



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: 21/10/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 21/10/2016	Any day expiry	14.04080	14.04080		13.94640	13.94640		11.29	0.00	0.00	0	0.00	
\$ / R	On 24/10/2016	Any day expiry	14.01290	14.01290		13.94640	13.94640		12.61	0.00	0.00	0	0.00	
\$ / R	On 24/10/2016	Any day expiry	13.40	Put	0.68200	0.00068	10.83680	0.01084	0.682	20.51	0.01	0.00	0	55,000.00
\$ / R	On 24/10/2016	Any day expiry	13.54	Put	1.83160	0.00183	19.20680	0.01921	1.832	18.67	0.02	0.00	0	5,000.00
\$ / R	On 26/10/2016	Any day expiry	14.01290	14.01290		13.94370	13.94370		17.29	0.00	0.00	0	0.00	
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.42	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	13.50	Put	16.92300	0.01692	23.89410	0.02389	16.923	24.13	0.09	0.00	0	150.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	0.34050	0.00034	0.17930	0.00018	0.340	79.39	0.00	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.85	Call	0.28830	0.00029	0.14990	0.00015	0.288	79.39	0.00	0.00	0	150.00
\$ / R	On 27/10/2016	Any day expiry	14.01590	14.01590		13.94650	13.94650		18.42	0.00	0.00	0	2,627.00	
\$ / R	On 27/10/2016	Any day expiry	13.25	Put	7.64300	0.00764	6.24740	0.00625	7.643	25.41	0.04	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	14.25	Put	293.20400	0.29320	354.37540	0.35438	293.204	20.41	0.73	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	14.96	Call	5.62540	0.00563	3.80390	0.00380	5.625	26.87	0.03	0.00	0	2,000.00
\$ / R	On 27/10/2016	Any day expiry	15.06	Put	1,048.48260	1.04848	1,116.33960	1.11634	1,048.483	27.97	0.98	0.00	0	9,960.00
\$ / R	On 27/10/2016	Any day expiry	16.14	Call	0.21160	0.00021	0.16230	0.00016	0.212	35.93	0.00	0.00	0	9,960.00
\$ / R	On 28/10/2016	Any day expiry	14.01890	14.01890		13.94930	13.94930		19.20	0.00	0.00	0	3,640.00	

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 01/11/2016	Any day expiry		14.03080	14.03080	13.96040	13.96040		17.40	0.00	0.00	0	0.00
\$ / R	13.63	Put	Any day expiry	39.69050	0.03969	59.40730	0.05941	39.691	17.75	0.17	0.00	0	15,400.00	
\$ / R	13.75	Call	Any day expiry	345.82820	0.34583	303.15680	0.30316	345.828	17.65	0.75	0.00	0	15,400.00	
\$ / R		On 02/11/2016	Any day expiry	14.03370	14.03370	13.96320	13.96320		17.22	0.00	0.00	0	0.00	
\$ / R	13.90	Put	Any day expiry	115.96220	0.11596	156.74990	0.15675	115.962	17.30	0.37	0.00	0	700.00	
\$ / R		On 07/11/2016	Any day expiry	14.04820	14.04820	13.97710	13.97710		19.38	0.00	0.00	0	288.00	
\$ / R	14.95	Put	Any day expiry	934.75580	0.93476	1,010.69330	1.01069	934.756	22.43	0.90	0.00	0	8,695.00	
\$ / R	16.36	Call	Any day expiry	1.99500	0.00200	2.83920	0.00284	1.995	28.48	0.01	0.00	0	8,695.00	
\$ / R		On 10/11/2016	Any day expiry	14.05690	14.05690	13.98540	13.98540		19.76	0.00	0.00	0	700.00	
\$ / R	13.60	Call	Any day expiry	539.76720	0.53977	504.04800	0.50405	539.767	19.13	0.78	0.00	0	20,000.00	
\$ / R	13.75	Call	Any day expiry	433.76170	0.43376	406.72550	0.40673	433.762	19.34	0.70	0.00	0	10,000.00	
\$ / R	13.80	Call	Any day expiry	401.37860	0.40138	377.15560	0.37716	401.379	19.41	0.67	0.00	0	50,000.00	
\$ / R	14.00	Call	Any day expiry	287.35560	0.28736	273.42950	0.27343	287.356	19.69	0.54	0.00	0	20,000.00	
\$ / R	14.10	Call	Any day expiry	241.05720	0.24106	232.57810	0.23258	241.057	19.93	0.48	0.00	0	10,000.00	
\$ / R	14.15	Call	Any day expiry	220.85400	0.22085	214.15800	0.21416	220.854	20.11	0.45	0.00	0	50,000.00	
\$ / R	14.25	Call	Any day expiry	184.69910	0.18470	181.05280	0.18105	184.699	20.46	0.40	0.00	0	30,000.00	
\$ / R	14.40	Call	Any day expiry	140.11850	0.14012	139.85830	0.13986	140.119	20.98	0.32	0.00	0	20,000.00	
\$ / R	14.80	Call	Any day expiry	64.40200	0.06440	67.71760	0.06772	64.402	22.31	0.17	0.00	0	20,000.00	
\$ / R		On 15/11/2016	Any day expiry	14.07140	14.07140	13.99940	13.99940		19.61	0.00	0.00	0	2,120.00	
\$ / R		On 16/11/2016	Any day expiry	14.07430	14.07430	14.00210	14.00210		19.70	0.00	0.00	0	1,000.00	
\$ / R		On 17/11/2016	Any day expiry	14.07710	14.07710	14.00490	14.00490		19.77	0.00	0.00	0	0.00	
\$ / R	13.26	Put	Any day expiry	44.16290	0.04416	58.65830	0.05866	44.163	19.13	0.12	0.00	0	9,615.00	
\$ / R	15.60	Put	Any day expiry	1,548.70380	1.54870	1,621.48980	1.62149	1,548.704	24.40	0.94	0.00	0	9,615.00	
\$ / R	17.09	Call	Any day expiry	2.75880	0.00276	3.14400	0.00314	2.759	28.97	0.01	0.00	0	9,615.00	
\$ / R		On 28/11/2016	Any day expiry	14.10890	14.10890	14.03560	14.03560		19.59	0.00	0.00	0	1,123.00	
\$ / R	11.80	Put	Any day expiry	2.76750	0.00277	3.32010	0.00332	2.768	23.24	0.01	0.00	0	250.00	
\$ / R	13.50	Put	Any day expiry	113.32750	0.11333	136.72870	0.13673	113.328	18.74	0.22	0.00	0	150.00	
\$ / R	19.40	Call	Any day expiry	0.32100	0.00032	0.30620	0.00031	0.321	30.97	0.00	0.00	0	400.00	
\$ / R		On 12/12/2016	Any day expiry	14.14880	14.14880	14.07450	14.07450		19.98	0.00	0.00	0	0.00	
\$ / R	14.75	Put	Any day expiry	828.75930	0.82876	889.82790	0.88983	828.759	21.52	0.68	0.00	0	5,000.00	
\$ / R		On 13/12/2016	Any day expiry	14.15160	14.15160	14.07730	14.07730		19.98	0.00	0.00	0	250.00	
\$ / R		On 14/12/2016	Any day expiry	14.15450	14.15450	14.08010	14.08010		19.96	0.00	0.00	0	251.00	
\$ / R		On 15/12/2016	Any day expiry	14.15730	14.15730	14.08290	14.08290		20.51	0.00	198,020.20	14	82.00	
\$ / R		On 19/12/2016	Foreign Exchange Future	14.16870	14.16870	14.09400	14.09400		20.28	0.00	538,849,829.70	38,031	419,644.00	
\$ / R	11.80	Put	Foreign Exchange Future	8.96340	0.00896	10.55670	0.01056	8.963	22.36	0.02	0.00	0	250.00	
\$ / R	12.59	Put	Foreign Exchange Future	30.98150	0.03098	35.11160	0.03511	30.982	19.61	0.06	0.00	0	2,800.00	
\$ / R	12.75	Put	Foreign Exchange Future	39.70090	0.03970	46.58330	0.04658	39.701	19.06	0.08	0.00	0	25,850.00	
\$ / R	13.00	Put	Foreign Exchange Future	68.95900	0.06896	80.00040	0.08000	68.959	19.13	0.12	0.00	0	151,550.00	
\$ / R	13.22	Put	Foreign Exchange Future	106.54280	0.10654	122.26140	0.12226	106.543	19.20	0.17	0.00	0	725.00	
\$ / R	13.34	Call	Foreign Exchange Future	961.28390	0.96128	905.23050	0.90523	961.284	19.24	0.79	0.00	0	2,800.00	
\$ / R	13.34	Put	Foreign Exchange Future	132.58390	0.13258	151.23050	0.15123	132.584	19.24	0.21	0.00	0	7,800.00	
\$ / R	13.35	Put	Foreign Exchange Future	134.94490	0.13494	153.84640	0.15385	134.945	19.25	0.21	0.00	0	4,500.00	
