



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: 31/10/2016

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 01/11/2016	Any day expiry	13.54410	13.54410		13.82960	13.82960		25.12	0.00	0.00	0	0.00
\$ / R	On 01/11/2016	Any day expiry	13.63	Put	127.92270	0.12792	31.07520	0.03108	127.923	27.32	0.67	0	15,400.00
\$ / R	On 01/11/2016	Any day expiry	13.75	Call	20.36800	0.02037	136.48030	0.13648	20.368	30.63	0.18	0	15,400.00
\$ / R	On 02/11/2016	Any day expiry			13.54410	13.54410	13.82960	13.82960		20.36	0.00	0	0.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Call	32.26960	0.03227	167.27510	0.16728	32.270	23.74	0.23	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.72	Put	208.16960	0.20817	57.67510	0.05768	208.170	23.74	0.77	0	10,000.00
\$ / R	On 02/11/2016	Any day expiry	13.90	Put	368.98290	0.36898	137.56520	0.13757	368.983	27.31	0.90	0	700.00
\$ / R	On 07/11/2016	Any day expiry			13.55510	13.55510	13.84360	13.84360		20.01	0.00	0	288.00
\$ / R	On 07/11/2016	Any day expiry	14.95	Put	1,396.36870	1.39637	1,114.34020	1.11434	1,396.369	29.21	0.99	0	8,695.00
\$ / R	On 07/11/2016	Any day expiry	16.36	Call	0.07540	0.00008	0.46030	0.00046	0.075	40.10	0.00	0	8,695.00
\$ / R	On 10/11/2016	Any day expiry			13.56320	13.56320	13.85190	13.85190		21.38	0.00	0	700.00
\$ / R	On 10/11/2016	Any day expiry	13.60	Call	175.71350	0.17571	361.38670	0.36139	175.713	21.58	0.48	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	13.75	Call	120.55310	0.12055	271.32440	0.27132	120.553	22.21	0.36	0	10,000.00
\$ / R	On 10/11/2016	Any day expiry	13.80	Call	105.73190	0.10573	245.01330	0.24501	105.732	22.41	0.33	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.00	Call	61.09680	0.06110	160.35760	0.16036	61.097	23.25	0.21	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.10	Call	45.89130	0.04589	128.34690	0.12835	45.891	23.66	0.17	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 10/11/2016	Any day expiry	14.15	Call	39.67590	0.03968	114.51120	0.11451	39.676	23.87	0.15	0.00	0	50,000.00
\$ / R	On 10/11/2016	Any day expiry	14.25	Call	29.53460	0.02953	90.71250	0.09071	29.535	24.28	0.11	0.00	0	30,000.00
\$ / R	On 10/11/2016	Any day expiry	14.40	Call	19.62660	0.01963	63.29260	0.06329	19.627	25.16	0.08	0.00	0	20,000.00
\$ / R	On 10/11/2016	Any day expiry	14.80	Call	6.80070	0.00680	23.81360	0.02381	6.801	27.49	0.03	0.00	0	20,000.00
\$ / R	On 15/11/2016	Any day expiry			13.57660	13.57660	13.86570	13.86570		20.96	0.00	0.00	0	2,120.00
\$ / R	On 16/11/2016	Any day expiry			13.57930	13.57930	13.86850	13.86850		21.04	0.00	0.00	0	1,000.00
\$ / R	On 17/11/2016	Any day expiry			13.58200	13.58200	13.87120	13.87120		20.95	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	109.00450	0.10900	51.81150	0.05181	109.005	20.41	0.29	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	2,021.29810	2.02130	1,737.49120	1.73749	2,021.298	28.01	0.99	0.00	0	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	1.61940	0.00162	1.91070	0.00191	1.619	40.11	0.00	0.00	0	9,615.00
\$ / R	On 28/11/2016	Any day expiry			13.61150	13.61150	13.90160	13.90160		19.69	0.00	0.00	0	6,970.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	2.64920	0.00265	2.13160	0.00213	2.649	22.18	0.01	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	240.47780	0.24048	141.29570	0.14130	240.478	19.55	0.43	0.00	0	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.08140	0.00008	0.21200	0.00021	0.081	36.16	0.00	0.00	0	400.00
\$ / R	On 06/12/2016	Any day expiry			13.63360	13.63360	13.92440	13.92440		20.20	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	13.60	Put	326.76150	0.32676	212.92870	0.21293	326.762	20.13	0.47	0.00	0	7,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	133.35380	0.13335	217.03510	0.21704	133.354	22.35	0.24	0.00	0	7,000.00
\$ / R	On 12/12/2016	Any day expiry			13.65070	13.65070	13.94180	13.94180		19.81	0.00	0.00	0	0.00
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	1,192.79670	1.19280	961.02570	0.96103	1,192.797	23.00	0.83	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry			13.65350	13.65350	13.94470	13.94470		19.79	0.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.65630	13.65630	13.94760	13.94760		19.75	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry			13.65920	13.65920	13.95050	13.95050		20.35	0.00	0.00	0	82.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.67050	13.67050	13.96200	13.96200		20.03	0.00	1,057,454,186.50	77,353	405,318.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	10.21210	0.01021	8.61580	0.00862	10.212	20.92	0.03	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	51.52170	0.05152	30.09620	0.03010	51.522	18.84	0.11	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	75.14330	0.07514	45.43320	0.04543	75.143	18.90	0.15	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	128.28350	0.12828	80.97140	0.08097	128.284	19.05	0.23	0.00	0	169,885.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	197.13590	0.19714	126.80230	0.12680	197.136	19.38	0.31	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	573.58620	0.57359	782.06350	0.78206	573.586	19.56	0.65	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	243.08620	0.24309	160.06350	0.16006	243.086	19.56	0.35	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	247.18750	0.24719	163.11990	0.16312	247.188	19.58	0.36	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	268.32920	0.26833	178.97590	0.17898	268.329	19.65	0.38	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	313.75980	0.31376	213.61810	0.21362	313.760	19.80	0.42	0.00	0	26,886.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	388.77340	0.38877	556.81900	0.55682	388.773	20.17	0.50	0.00	0	1,230.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	418.27340	0.41827	294.81900	0.29482	418.273	20.17	0.50	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	447.84940	0.44785	317.61170	0.31761	447.849	20.31	0.52	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	459.94810	0.45995	327.00590	0.32701	459.948	20.36	0.52	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	280.00580	0.28001	409.36760	0.40937	280.006	21.00	0.39	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	609.50580	0.60951	447.36760	0.44737	609.506	21.00	0.61	0.00	0	88,460.