40	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	9.47253	89.28176	9.51150	89.01677					0.00	0.00	0	38,639.00
R2030	On 04/05/2017	Bond Future	9.52578	91.02460	9.56645	90.75199					0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.57360	88.85044	9.61299	88.59018					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	9.59461	92.30282	9.62839	92.05720				12.59	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future	9.64650	89.94492	9.68174	89.69194				12.91	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.69144	91.75637	9.72531	91.51607				12.61	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	9.72198	96.76878	9.75066	96.54063					0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future	9.77310	94.15358	9.80300	93.91839					0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.81811	96.04964	9.84656	95.82824					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	9.78823	88.94966	9.81156	88.76498				14.71	0.00	16,900,435.40	190	45,061.00
R2037	On 04/05/2017	Bond Future	9.84238	90.68597	9.86673	90.49530				14.46	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.89197	88.25464	9.91479	88.07782				14.82	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	7.99230	101.05289	8.02663	100.99435				1.91	0.00	0.00	0	30,019.00
R204	On 04/05/2017	Bond Future	8.01042	103.02520	8.05237	102.96266				1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.98166	101.05742	8.01609	101.01354				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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017		Bond Future	9.81246	92.80633		9.84087	92.56496		15.38	0.00	0.00	0	8,238.00
R2040	On 04/05/2017		Bond Future	9.86569	94.61797		9.89526	94.36936		15.11	0.00	0.00	0	0.00
R2040	On 03/08/2017		Bond Future	9.91447	92.01532		9.94271	91.78027		15.51	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	9.81570	90.12649		9.84398	89.88362		16.08	0.00	0.00	0	20,659.00
R2044	On 04/05/2017		Bond Future	9.86686	91.88588		9.89627	91.63576		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017		Bond Future	9.91367	89.35342		9.94182	89.11623		16.24	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017		Bond Future	9.78699	93.80591		9.81018	93.60161		15.92	0.00	213,502,251.16	2,276	63,316.00
R2048	On 04/05/2017		Bond Future	9.83319	91.19632		9.85733	90.98554		16.40	0.00	0.00	0	0.00
R2048	On 03/08/2017		Bond Future	9.87385	93.03282		9.89660	92.83577		16.07	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	8.26364	97.85671		8.29549	97.77647		3.11	0.00	0.00	0	86,326.00
R207	On 02/02/2017	8.91	Call	1,715.39000	1.71539		1,656.22000	1.65622	1,715.390	3.29	0.86	0.00	0	62.00
R207	On 04/05/2017		Bond Future	8.30755	99.76675		8.34389	99.68219		2.95	0.00	0.00	0	0.00
R207	On 03/08/2017		Bond Future	8.32839	98.13145		8.35975	98.06461		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	8.19	Call	811.80000	0.81180		791.72000	0.79172	811.800	2.88	0.46	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	8.46698	96.50032		8.50298	96.38122		4.47	0.00	0.00	0	33,544.00
R208	On 04/05/2017		Bond Future	8.50881	94.98051		8.54833	94.85642		4.43	0.00	0.00	0	0.00
R208	On 03/08/2017		Bond Future	8.53422	96.89325		8.57053	96.78533		4.20	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	9.66444	72.68788		9.68753	72.53450		14.63	0.00	0.00	0	62,091.00
R209	On 04/05/2017		Bond Future	9.71087	70.95548		9.73493	70.79709		15.08	0.00	0.00	0	0.00
R209	On 03/08/2017		Bond Future	9.75108	72.38443		9.77366	72.23694		14.84	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	188.68682		188.68682		188.77289	188.77289			0.00	0.00	0	1,965.00
R210	On 04/05/2017	Bond Future	190.06417		190.06417		190.14678	190.14678			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	193.90185		193.90185		194.02305	194.02305			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	147.58379		147.58379		147.86814	147.86814			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	150.47312		150.47312		150.75878	150.75878			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	151.48101		151.48101		151.80167	151.80167			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	9.49348	83.95069		9.53237	83.69396			12.34	0.00	0.00	0	51,202.00
R213	On 04/05/2017	Bond Future	9.54028	82.03683		9.58075	81.77282			12.68	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.58050	83.68885		9.61976	83.43564			12.43	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	9.74060	72.97134		9.76371	72.81147			15.37	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future	9.78528	71.09694		9.80932	70.93196			15.86	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.82440	72.52866		9.84704	72.37441			15.61	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	24,207.97000	24,207.97000		24,026.92000	24,026.92000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.15410	10.15410		10.06790	10.06790			17.65	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.32860	10.32860		10.24070	10.24070			16.84	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.29770	4.29770		4.31070	4.31070			17.37	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.29350	4.29350		4.30160	4.30160			16.50	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.43030	1.43030		1.42820	1.42820				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38290	1.38290		1.38590	1.38590				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32610	1.32610		1.32140	1.32140				0.00	0.00	0	0.00
Total for Derivatives :												1,311,875,789.44	80,971	4 263 298.00

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
Grand Total:											1,311,875,789.44	80,971	4 263 298.00