\$ / R	13.50	Put	Foreign Exchange Future	175.14640	0.17515	199.26850	0.19927	175.146	19.35	0.25	0.00	0	26,886.00	
\$ / R	13.65	Put	Foreign Exchange Future	225.12140	0.22512	253.92880	0.25393	225.121	19.56	0.30	0.00	0	3,000.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Call	712.29770	0.71230	667.99950	0.66800	712.298	19.64	0.68	0.00	0	1,230.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.70	Put	243.59770	0.24360	273.99950	0.27400	243.598	19.64	0.32	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.75	Put	262.99320	0.26299	294.99820	0.29500	262.993	19.71	0.34	0.00	0	12,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	13.77	Put	271.00870	0.27101	303.65680	0.30366	271.009	19.74	0.34	0.00	0	19,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Call	542.48170	0.54248	507.77710	0.50778	542.482	20.06	0.57	0.00	0	23,450.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.00	Put	373.78170	0.37378	413.77710	0.41378	373.782	20.06	0.43	0.00	0	88,460.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.05	Call	517.37830	0.51738	484.23790	0.48424	517.378	20.14	0.56	0.00	0	300.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.08	Call	502.74800	0.50275	470.53560	0.47054	502.748	20.18	0.55	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.09	Call	497.94170	0.49794	466.03590	0.46604	497.942	20.19	0.54	0.00	0	1,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.10	Put	424.47100	0.42447	467.57310	0.46757	424.471	20.21	0.46	0.00	0	2,800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.12	Put	435.03580	0.43504	479.14460	0.47914	435.036	20.24	0.47	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.18	Call	456.92460	0.45692	428.67430	0.42867	456.925	20.35	0.51	0.00	0	4,200.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Call	448.48080	0.44848	420.78510	0.42079	448.481	20.40	0.51	0.00	0	500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.20	Put	479.78080	0.47978	526.78510	0.52679	479.781	20.40	0.49	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.25	Put	509.26940	0.50927	557.63560	0.55764	509.269	20.52	0.51	0.00	0	7,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.30	Put	539.59530	0.53960	589.28530	0.58929	539.595	20.64	0.53	0.00	0	4,135.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.33	Put	558.18200	0.55818	608.64740	0.60865	558.182	20.71	0.54	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.34	Call	393.14350	0.39314	369.16410	0.36916	393.143	20.73	0.46	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.39	Put	596.22130	0.59622	648.19160	0.64819	596.221	20.85	0.56	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.40	Call	371.36920	0.37137	348.88720	0.34889	371.369	20.88	0.44	0.00	0	26,120.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.45	Put	635.37370	0.63537	688.79210	0.68879	635.374	21.00	0.58	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Call	337.52470	0.33752	317.40410	0.31740	337.525	21.11	0.41	0.00	0	1,400.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.50	Put	668.82470	0.66882	723.40410	0.72340	668.825	21.11	0.59	354,333,468.63	42,400	57,649.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.51	Put	675.60110	0.67560	730.40980	0.73041	675.601	21.14	0.59	0.00	0	1,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.60	Call	306.57160	0.30657	288.64490	0.28864	306.572	21.35	0.38	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.63	Put	759.11930	0.75912	816.52090	0.81652	759.119	21.42	0.63	0.00	0	5,700.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.66	Put	780.60710	0.78061	838.61980	0.83862	780.607	21.50	0.64	0.00	0	20,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	281.02780	0.28103	264.93450	0.26493	281.028	21.57	0.35	0.00	0	7,150.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	809.61750	0.80962	868.42170	0.86842	809.618	21.59	0.65	0.00	0	2,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	883.87730	0.88388	944.54330	0.94454	883.877	21.83	0.67	0.00	0	56,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	247.71380	0.24771	234.02530	0.23403	247.714	21.88	0.32	0.00	0	8,756.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	238.27820	0.23828	225.24370	0.22524	238.278	21.97	0.31	0.00	0	800.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	208.13500	0.20814	197.03640	0.19704	208.135	22.32	0.28	0.00	0	88,249.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	1,039.43500	1.03944	1,103.03640	1.10304	1,039.435	22.32	0.72	0.00	0	29,368.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	188.98320	0.18898	179.11230	0.17911	188.983	22.57	0.26	0.00	0	1,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	171.62600	0.17163	162.86020	0.16286	171.626	22.81	0.24	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,202.92600	1.20293	1,268.86020	1.26886	1,202.926	22.81	0.76	0.00	0	6,985.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,211.28290	1.21128	1,277.32050	1.27732	1,211.283	22.84	0.77	0.00	0	3,500.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	158.92740	0.15893	150.96510	0.15097	158.927	23.01	0.22	0.00	0	5,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	141.68440	0.14168	134.80370	0.13480	141.684	23.31	0.20	0.00	0	26,053.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,372.98440	1.37298	1,440.80370	1.44080	1,372.984	23.31	0.80	0.00	0	31,590.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	131.28820	0.13129	125.05290	0.12505	131.288	23.51	0.19	0.00	0	3,000.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,460.11730	1.46012	1,528.73440	1.52873	1,460.117	23.56	0.82	0.00	0	69,895.00	