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	264.87950	0.26488	389.06460	0.38906	264.880	21.14	0.38	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	256.17710	0.25618	377.31910	0.37732	256.177	21.22	0.37	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	253.33640	0.25334	373.47380	0.37347	253.336	21.25	0.36	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	680.02760	0.68003	507.66580	0.50767	680.028	21.28	0.64	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	694.49700	0.69450	520.15250	0.52015	694.497	21.33	0.65	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	229.09690	0.22910	340.43650	0.34044	229.097	21.50	0.34	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	224.02200	0.22402	333.46660	0.33347	224.022	21.56	0.33	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	753.52200	0.75352	571.46660	0.57147	753.522	21.56	0.67	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	211.80470	0.21180	316.61210	0.31661	211.805	21.69	0.31	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	791.30470	0.79130	604.61210	0.60461	791.305	21.69	0.69	0.00	0	7,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	829.74030	0.82974	638.55340	0.63855	829.740	21.83	0.70	19,928,388.87	2,070	3,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.33	Put	853.10150	0.85310	659.28600	0.65929	853.101	21.92	0.71	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	191.43830	0.19144	288.25840	0.28826	191.438	21.94	0.29	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.39	Put	900.41790	0.90042	701.55590	0.70156	900.418	22.08	0.72	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	178.88010	0.17888	270.70340	0.27070	178.880	22.11	0.27	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	948.52860	0.94853	744.85600	0.74486	948.529	22.24	0.74	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	159.71870	0.15972	243.69250	0.24369	159.719	22.38	0.25	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	989.21870	0.98922	781.69250	0.78169	989.219	22.38	0.75	0.00	0	42,649.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	997.41860	0.99742	789.13800	0.78914	997.419	22.40	0.75	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	142.61250	0.14261	219.29950	0.21930	142.613	22.64	0.23	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	1,097.35100	1.09735	880.45890	0.88046	1,097.351	22.73	0.78	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,122.74960	1.12275	903.82140	0.90382	1,122.750	22.81	0.79	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	128.80610	0.12881	199.36760	0.19937	128.806	22.89	0.21	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,156.85970	1.15686	935.26110	0.93526	1,156.860	22.91	0.79	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,243.27320	1.24327	1,015.37500	1.01537	1,243.273	23.18	0.81	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	111.23970	0.11124	173.64480	0.17364	111.240	23.24	0.18	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	106.34770	0.10635	166.41930	0.16642	106.348	23.34	0.18	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	90.92250	0.09092	143.44450	0.14344	90.923	23.72	0.15	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,420.42250	1.42042	1,181.44450	1.18144	1,420.423	23.72	0.85	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	80.89930	0.08090	129.04120	0.12904	80.899	23.95	0.14	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Call	72.00010	0.07200	116.12890	0.11613	72.000	24.18	0.12	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,601.50010	1.60150	1,354.12890	1.35413	1,601.500	24.18	0.88	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,610.66740	1.61067	1,362.91520	1.36292	1,610.667	24.20	0.88	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.28	Call	65.60850	0.06561	106.77410	0.10677	65.609	24.36	0.11	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	57.09890	0.05710	93.91360	0.09391	57.099	24.63	0.10	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,786.59890	1.78660	1,531.91360	1.53191	1,786.599	24.63	0.90	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	52.07170	0.05207	85.98520	0.08599	52.072	24.82	0.09	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,880.38800	1.88039	1,622.11190	1.62211	1,880.388	24.86	0.91	0.00	0	69,895.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,946.46480	1.94646	1,685.87560	1.68588	1,946.465	25.02	0.92	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,050.93010	2.05093	1,787.01640	1.78702	2,050.930	25.27	0.92	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,165.67140	2.16567	1,898.52890	1.89853	2,165.671	25.54	0.93	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	34.19470	0.03419	57.31980	0.05732	34.195	25.66	0.06	0.00	0	2,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	28.92850	0.02893	48.71480	0.04871	28.928	26.00	0.05	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,358.42850	2.35843	2,086.71480	2.08671	2,358.429	26.00	0.95	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	25.62470	0.02562	43.27330	0.04327	25.625	26.25	0.05	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	20.62020	0.02062	34.96380	0.03496	20.620	26.71	0.04	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.47	Put	2,816.48650	2.81649	2,537.54630	2.53755	2,816.487	26.96	0.97	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,875.11750	2.87512	2,595.75380	2.59575	2,875.118	27.01	0.97	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	15.18480	0.01518	27.18290	0.02718	15.185	27.02	0.03	0.00	0	500.