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,521.75000	1.52175	1,590.62850	1.59063	1,521.750	23.72	0.83	0.00	0	1,400.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,619.38120	1.61938	1,688.98770	1.68899	1,619.381	23.96	0.84	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,727.37600	1.72738	1,797.68040	1.79768	1,727.376	24.21	0.86	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	91.49230	0.09149	87.36030	0.08736	91.492	24.32	0.14	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	79.06710	0.07907	75.63810	0.07564	79.067	24.64	0.12	0.00	0	52,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,910.36710	1.91037	1,981.63810	1.98164	1,910.367	24.64	0.88	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	71.09610	0.07110	68.10930	0.06811	71.096	24.87	0.11	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	58.71790	0.05872	56.39890	0.05640	58.718	25.30	0.09	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,351.78800	2.35179	2,424.59730	2.42460	2,351.788	25.64	0.92	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,409.03220	2.40903	2,481.98180	2.48198	2,409.032	25.77	0.92	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	46.85060	0.04685	45.14450	0.04514	46.851	25.81	0.07	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,562.45590	2.56246	2,635.73200	2.63573	2,562.456	26.11	0.93	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	38.24690	0.03825	36.96340	0.03696	38.247	26.28	0.06	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	33.68810	0.03369	32.49900	0.03250	33.688	26.58	0.05	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	32.20930	0.03221	30.49890	0.03050	32.209	26.69	0.05	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	31.07750	0.03108	28.98000	0.02898	31.078	26.77	0.05	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	21.34260	0.02134	17.40900	0.01741	21.343	27.43	0.04	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	19.23020	0.01923	15.02210	0.01502	19.230	27.62	0.03	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	16.54980	0.01655	12.08810	0.01209	16.550	27.89	0.03	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	16.09370	0.01609	11.60150	0.01160	16.094	27.94	0.03	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	12.10640	0.01211	7.53700	0.00754	12.106	28.47	0.02	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	11.46740	0.01147	6.92410	0.00692	11.467	28.57	0.02	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	11.06200	0.01106	6.54190	0.00654	11.062	28.64	0.02	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	10.86510	0.01087	6.35830	0.00636	10.865	28.67	0.02	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	4.42100	0.00442	2.01440	0.00201	4.421	29.15	0.01	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	3.91160	0.00391	1.75130	0.00175	3.912	29.15	0.01	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	3.80620	0.00381	1.69740	0.00170	3.806	29.15	0.01	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	3.09720	0.00310	1.34090	0.00134	3.097	29.15	0.01	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	2.69610	0.00270	1.14420	0.00114	2.696	29.15	0.01	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.42770	0.00143	0.55250	0.00055	1.428	29.15	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.32870	0.00133	0.50890	0.00051	1.329	29.15	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	1.21870	0.00122	0.46090	0.00046	1.219	29.15	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.99480	0.00099	0.36530	0.00037	0.995	29.15	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.82260	0.00082	0.29380	0.00029	0.823	29.15	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.73130	0.00073	0.25670	0.00026	0.731	29.15	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.59440	0.00059	0.20240	0.00020	0.594	29.15	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.54360	0.00054	0.18270	0.00018	0.544	29.15	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.24020	0.00024	0.07160	0.00007	0.240	29.15	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.14200	0.00014	0.03910	0.00004	0.142	29.15	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.12930	0.00013	0.03510	0.00004	0.129	29.15	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.17440	14.17440	14.09960	14.09960		20.27	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			14.19710	14.19710	14.12190	14.12190		20.06	0.00	0.00	0	790.00
\$ / R	On 13/01/2017	Any day expiry			14.23820	14.23820	14.16350	14.16350		19.80	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	389.89480	0.38989	428.66100	0.42866	389.895	19.34	0.39	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	117.22120	0.11722	113.34690	0.11335	117.221	23.92	0.15	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/01/2017	Any day expiry			14.25190		14.25190		14.17730	14.17730		19.67	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	540.34890		0.54035		513.90270	0.51390	540.349	19.73	0.51	0.00	0	5,000.00
\$ / R	On 25/01/2017	Any day expiry			14.27110		14.27110		14.19670	14.19670		19.59	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	480.07380		0.48007		523.15990	0.52316	480.074	19.35	0.43	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	175.11620		0.17512		169.28440	0.16928	175.116	23.02	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.40260		14.40260		14.32750	14.32750		19.64	0.00	3,082,156.40	214	104,837.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	47.59370		0.04759		50.66590	0.05067	47.594	18.10	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	155.79600		0.15580		171.80570	0.17181	155.796	18.17	0.17	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	541.75520		0.54176		582.43750	0.58244	541.755	19.19	0.41	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	647.93870		0.64794		692.98710	0.69299	647.939	19.49	0.45	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	704.60670		0.70461		752.06020	0.75206	704.607	19.64	0.47	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	858.03540		0.85804		910.06370	0.91006	858.035	20.07	0.53	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,262.39340		1.26239		1,323.28220	1.32328	1,262.393	21.10	0.64	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,361.41810		1.36142		1,423.78140	1.42378	1,361.418	21.35	0.66	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	377.57540		0.37758		366.09610	0.36610	377.575	21.58	0.32	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,631.38490		1.63138		1,697.06590	1.69707	1,631.385	22.00	0.71	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,664.08910		1.66409		1,730.11260	1.73011	1,664.089	22.07	0.72	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	316.08670		0.31609		307.49760	0.30750	316.087	22.19	0.28	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	248.35840		0.24836		242.06470	0.24206	248.358	22.85	0.22	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,531.69650		2.53170		2,603.05180	2.60305	2,531.696	23.66	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	136.37610		0.13638		136.36360	0.13636	136.376	24.53	0.13	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	93.91730		0.09392		95.20610	0.09521	93.917	27.39	0.09	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	93.64920		0.09365		94.94440	0.09494	93.649	27.42	0.09	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	71.32200		0.07132		71.30870	0.07131	71.322	28.09	0.07	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	55.06900		0.05507		55.26060	0.05526	55.069	28.09	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	12.74040		0.01274		13.08460	0.01308	12.740	28.09	0.02	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry			14.48650		14.48650		14.41100	14.41100		19.70	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	499.21330		0.49921		535.85980	0.53586	499.213	18.88	0.36	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	216.87900		0.21688		213.34040	0.21334	216.879	23.66	0.18	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry			14.52290		14.52290		14.44720	14.44720		19.64	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	582.79430		0.58279		621.74480	0.62174	582.794	19.06	0.39	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	285.72650		0.28573		280.52410	0.28052	285.727	23.01	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.67900		14.67900		14.60050	14.60050		19.78	0.00	4,594,527.00	313	150,546.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	503.25940		0.50326		534.53080	0.53453	503.259	18.68	0.32	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	519.51430		0.51951		552.27890	0.55228	519.514	18.70	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	630.83300		0.63083		669.51420	0.66951	630.833	19.02	0.37	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	665.78000		0.66578		705.88130	0.70588	665.780	19.12	0.38	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	691.33160		0.69133		732.43970	0.73244	691.332	19.19	0.39	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,071.65600		1.07166		1,124.75720	1.12476	1,071.656	20.10	0.50	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,485.96130		1.48596		1,548.05270	1.54805	1,485.961	20.95	0.59	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	593.13320		0.59313		579.91110	0.57991	593.133	21.37	0.37	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,694.13320		1.69413		1,759.41110	1.75941	1,694.133	21.37	0.63	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	574.29010		0.57429		561.90140	0.56190	574.290	21.49	0.36	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	521.82910		0.52183		511.31650	0.51132	521.829	21.85	0.33	0.00	0	1,400.00

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	16.26	Call	488.72760	0.48873	479.49530	0.47950	488.728	22.06	0.32	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	404.61920	0.40462	398.59690	0.39860	404.619	22.67	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	249.17940	0.24918	251.35230	0.25135	249.179	24.89	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	220.04760	0.22005	223.42370	0.22342	220.048	25.87	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	146.64650	0.14665	148.60240	0.14860	146.646	26.66	0.11	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.74430	14.74430	14.66460	14.66460		19.71	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	563.02730	0.56303	597.19350	0.59719	563.027	18.62	0.33	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	296.37650	0.29638	298.28320	0.29828	296.377	24.16	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.93440	14.93440	14.85510	14.85510		19.89	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	203.80130	0.20380	214.69650	0.21470	203.801	17.27	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	269.04070	0.26904	284.59390	0.28459	269.041	17.63	0.18	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	525.34530	0.52535	552.41420	0.55241	525.345	18.52	0.29	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	529.25050	0.52925	556.50440	0.55650	529.251	18.53	0.29	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	727.94960	0.72795	766.84160	0.76684	727.950	18.90	0.36	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	778.83610	0.77884	819.69660	0.81970	778.836	19.04	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	688.66770	0.68867	679.18580	0.67919	688.668	21.72	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	605.42950	0.60543	599.06790	0.59907	605.429	22.20	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	562.99580	0.56300	558.36840	0.55837	562.996	22.47	0.31	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	421.67680	0.42168	426.30950	0.42631	421.677	23.65	0.24	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.23700	15.23700	15.16070	15.16070		20.40	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.57310	15.57310	15.49910	15.49910		20.88	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.90910	15.90910	15.83760	15.83760		21.28	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	570.19320	0.57019	582.96880	0.58297	570.193	18.89	0.23	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.16870	14.16870	14.09400	14.09400		20.28	0.00	141,687.00	10	384.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.40260	14.40260	14.32750	14.32750		19.64	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.67900	14.67900	14.60050	14.60050		19.78	0.00	0.00	0	51.00
£ / R	On 27/10/2016	Any day expiry			17.11030	17.11030	17.05360	17.05360		19.30	0.00	0.00	0	85.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.31190	17.31190	17.24830	17.24830		20.92	0.00	553,980.80	32	52,931.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	320.34150	0.32034	339.98170	0.33998	320.342	20.25	0.33	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	485.52800	0.48553	511.73440	0.51173	485.528	20.71	0.43	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	574.69070	0.57469	604.50910	0.60451	574.691	20.92	0.48	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	887.09280	0.88709	925.41930	0.92542	887.093	21.75	0.61	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,028.55800	1.02856	1,069.91160	1.06991	1,028.558	22.09	0.65	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	103.35560	0.10336	93.85370	0.09385	103.356	23.93	0.13	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,123.16000	4.12316	4,185.65440	4.18565	4,123.160	28.06	0.97	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	5.06860	0.00507	4.95010	0.00495	5.069	33.94	0.01	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.62990	17.62990	17.56550	17.56550		19.94	0.00	17,629.90	1	5,767.00