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,031.96470	3.03196	2,751.52510	2.75153	3,031.965	27.13	0.97	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	11.12810	0.01113	21.60200	0.02160	11.128	27.19	0.02	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	9.11490	0.00911	18.28120	0.01828	9.115	27.29	0.02	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	8.48520	0.00849	17.22370	0.01722	8.485	27.33	0.02	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	8.01230	0.00801	16.42240	0.01642	8.012	27.36	0.02	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	4.56020	0.00456	10.33530	0.01034	4.560	27.64	0.01	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	3.88530	0.00389	9.07580	0.00908	3.885	27.72	0.01	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	3.07570	0.00308	7.51820	0.00752	3.076	27.84	0.01	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	2.94360	0.00294	7.25820	0.00726	2.944	27.87	0.01	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	1.75180	0.00175	5.05630	0.00506	1.752	27.91	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	1.57720	0.00158	4.71720	0.00472	1.577	27.91	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	1.47010	0.00147	4.50420	0.00450	1.470	27.91	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	1.41920	0.00142	4.40140	0.00440	1.419	27.91	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.34900	0.00035	1.32700	0.00133	0.349	27.91	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.29460	0.00029	1.14630	0.00115	0.295	27.91	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.28370	0.00028	1.10940	0.00111	0.284	27.91	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.21320	0.00021	0.86700	0.00087	0.213	27.91	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.17600	0.00018	0.73450	0.00073	0.176	27.91	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	0.07300	0.00007	0.34320	0.00034	0.073	27.91	0.00	0.00	0	1,365.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.06610	0.00007	0.31490	0.00031	0.066	27.91	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.05870	0.00006	0.28400	0.00028	0.059	27.91	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.04430	0.00004	0.22270	0.00022	0.044	27.91	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.03410	0.00003	0.17740	0.00018	0.034	27.91	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.02900	0.00003	0.15410	0.00015	0.029	27.91	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.02180	0.00002	0.12020	0.00012	0.022	27.91	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.01920	0.00002	0.10810	0.00011	0.019	27.91	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00620	0.00001	0.04060	0.00004	0.006	27.91	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00300	0.00000	0.02170	0.00002	0.003	27.91	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00260	0.00000	0.01940	0.00002	0.003	27.91	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.67620	13.67620	13.96780	13.96780		20.10	0.00	0.00	0	720.00
\$ / R	On 29/12/2016	Any day expiry			13.69890	13.69890	13.99100	13.99100		19.68	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			13.71570	13.71570	14.00820	14.00820		19.52	0.00	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry			13.73940	13.73940	14.03250	14.03250		19.54	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	610.06850	0.61007	461.11540	0.46112	610.068	20.02	0.55	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	56.18740	0.05619	83.05050	0.08305	56.187	25.09	0.08	0.00	0	2,000.00
\$ / R	On 18/01/2017	Any day expiry			13.75260	13.75260	14.04600	14.04600		19.42	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	314.19620	0.31420	429.28690	0.42929	314.196	20.66	0.37	0.00	0	5,000.00
\$ / R	On 23/01/2017	Any day expiry			13.76570	13.76570	14.05950	14.05950		19.33	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			13.77100	13.77100	14.06490	14.06490		19.34	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	723.20350	0.72320	561.06490	0.56106	723.204	20.13	0.58	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	91.45490	0.09145	129.82210	0.12982	91.455	24.03	0.12	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			13.77620	13.77620	14.07030	14.07030		19.45	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	537.04650	0.53705	405.66220	0.40566	537.047	19.45	0.49	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	312.09450	0.31209	420.23240	0.42023	312.095	20.81	0.35	0.00	0	1,000.00

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 31/01/2017	Any day expiry		13.78680	13.78680		14.08110	14.08110		19.37	0.00	0.00	0	17.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.89630	13.89630		14.19350	14.19350		19.35	0.00	11,047,558.50	795	105,421.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	78.27080	0.07827	57.28670	0.05729	78.271	17.91	0.10	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	122.25260	0.12225	0.00000	0.00000	122.253	17.86	0.15	3,137,400.00	1,500	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	244.50050	0.24450	182.26430	0.18226	244.500	18.14	0.25	0.00	0	91,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	439.32920	0.43933	335.18550	0.33519	439.329	18.73	0.38	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	771.51280	0.77151	622.31950	0.62232	771.513	19.73	0.53	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	499.27460	0.49927	632.76520	0.63277	499.275	20.11	0.43	1,200,299.52	200	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	902.97460	0.90297	739.26520	0.73927	902.975	20.11	0.57	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	971.87340	0.97187	801.64230	0.80164	971.873	20.30	0.59	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,152.75200	1.15275	966.99830	0.96700	1,152.752	20.78	0.64	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,612.91490	1.61291	1,396.69120	1.39669	1,612.915	21.96	0.73	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,721.37430	1.72137	1,500.34700	1.50035	1,721.374	22.20	0.75	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	238.77810	0.23878	311.45050	0.31145	238.778	22.40	0.23	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,011.62160	2.01162	1,780.12150	1.78012	2,011.622	22.76	0.79	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,046.49690	2.04650	1,813.57150	1.81357	2,046.497	22.83	0.80	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	195.36830	0.19537	257.56220	0.25756	195.368	22.92	0.20	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	151.12280	0.15112	200.52320	0.20052	151.123	23.62	0.16	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,965.32150	2.96532	2,704.22810	2.70423	2,965.322	24.54	0.88	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	90.35580	0.09036	113.02940	0.11303	90.356	26.09	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	54.19140	0.05419	78.60660	0.07861	54.191	28.13	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	53.79040	0.05379	78.38970	0.07839	53.790	28.13	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	35.26540	0.03527	53.08370	0.05308	35.265	28.13	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	26.30280	0.02630	40.36480	0.04036	26.303	28.13	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	5.02850	0.00503	8.57770	0.00858	5.029	28.13	0.01	0.00	0	1,800.00