£ / R	On 25/04/2017	Any day expiry			17.79430	17.79430	17.72850	17.72850		19.78	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.00360	18.00360	17.93360	17.93360			0.00	1,008,201.60	56	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.76070	18.76070	18.69410	18.69410		18.37	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13670	0.13670	0.13575	0.13575		22.91	0.00	0.00	0	13,577.00

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			0.13947		0.13947		0.13852	0.13852		21.80	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.14278		0.14278		0.14179	0.14179		21.39	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14590		0.14590		0.14489	0.14489		22.78	0.00	0.00	0	0.00
€ / R	On 28/10/2016	Any day expiry			15.24650		15.24650		15.23980	15.23980		18.19	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.36350		15.36350		15.35320	15.35320		17.73	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.44180		15.44180		15.43020	15.43020		18.28	0.00	99,136,356.00	6,420	52,579.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	157.43020		0.15743	161.10280	0.16110		157.430	20.53	0.22	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,563.38920		1.56339	1,578.63400	1.57863		1,563.389	21.39	0.84	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.65780		0.00066	0.68120	0.00068		0.658	28.44	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.75910		15.75910		15.74750	15.74750		18.19	0.00	0.00	0	8,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			16.13400		16.13400		16.11990	16.11990		18.61	0.00	0.00	0	77,642.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.48660		16.48660		16.47140	16.47140		18.92	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.87480		16.87480		16.86380	16.86380		19.44	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.50786		98.50786		98.20637	98.20637			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.61558		95.61558		95.30054	95.30054			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.40928		94.40928		94.08320	94.08320			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.50917		96.50917		96.17707	96.17707			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.16865		100.16865		99.83577	99.83577			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06865		100.06865		100.06865	100.06865			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01681		100.01681		100.01756	100.01756			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.65308		99.65308		99.65302	99.65302			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.71467		99.71467		99.71410	99.71410			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.00859		100.00859		100.00165	100.00165			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.03660		100.03660		100.02960	100.02960			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.34685		99.34685		99.33545	99.33545			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.03561		99.03561		99.02082	99.02082			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.11771		99.11771		99.09793	99.09793			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.64000		99.64000		99.62000	99.62000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.27169		98.27169		98.15125	98.15125			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.63892		97.63892		97.50093	97.50093			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.97203		96.97203		96.81582	96.81582			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.27363		97.27363		97.09964	97.09964			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.53596		99.53596		99.35032	99.35032			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future			503.60100		503.60100		504.34700	504.34700			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future			513.19800		513.19800		513.96500	513.96500			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			523.33300		523.33300		524.11400	524.11400			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			534.09100		534.09100		534.89500	534.89500			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 03/11/2016	Index Future	582.86300		582.86300		584.29600	584.29600			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future	593.97000		593.97000		595.43800	595.43800			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	605.70000		605.70000		607.19600	607.19600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.15100		618.15100		619.68600	619.68600			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future	531.10500		531.10500		532.50800	532.50800			0.00	350,529,300.00	66	538.00
ALBI	On 02/02/2017	Index Future	541.22700		541.22700		542.66300	542.66300			0.00	357,209,820.00	66	85.00
ALBI	On 04/05/2017	Index Future	551.91500		551.91500		553.37900	553.37900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.26000		563.26000		564.76100	564.76100			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.76110		10.76110		10.74040	10.74040		14.87	0.00	0.00	0	11,869.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.91820		10.91820		10.89780	10.89780		14.67	0.00	0.00	0	3,450.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.10320		11.10320		11.08120	11.08120		14.99	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.27370		11.27370		11.25150	11.25150		15.34	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.47980		11.47980		11.46030	11.46030		15.87	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.63210		10.63210		10.67170	10.67170		16.07	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.81550		10.81550		10.85630	10.85630		15.92	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	11.03280		11.03280		11.07100	11.07100		16.09	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	430.36590		430.36590		484.92000	484.92000			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.27250		14.27250		14.25240	14.25240		18.70	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.58410		14.58410		14.56290	14.56290		18.86	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.95200		14.95200		14.92900	14.92900		19.48	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.08280		2.08280		2.08070	2.08070		17.17	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.10560		2.10560		2.10470	2.10470		17.09	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.13380		2.13380		2.13290	2.13290		17.90	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry	2.07710		2.07710		2.07490	2.07490		18.79	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.07950		2.07950		2.07860	2.07860		16.23	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.12230		2.12230		2.12140	2.12140		16.21	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