\$ / R	On 12/04/2017	Any day expiry		13.97650	13.97650		14.27580	14.27580		19.40	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	705.56230	0.70556	572.76850	0.57277	705.562	19.32	0.47	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	143.47020	0.14347	181.11100	0.18111	143.470	24.65	0.13	0.00	0	1,000.00
\$ / R	On 21/04/2017	Any day expiry		14.00060	14.00060		14.30050	14.30050		19.37	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry		14.01120	14.01120		14.31140	14.31140		19.33	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	631.14110	0.63114	509.39690	0.50940	631.141	19.01	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	803.88680	0.80389	663.00460	0.66300	803.887	19.50	0.49	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	428.59940	0.42860	532.65940	0.53266	428.599	21.19	0.34	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	188.82320	0.18882	242.22030	0.24222	188.823	23.74	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future		14.15920	14.15920		14.46270	14.46270		19.46	0.00	1,628,308.00	115	150,285.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	686.84920	0.68685	567.62680	0.56763	686.849	18.96	0.41	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	708.44180	0.70844	586.97640	0.58698	708.442	19.02	0.42	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	844.73620	0.84474	710.05180	0.71005	844.736	19.39	0.46	37,179,544.93	5,700	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	886.54460	0.88654	748.13540	0.74814	886.545	19.50	0.47	18,767,417.76	2,800	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	916.93320	0.91693	775.92920	0.77593	916.933	19.58	0.48	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,357.79240	1.35779	1,183.57660	1.18358	1,357.792	20.59	0.59	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,822.75140	1.82275	1,621.10370	1.62110	1,822.751	21.60	0.67	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	426.67230	0.42667	520.62340	0.52062	426.672	22.00	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,047.47230	2.04747	1,837.92340	1.83792	2,047.472	22.00	0.70	0.00	0	3,155.00

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	15.86	Call	412.11210	0.41211	504.10040	0.50410	412.112	22.11	0.29	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	371.77840	0.37178	456.32890	0.45633	371.778	22.44	0.26	5,245,588.53	1,400	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	347.45900	0.34746	427.17360	0.42717	347.459	22.67	0.25	10,065,379.88	2,850	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	286.30450	0.28630	353.41250	0.35341	286.305	23.32	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	188.50000	0.18850	224.73570	0.22474	188.500	26.13	0.14	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	156.82240	0.15682	200.22970	0.20023	156.822	26.67	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	90.26930	0.09027	124.21590	0.12422	90.269	26.67	0.07	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.22110	14.22110	14.52600	14.52600		19.50	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	766.19930	0.76620	637.84070	0.63784	766.199	19.12	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	231.55650	0.23156	270.12760	0.27013	231.557	25.51	0.16	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.24530	14.24530	14.55080	14.55080		19.43	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.40350	14.40350	14.59530	14.59530		19.55	0.00	0.00	0	4,150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	295.16300	0.29516	251.93000	0.25193	295.163	17.49	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	380.48160	0.38048	332.96080	0.33296	380.482	17.88	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	685.42190	0.68542	618.53990	0.61854	685.422	18.56	0.36	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	690.49080	0.69049	622.92240	0.62292	690.491	18.58	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	943.08380	0.94308	857.84740	0.85785	943.084	19.28	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,002.78490	1.00278	914.56260	0.91456	1,002.785	19.43	0.45	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	523.33410	0.52333	579.08930	0.57909	523.334	22.28	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	459.40870	0.45941	509.48310	0.50948	459.409	22.80	0.27	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	427.18150	0.42718	474.32490	0.47432	427.182	23.09	0.25	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	334.96000	0.33496	368.26320	0.36826	334.960	24.73	0.20	6,871,715.73	2,348	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.49730	14.49730	14.60560	14.60560		19.62	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.69970	14.69970	14.81360	14.81360		20.07	0.00	0.00	0	670.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.04690	15.04690	15.21100	15.21100		20.70	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.39420	15.39420	15.60840	15.60840		21.18	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	690.14230	0.69014	626.22890	0.62623	690.142	18.94	0.27	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.67050	13.67050	13.96200	13.96200		20.03	0.00	533,149.50	39	352.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.89630	13.89630	14.19350	14.19350		19.35	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.15920	14.15920	14.46270	14.46270		19.46	0.00	0.00	0	56.00