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
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future	10.32672		78.74331		10.29245	78.96826			0.00	0.00	0	8,789.00
ES33	On 02/02/2017	Bond Future	10.40650		80.24393		10.37093	80.47421			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.47743		78.03422		10.44072	78.26892			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.53912		79.63942		10.50106	79.87999			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2016	Bond Future	10.44596		83.08442		10.41164	83.34405			0.00	0.00	0	8,777.00
ES42	On 02/02/2017	Bond Future	10.52054		84.66769		10.48497	84.93342			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.59089		82.07698		10.55419	82.34779			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.65164		83.76577		10.61365	84.04324			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2016	GOVI	528.98900		528.98900		530.31000	530.31000			0.00	0.00	0	415.00
GOVI	On 02/02/2017	GOVI	539.07000		539.07000		540.42300	540.42300			0.00	0.00	0	27.00
GOVI	On 04/05/2017	GOVI	549.71500		549.71500		551.09400	551.09400			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	561.01600		561.01600		562.43000	562.43000			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.82750		1.82750		1.81770	1.81770		19.83	0.00	0.00	0	7,100.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.85910		1.85910		1.84930	1.84930		19.22	0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.89590		1.89590		1.88570	1.88570		19.43	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future	129.06756		129.06756		128.76114	128.76114			0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future	130.25578		130.25578		129.94521	129.94521			0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	132.83604		132.83604		132.51903	132.51903			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	134.24230		134.24230		133.92049	133.92049			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future	107.55406		107.55406		107.69225	107.69225			0.00	0.00	0	5,045.00
I2033	On 02/02/2017	Bond Future	109.61039		109.61039		109.75262	109.75262			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	110.74248		110.74248		110.88734	110.88734			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	113.02561		113.02561		113.17483	113.17483			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2016	Bond Future	135.97235		135.97235		135.95742	135.95742			0.00	0.00	0	19,405.00
I2038	On 02/02/2017	Bond Future	137.13285		137.13285		137.11945	137.11945			0.00	0.00	0	779.00
I2038	On 04/05/2017	Bond Future	139.84928		139.84928		139.83535	139.83535			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
I2038	On 03/08/2017	Bond Future		141.23371	141.23371		141.22113	141.22113			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		135.35435	135.35435		135.33908	135.33908			0.00	0.00	0	17,487.00
I2046	On 02/02/2017	Bond Future		137.94194	137.94194		137.92856	137.92856			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		139.14654	139.14654		139.13247	139.13247			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		142.01543	142.01543		142.00274	142.00274			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2016	Bond Future		143.22110	143.22110		144.55582	144.55582			0.00	0.00	0	21,871.00
I2050	On 02/02/2017	Bond Future		144.35759	144.35759		145.71976	145.71976			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		147.21713	147.21713		148.60628	148.60628			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		148.59051	148.59051		150.01006	150.01006			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/11/2016	Index Future		250.24100	250.24100		250.50300	250.50300			0.00	0.00	0	990.00
IGOV	On 02/02/2017	Index Future		255.02500	255.02500		255.29500	255.29500			0.00	0.00	0	118.00
IGOV	On 04/05/2017	Index Future		260.07700	260.07700		260.35200	260.35200			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		265.43800	265.43800		265.72200	265.72200			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		678.28000	678.28000		678.80200	678.80200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		691.40300	691.40300		691.93700	691.93700			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		705.01600	705.01600		705.56000	705.56000			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		718.86400	718.86400		719.41800	719.41800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.58000	92.42000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.58000	92.42000		7.57000	92.43000			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		7.58000	92.42000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13830	0.13830		0.13760	0.13760			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13850	0.13850		0.13820	0.13820			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13830	0.13830		0.13760	0.13760			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		10.12400	10.12400		10.11820	10.11820		15.63	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		10.26360	10.26360		10.25800	10.25800		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.42800	10.42800		10.42060	10.42060		16.10	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
PULA / R	On 19/12/2016	Foreign Exchange Future			1.32120		1.32120		1.32200	1.32200			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33280		1.33280		1.33360	1.33360			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.34890		1.34890		1.34950	1.34950			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.22180		1.22180		1.22380	1.22380			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22410		1.22410		1.22600	1.22600			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22650		1.22650		1.22830	1.22830			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.08990		1.08990		1.09480	1.09480			0.00	0.00	0	152.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.09420		1.09420		1.09910	1.09910			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.09910		1.09910		1.10410	1.10410			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.81691		115.11132		8.77719	115.39360		9.12	0.00	3,338,228.28	29	90,165.00
R186	On 03/11/2016	Bond Future	8.30	Call	21.17000		0.02117		37.35000	0.03735	21.170	8.90	0.03	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	2,272.52000		2.27252		2,054.14000	2.05414	2,272.520	8.97	0.86	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	774.38000		0.77438		672.84000	0.67284	774.380	9.06	0.49	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	526.62000		0.52662		454.08000	0.45408	526.620	9.09	0.38	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	163.40000		0.16340		139.85000	0.13985	163.400	9.18	0.16	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	2,754.73000		2.75473		3,025.58000	3.02558	2,754.730	9.23	0.91	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,050.48000		4.05048		4,330.88000	4.33088	4,050.480	9.34	0.98	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.86034		112.00230		8.81880	112.29146		9.25	0.00	128,802,645.00	1,150	11,383.00
R186	On 02/02/2017	Bond Future	8.00	Call	354.04000		0.35404		400.47000	0.40047	354.040	8.93	0.13	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	877.09000		0.87709		966.99000	0.96699	877.090	9.05	0.27	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	997.48000		0.99748		1,095.64000	1.09564	997.480	9.07	0.30	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,398.91000		1.39891		1,521.53000	1.52153	1,398.910	9.12	0.38	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,452.14000		1.45214		1,577.71000	1.57771	1,452.140	9.13	0.39	21,827,834.64	500	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,161.95000		2.16195		2,035.14000	2.03514	2,161.950	9.21	0.49	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,060.84000		2.06084		1,938.35000	1.93835	2,060.840	9.22	0.47	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,690.55000		1.69055		1,584.83000	1.58483	1,690.550	9.26	0.41	23,079,791.21	500	500.00
R186	On 02/02/2017	Bond Future	9.40	Put	853.86000		0.85386		792.99000	0.79299	853.860	9.47	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	702.06000		0.70206		650.52000	0.65052	702.060	9.53	0.21	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.89579		114.21469		8.85259	114.50929		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.91858		111.25734		8.87338	111.55948		9.23	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.25364		303.25364		303.58252	303.58252			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future			302.37583		302.37583		302.71506	302.71506			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			308.36573		308.36573		308.71102	308.71102			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			307.82402		307.82402		308.18045	308.18045			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 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future	250.78392		250.78392		250.75577	250.75577			0.00	0.00	0	33,832.00
R202	On 02/02/2017	Bond Future	252.03286		252.03286		252.00764	252.00764			0.00	0.00	0	1,746.00
R202	On 04/05/2017	Bond Future	257.02506		257.02506		256.99916	256.99916			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	258.65930		258.65930		258.63607	258.63607			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2016	Bond Future	8.50734		97.81868		8.46759	98.00567		6.84	0.00	0.00	0	15,367.00
R2023	On 02/02/2017	Bond Future	8.55264		99.68278		8.51048	99.87464		6.56	0.00	222,093,233.84	2,228	3,064.00
R2023	On 04/05/2017	Bond Future	8.58024		97.71803		8.53586	97.91348		6.55	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.59003		99.72771		8.54287	99.92849		6.22	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future	7.67307		101.68103		7.63702	101.71038		0.92	0.00	0.00	0	23,024.00
R203	On 02/02/2017	Bond Future	7.68206		103.61877		7.62809	103.64999		0.65	0.00	0.00	0	620.00
R203	On 04/05/2017	Bond Future	7.34254		101.49127		7.25204	101.52292		0.41	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future	5.06573		103.57874		4.75223	103.61237		0.12	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2016	Bond Future	9.21716		92.95546		9.17750	93.23635			0.00	0.00	0	26,073.00
R2030	On 02/02/2017	Bond Future	9.26364		90.72109		9.22248	91.00850			0.00	69,855,239.30	770	8,240.00
R2030	On 04/05/2017	Bond Future	9.30669		92.51336		9.26418	92.80622			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.34105		90.40878		9.29690	90.70890			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2016	Bond Future	9.31244		92.26972		9.27784	92.53270		12.94	0.00	0.00	0	13,093.00
R2032	On 02/02/2017	Bond Future	9.36107		94.02810		9.32521	94.29728		12.65	0.00	0.00	0	1,000.00
R2032	On 04/05/2017	Bond Future	9.40251		91.72539		9.36553	91.99972		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.43423		93.61225		9.39592	93.89343		12.75	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2016	Bond Future	9.39263		97.18317		9.35805	97.47321			0.00	0.00	0	4,673.00
R2035	On 02/02/2017	Bond Future	9.44282		99.03518		9.40701	99.33201			0.00	0.00	0	1,566.00
R2035	On 04/05/2017	Bond Future	9.48264		96.48669		9.44578	96.78916			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.51359		98.47121		9.47546	98.78121			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2016	Bond Future	9.45200		93.76865		9.41738	94.05838		14.39	0.00	0.00	0	31,945.00
R2037	On 02/02/2017	Bond Future	9.49792		91.29935		9.46212	91.59585		14.77	0.00	156,487,085.90	1,714	18,589.00
R2037	On 04/05/2017	Bond Future	9.54069		93.10305		9.50386	93.40519		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.57613		90.76022		9.53805	91.06981		14.97	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

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	On 03/11/2016	Bond Future		7.86039	103.31373		7.82509	103.38158		2.23	0.00	0.00	0	30,540.00
R204	On 02/02/2017	Bond Future		7.88133	101.24244		7.84015	101.31290		2.04	0.00	839,299,827.60	8,290	10,031.00