£ / R	On 02/12/2016	Any day expiry			16.56890	16.56890	16.91360	16.91360		20.20	0.00	0.00	0	35.00
£ / R	On 19/12/2016	Foreign Exchange Future			16.63660	16.63660	16.98240	16.98240		20.27	0.00	98,072,757.00	5,895	49,702.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	177.58150	0.17758	0.00000	0.00000	177.582	19.24	0.25	2,161,364.02	525	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	440.76200	0.44076	617.64270	0.61764	440.762	20.49	0.48	4,177,817.41	525	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	564.16200	0.56416	395.24270	0.39524	564.162	20.49	0.52	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	806.93870	0.80694	595.64730	0.59565	806.939	21.23	0.63	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	267.15140	0.26715	385.70560	0.38571	267.151	21.56	0.32	7,119,863.72	1,312	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	930.55140	0.93055	703.30560	0.70331	930.551	21.56	0.68	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.40	Call	242.95230	0.24295	352.75740	0.35276	242.952	21.76	0.30	0.00	0	500.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	1,327.90630	1.32791	1,062.81730	1.06282	1,327.906	22.50	0.78	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	1,498.34560	1.49835	1,221.02880	1.22103	1,498.346	22.86	0.82	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	31.43260	0.03143	50.50750	0.05051	31.433	24.88	0.05	0.00	0	525.00

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	21.41	Put	4,786.79810		4.78680	4,443.18640	4.44319	4,786.798		32.36	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.56890		0.00057	1.31830	0.00132	0.569		33.49	0.00	0.00	0	4,885.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.94260		16.94260	17.29600	17.29600			19.58	0.00	9,453,970.80	558	8,276.00
£ / R	On 25/04/2017	Any day expiry			17.09800		17.09800	17.45510	17.45510			19.49	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.29750		17.29750	17.65880	17.65880				0.00	4,324,375.00	250	19,955.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.02690		18.02690	18.15650	18.15650			18.09	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13033		0.13033	0.13277	0.13277			24.67	0.00	7,298.65	56	12,605.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13297		0.13297	0.13546	0.13546			23.10	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13611		0.13611	0.13867	0.13867			22.57	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13906		0.13906	0.14055	0.14055			23.44	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			14.89690		14.89690	15.21300	15.21300			18.69	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			14.90690		14.90690	15.21070	15.21070			18.44	0.00	1,773,138.80	118	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.99230		14.99230	15.29800	15.29800			18.75	0.00	26,086,602.00	1,740	53,045.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	75.59590		0.07560	118.19170	0.11819	75.596		22.25	0.13	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,952.41040		1.95241	1,678.16940	1.67817	1,952.410		22.74	0.92	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.24330		0.00024	0.44170	0.00044	0.243		31.15	0.00	0.00	0	2,961.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.30000		15.30000	15.61240	15.61240			18.59	0.00	333,907,200.00	21,824	26,950.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	250.76510		0.25077	0.00000	0.00000	250.765		17.64	0.25	7,510,803.30	2,000	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	932.20400		0.93220	0.00000	0.00000	932.204		18.00	0.64	4,895,625.35	500	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	218.18710		0.21819	0.00000	0.00000	218.187		21.60	0.21	3,154,720.80	1,000	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.66060		15.66060	15.98140	15.98140			18.80	0.00	0.00	0	77,407.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.99940		15.99940	16.19790	16.19790			19.03	0.00	0.00	0	0.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.38270		16.38270	16.49410	16.49410			19.49	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.79931		97.79931	98.64899	98.64899				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.88175		94.88175	95.76248	95.76248				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.65909		93.65909	94.56455	94.56455				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.75854		95.75854	96.67152	96.67152				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.42715		99.42715	100.33572	100.33572				0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06867		100.06867	100.06866	100.06866				0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01133		100.01133	100.01543	100.01543				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63752		99.63752	99.64977	99.64977				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.67931		99.67931	99.70437	99.70437				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.95643		99.95643	100.00538	100.00538				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.98389		99.98389	100.03180	100.03180				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.27369		99.27369	99.33800	99.33800				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.94501		98.94501	99.02813	99.02813				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.00576		99.00576	99.10642	99.10642				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.50000		99.50000	99.62000	99.62000				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
5Y STND	On 17/12/2020	Interest Rate Swap		97.87499	97.87499		98.24785	98.24785			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.21211	97.21211		97.62115	97.62115			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.51671	96.51671		96.96256	96.96256			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.79109	96.79109		97.27103	97.27103			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.03453	99.03453		99.53719	99.53719			0.00	0.00	0	50.00
AL37	On 03/11/2016	Index Future		506.09000	506.09000		503.10300	503.10300			0.00	0.00	0	9.00
AL37	On 02/02/2017	Index Future		515.70700	515.70700		512.67000	512.67000			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		525.84300	525.84300		522.76100	522.76100			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		536.59900	536.59900		533.46900	533.46900			0.00	0.00	0	0.00