R204	On 04/05/2017	Bond Future		7.86514	103.24220		7.81726	103.31386		1.76	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.77420	101.32240		7.71603	101.39687		1.55	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.49195	97.83818		9.45733	98.14943		15.06	0.00	0.00	0	4,818.00
R2040	On 02/02/2017	Bond Future		9.53758	95.19612		9.50180	95.51460		15.46	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.58010	97.07684		9.54331	97.40137		15.22	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.61551	94.56533		9.57750	94.89780		15.68	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.50672	95.02744		9.47209	95.34269		15.75	0.00	0.00	0	19,113.00
R2044	On 02/02/2017	Bond Future		9.55083	92.45702		9.51507	92.77957		16.20	0.00	61,946,203.40	670	670.00
R2044	On 04/05/2017	Bond Future		9.59190	94.28355		9.55515	94.61230		15.95	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.62609	91.83981		9.58816	92.17657		16.44	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.46690	94.48964		9.43227	94.81447		16.34	0.00	0.00	0	36,107.00
R2048	On 02/02/2017	Bond Future		9.51228	96.29033		9.47653	96.62259		16.05	0.00	2,952,165,227.47	30,659	28,659.00
R2048	On 04/05/2017	Bond Future		9.54840	93.75110		9.51171	94.08961		16.56	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.57670	95.67934		9.53888	96.02613		16.31	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future		8.07581	99.98964		8.03570	100.09892		3.46	0.00	144,984,978.00	1,450	38,942.00
R207	On 02/02/2017	Bond Future		8.10692	98.25270		8.06248	98.36535		3.27	0.00	142,466,415.00	1,450	20,469.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,119.79000	2.11979	2,220.70000	2.22070	2,119.790	3.39	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.12474	100.19351		8.07578	100.30820		2.96	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.10491	98.60947		8.04980	98.72780		2.78	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,058.64000	1.05864	1,124.76000	1.12476	1,058.640	2.77	0.53	0.00	0	51.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future		8.26187	95.23526		8.22198	95.37507		4.93	0.00	0.00	0	27,205.00
R208	On 02/02/2017	Bond Future		8.30149	97.05019		8.25844	97.19387		4.60	0.00	264,655,868.13	2,727	20,796.00
R208	On 04/05/2017	Bond Future		8.32401	95.56343		8.27783	95.70978		4.45	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.32135	97.52895		8.27116	97.67959		4.13	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2016	Bond Future			9.34151		73.19731		9.30686	73.44006		14.91	0.00	174,941,570.90	2,390	35,381.00
R209	On 03/11/2016	Bond Future	8.81	Call	24.75000		0.02475		40.73000	0.04073	24.750	14.58	0.03	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	42.36000		0.04236		66.32000	0.06632	42.360	14.61	0.05	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	2,311.00000		2.31100		2,128.96000	2.12896	2,311.000	14.69	0.85	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	2,249.03000		2.24903		2,069.79000	2.06979	2,249.030	14.69	0.84	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	822.77000		0.82277		738.68000	0.73868	822.770	14.83	0.50	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,118.01000		1.11801		1,300.37000	1.30037	1,118.010	14.87	0.61	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	494.59000		0.49459		442.07000	0.44207	494.590	14.89	0.35	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.38397		74.59218		9.34821	74.84056		14.65	0.00	178,275,310.20	2,390	2,390.00
R209	On 04/05/2017	Bond Future			9.41998		72.91409		9.38326	73.16717		15.12	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.44748		74.41390		9.40962	74.67315		14.94	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			187.36740		187.36740		187.34650	187.34650			0.00	0.00	0	2,071.00
R210	On 02/02/2017	Bond Future			190.94967		190.94967		190.93072	190.93072			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			192.41592		192.41592		192.39635	192.39635			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			196.38308		196.38308		196.36565	196.36565			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 03/11/2016	Bond Future			141.45099		141.45099		141.61328	141.61328			0.00	0.00	0	56.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/11/2016	Bond Future			148.54046		148.54046		148.52444	148.52444			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future			149.43095		149.43095		149.41654	149.41654			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			152.39117		152.39117		152.37619	152.37619			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			153.50303		153.50303		153.48972	153.48972			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2016	Bond Future			9.22732		83.81648		9.19272	84.05467		12.64	0.00	25,144,944.00	300	42,060.00
R213	On 02/02/2017	Bond Future			9.27511		85.41374		9.23924	85.65760		12.39	0.00	25,624,122.00	300	300.00
R213	On 04/05/2017	Bond Future			9.31216		83.54782		9.27520	83.79633		12.74	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.33974		85.26616		9.30146	85.52089		12.55	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 03/11/2016	Bond Future	9.41669		73.55542		9.38205	73.80962		15.74	0.00	132,179,089.74	1,797	27,822.00
R214	On 02/02/2017	Bond Future	9.46057		74.95719		9.42485	75.21711		15.47	0.00	134,698,070.43	1,797	9,176.00
R214	On 04/05/2017	Bond Future	9.49527		73.13855		9.45862	73.40348		15.96	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.52213		74.64282		9.48438	74.91417		15.74	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	24,229.34000		24,229.34000		24,168.33000	24,168.33000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	10.15590		10.15590		10.12440	10.12440		16.25	0.00	0.00	0	165.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.32530		10.32530		10.29500	10.29500		16.12	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.54320		4.54320		4.56130	4.56130		15.63	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.54290		4.54290		4.55750	4.55750		15.51	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40010		1.40010		1.39740	1.39740			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36350		1.36350		1.36100	1.36100			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32470		1.32470		1.32260	1.32260			0.00	0.00	0	0.00
Total for Derivatives :												7,411,520,662.27	148,734	4 265 498.00
Grand Total:												7,411,520,662.27	148,734	4 265 498.00