AL7T	On 03/11/2016	Index Future		587.02400	587.02400		580.98500	580.98500			0.00	0.00	0	2.00
AL7T	On 02/02/2017	Index Future		598.17900	598.17900		592.03300	592.03300			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		609.93600	609.93600		603.68700	603.68700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		622.41200	622.41200		616.05300	616.05300			0.00	0.00	0	0.00
ALBI	On 03/11/2016	Index Future		535.34200	535.34200		529.11100	529.11100			0.00	701,298,020.00	131	119.00
ALBI	On 02/02/2017	Index Future		545.51500	545.51500		539.17300	539.17300			0.00	714,624,650.00	131	500.00
ALBI	On 04/05/2017	Index Future		556.23600	556.23600		549.78600	549.78600			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		567.61400	567.61400		561.04800	561.04800			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future		10.37070	10.37070		10.57240	10.57240		14.28	0.00	155,560.50	15	13,009.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.52210	10.52210		10.72730	10.72730		14.05	0.00	92,594,480.00	8,800	11,229.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.69790	10.69790		10.90750	10.90750		14.48	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.86150	10.86150		10.98610	10.98610		14.99	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		11.06250	11.06250		11.12860	11.12860		15.59	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future		10.19520	10.19520		10.44530	10.44530		16.09	0.00	0.00	0	5,806.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.37190	10.37190		10.62710	10.62710		15.92	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.57660	10.57660		10.83790	10.83790		16.01	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future		734.44680	734.44680		525.01410	525.01410			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future		13.85010	13.85010		14.09200	14.09200		18.47	0.00	0.00	0	2,011.00
CHF / R	On 13/03/2017	Foreign Exchange Future		14.15030	14.15030		14.39860	14.39860		18.57	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		14.50470	14.50470		14.76040	14.76040		19.14	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future		2.00780	2.00780		2.04820	2.04820		17.44	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future		2.02890	2.02890		2.06960	2.06960		17.22	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		2.05490	2.05490		2.09590	2.09590		17.45	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.00260	2.00260		2.04290	2.04290		17.80	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.01980	2.01980		2.05990	2.05990		15.94	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 13/03/2017	Foreign Exchange Future		2.06150	2.06150		2.10250	2.10250		15.84	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2016	Bond Future		10.21937	79.45124		10.37556	78.42442			0.00	0.00	0	2,000.00
ES33	On 02/02/2017	Bond Future		10.29618	80.96150		10.45747	79.91575			0.00	0.00	0	8,789.00
ES33	On 04/05/2017	Bond Future		10.36465	78.75869		10.53085	77.69459			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.42392	80.37103		10.59519	79.28706			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		10.34910	83.82079		10.50522	82.63937			0.00	0.00	0	4,277.00
ES42	On 02/02/2017	Bond Future		10.42112	85.41412		10.58216	84.21082			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.48931	82.83032		10.65525	81.60574			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.54802	84.52641		10.71885	83.27882			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		533.01200	533.01200		527.23000	527.23000			0.00	31,980,720.00	6	214.00
GOVI	On 02/02/2017	GOVI		543.14100	543.14100		537.25600	537.25600			0.00	70,608,330.00	13	514.00
GOVI	On 04/05/2017	GOVI		553.81600	553.81600		547.83100	547.83100			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		565.14500	565.14500		559.05300	559.05300			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.76330	1.76330		1.80100	1.80100		18.99	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.79350	1.79350		1.83200	1.83200		19.08	0.00	12,554,500.00	7,000	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.82810	1.82810		1.86740	1.86740		19.26	0.00	0.00	0	0.00
I2025	On 03/11/2016	Bond Future		128.91129	128.91129		129.22628	129.22628			0.00	0.00	0	2,542.00
I2025	On 02/02/2017	Bond Future		130.09025	130.09025		130.41225	130.41225			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		132.65533	132.65533		132.98734	132.98734			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		134.04503	134.04503		134.38707	134.38707			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2016	Bond Future		107.28904	107.28904		107.30801	107.30801			0.00	0.00	0	4,578.00
I2033	On 02/02/2017	Bond Future		109.33507	109.33507		109.35513	109.35513			0.00	29,520,468.90	270	5,278.00
I2033	On 04/05/2017	Bond Future		110.45175	110.45175		110.47528	110.47528			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		112.71808	112.71808		112.74493	112.74493			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		135.32512	135.32512		135.34956	135.34956			0.00	0.00	0	13,411.00
I2038	On 02/02/2017	Bond Future		136.46658	136.46658		136.49231	136.49231			0.00	15,011,323.80	110	22,147.00
I2038	On 04/05/2017	Bond Future		139.15754	139.15754		139.18755	139.18755			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		140.51409	140.51409		140.54814	140.54814			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2016	Bond Future		134.39140	134.39140		134.41540	134.41540			0.00	0.00	0	6,418.00
I2046	On 02/02/2017	Bond Future		136.95436	136.95436		136.97974	136.97974			0.00	30,403,867.92	222	17,789.00
I2046	On 04/05/2017	Bond Future		138.12688	138.12688		138.15652	138.15652			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		140.96119	140.96119		140.99482	140.99482			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		143.26738	143.26738		142.62349	142.62349			0.00	0.00	0	19,763.00
I2050	On 02/02/2017	Bond Future		144.39793	144.39793		143.74271	143.74271			0.00	72,198,965.00	500	23,975.00
I2050	On 04/05/2017	Bond Future		147.24517	147.24517		146.58126	146.58126			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		148.60498	148.60498		147.93077	147.93077			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		249.55700	249.55700		249.52600	249.52600			0.00	37,433,550.00	15	70.00
IGOV	On 02/02/2017	Index Future		254.31500	254.31500		254.28700	254.28700			0.00	89,010,250.00	35	1,018.00
IGOV	On 04/05/2017	Index Future		259.32800	259.32800		259.30700	259.30700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		264.64800	264.64800		264.63400	264.63400			0.00	0.00	0	0.00
ILBI	On 03/11/2016	Index Future		675.98000	675.98000		676.37700	676.37700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		689.04900	689.04900		689.45700	689.45700			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		702.61600	702.61600		703.03200	703.03200			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		716.42700	716.42700		716.84900	716.84900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future		7.37000	92.63000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.42000	92.58000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.40000	92.60000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.42000	92.58000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.43000	92.57000		7.48000	92.52000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.47000	92.53000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.51000	92.49000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.50000	92.50000		7.59000	92.41000			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 20/03/2018	Jibar Tradeable Future			7.53000		92.47000		7.60000	92.40000			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			7.54000		92.46000		7.59000	92.41000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future			0.13350		0.13350		0.13640	0.13640			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13370		0.13370		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13380		0.13380		0.13660	0.13660			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			9.75040		9.75040		9.95670	9.95670		15.59	0.00	731,280.00	75	75.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.88460		9.88460		10.09430	10.09430		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.04010		10.04010		10.25420	10.25420		15.85	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.29950		1.29950		1.31110	1.31110			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31150		1.31150		1.32320	1.32320			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.32700		1.32700		1.33900	1.33900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.21700		1.21700		1.21630	1.21630			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.21920		1.21920		1.21860	1.21860			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22160		1.22160		1.22100	1.22100			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.09670		1.09670		1.09570	1.09570			0.00	0.00	0	42.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.10100		1.10100		1.10000	1.10000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.10600		1.10600		1.10500	1.10500			0.00	0.00	0	0.00
R186	On 03/11/2016	Bond Future			8.70247		115.92723		8.86837	114.74705		8.98	0.00	1,921,261,982.79	16,573	37,838.00
R186	On 03/11/2016	Bond Future	8.30	Call	0.24000		0.00024		0.34000	0.00034	0.240	8.85	0.00	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.52	Put	1,352.41000		1.35241		2,512.99000	2.51299	1,352.410	8.92	0.92	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.82	Put	97.20000		0.09720		718.23000	0.71823	97.200	9.02	0.19	0.00	0	150.00
R186	On 03/11/2016	Bond Future	8.90	Put	28.99000		0.02899		426.78000	0.42678	28.990	9.07	0.07	0.00	0	5,092.00
R186	On 03/11/2016	Bond Future	9.10	Put	0.46000		0.00046		73.74000	0.07374	0.460	9.19	0.00	0.00	0	108.00
R186	On 03/11/2016	Bond Future	9.20	Call	3,489.38000		3.48938		2,332.70000	2.33270	3,489.380	9.25	1.00	0.00	0	1,425.00
R186	On 03/11/2016	Bond Future	9.40	Call	4,850.49000		4.85049		3,671.68000	3.67168	4,850.490	9.36	1.00	0.00	0	1,425.00
R186	On 02/02/2017	Bond Future			8.74208		112.82820		8.91455	111.62646		9.16	0.00	2,110,677,137.40	18,707	98,055.00
R186	On 02/02/2017	Bond Future	8.00	Call	412.50000		0.41250		267.70000	0.26770	412.500	8.92	0.16	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	1,024.54000		1.02454		716.08000	0.71608	1,024.540	9.04	0.31	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	1,164.26000		1.16426		823.02000	0.82302	1,164.260	9.06	0.34	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	1,627.03000		1.62703		1,186.07000	1.18607	1,627.030	9.11	0.43	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	1,688.06000		1.68806		1,234.85000	1.23485	1,688.060	9.12	0.44	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,683.92000		1.68392		2,275.48000	2.27548	1,683.920	9.23	0.42	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,597.62000		1.59762		2,170.43000	2.17043	1,597.620	9.25	0.41	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,461.26000		1.46126		0.00000	0.00000	1,461.260	9.28	0.38	110,057,638.93	2,546	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,285.57000		1.28557		1,784.68000	1.78468	1,285.570	9.32	0.35	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,105.46000		1.10546		1,556.86000	1.55686	1,105.460	9.37	0.31	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	601.68000		0.60168		896.04000	0.89604	601.680	9.55	0.19	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
R186	On 02/02/2017	Bond Future	9.50	Put	484.23000	0.48423	735.24000	0.73524	484.230	9.61	0.16	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.77421	115.04649	8.95329	113.82421		8.94	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.79365	112.09514	8.97970	110.85054		9.10	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2016	Bond Future			303.34176	303.34176	303.39662	303.39662			0.00	0.00	0	861.00
R197	On 02/02/2017	Bond Future			302.45117	302.45117	302.50946	302.50946			0.00	287,328,611.50	950	1,246.00
R197	On 04/05/2017	Bond Future			308.41471	308.41471	308.48261	308.48261			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			307.84445	307.84445	307.92117	307.92117			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2016	Bond Future			248.88075	248.88075	248.92473	248.92473			0.00	0.00	0	22,587.00
R202	On 02/02/2017	Bond Future			250.08133	250.08133	250.12803	250.12803			0.00	26,758,702.31	107	35,592.00
R202	On 04/05/2017	Bond Future			255.01231	255.01231	255.06692	255.06692			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			256.58054	256.58054	256.64235	256.64235			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			8.37754	98.43095	8.53856	97.67213		6.75	0.00	94,493,712.00	960	6,863.00
R2023	On 02/02/2017	Bond Future			8.41695	100.30196	8.58640	99.52949		6.52	0.00	116,350,273.60	1,160	16,416.00
R2023	On 04/05/2017	Bond Future			8.43930	98.34044	8.61724	97.55545		6.52	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.44349	100.35330	8.63077	99.55467		6.20	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203	On 03/11/2016	Bond Future			7.53124	101.79656	7.68432	101.67188		0.85	0.00	0.00	0	3,090.00
R203	On 02/02/2017	Bond Future			7.48731	103.73154	7.70538	103.60528		0.61	0.00	22,820,938.80	220	24,463.00
R203	On 04/05/2017	Bond Future			7.04064	101.59693	7.40047	101.47102		0.40	0.00	0.00	0	0.00
R203	On 03/08/2017	Bond Future			4.15403	103.67663	5.32794	103.55062		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			9.09759	93.80597	9.26344	92.62922			0.00	587,037,760.26	6,258	16,974.00
R2030	On 02/02/2017	Bond Future			9.14071	91.58326	9.31203	90.38480			0.00	517,628,585.52	5,652	25,856.00
R2030	On 04/05/2017	Bond Future			9.18086	93.38404	9.35757	92.16456			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.21224	91.28825	9.39468	90.04607			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			9.19771	93.14597	9.36358	91.88302		12.76	0.00	98,082,706.41	1,053	6,600.00
R2032	On 02/02/2017	Bond Future			9.24330	94.91646	9.41435	93.63028		12.55	0.00	65,777,106.78	693	12,587.00
R2032	On 04/05/2017	Bond Future			9.28214	92.62273	9.45829	91.31385		12.86	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.31130	94.51897	9.49270	93.18549		12.57	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

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
R2035	On 03/11/2016	Bond Future		9.28780	98.06658		9.44366	96.75760			0.00	0.00	0	1,031.00
R2035	On 02/02/2017	Bond Future		9.33531	99.93059		9.49593	98.59753			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.37298	97.39087		9.53811	96.03425			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.40180	99.38445		9.57161	98.00243			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		9.34757	94.64699		9.50336	93.34146		14.21	0.00	85,087,644.01	899	23,655.00
R2037	On 02/02/2017	Bond Future		9.39094	92.18986		9.55128	90.86020		14.66	0.00	53,654,498.52	582	40,834.00
R2037	On 04/05/2017	Bond Future		9.43159	94.00264		9.59635	92.64939		14.41	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.46491	91.66908		9.63431	90.29038		14.77	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/11/2016	Bond Future		7.72632	103.57174		7.88282	103.27065		2.08	0.00	998,328,001.86	9,639	10,861.00
R204	On 02/02/2017	Bond Future		7.73075	101.50040		7.90946	101.19435		1.91	0.00	703,600,772.80	6,932	29,473.00
R204	On 04/05/2017	Bond Future		7.69584	103.49588		7.90230	103.18664		1.75	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.57999	101.57134		7.82437	101.25823		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2016	Bond Future		9.39757	98.69060		9.55336	97.29014		14.86	0.00	0.00	0	257.00
R2040	On 02/02/2017	Bond Future		9.44098	96.05997		9.60125	94.63366		15.35	0.00	0.00	0	5,109.00
R2040	On 04/05/2017	Bond Future		9.48170	97.94891		9.64633	96.49716		15.08	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.51533	95.44571		9.68451	93.96662		15.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2016	Bond Future		9.41248	95.88964		9.56825	94.47179		15.55	0.00	196,190,203.44	2,046	2,058.00
R2044	On 02/02/2017	Bond Future		9.45443	93.33094		9.61456	91.88692		16.08	0.00	184,981,923.08	1,982	20,287.00
R2044	On 04/05/2017	Bond Future		9.49374	95.16614		9.65811	93.69625		15.81	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.52620	92.73121		9.69497	91.23360		16.22	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2016	Bond Future		9.37255	95.37940		9.52833	93.91831		16.14	0.00	347,657,913.00	3,645	29,358.00
R2048	On 02/02/2017	Bond Future		9.41574	97.19242		9.57589	95.70433		15.94	0.00	422,981,411.84	4,352	61,702.00
R2048	On 04/05/2017	Bond Future		9.45018	94.66225		9.61442	93.14746		16.43	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.47684	96.60002		9.64526	95.05651		16.10	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/11/2016	Bond Future		7.94675	100.34181		8.10294	99.91580		3.29	0.00	350,594,284.14	3,494	20,120.00
R207	On 02/02/2017	Bond Future		7.96747	98.60673		8.13824	98.17340		3.11	0.00	888,348,030.57	9,009	76,151.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,414.93000	2.41493	2,025.97000	2.02597	2,414.930	3.28	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.97473	100.54544		8.16201	100.10632		2.94	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
R207	On 03/08/2017	Bond Future			7.94243		98.95886		8.14982	98.51317		2.83	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,270.60000		1.27060	1,025.88000	1.02588	1,270.600		2.87	0.59	0.00	0	51.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 03/11/2016	Bond Future			8.12725		95.70809	8.28335	95.16008			4.78	0.00	55,032,151.75	575	20,674.00
R208	On 02/02/2017	Bond Future			8.15883		97.52733	8.32565	96.96967			4.46	0.00	85,531,468.41	877	31,225.00
R208	On 04/05/2017	Bond Future			8.17358		96.04117	8.35189	95.47521			4.42	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.16236		98.00714	8.35373	97.43192			4.18	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 03/11/2016	Bond Future			9.23739		73.93045	9.39313	72.83794			14.71	0.00	1,269,903,339.65	17,177	11,430.00
R209	On 03/11/2016	Bond Future	8.81	Call	0.22000		0.00022	0.47000	0.00047	0.220		14.50	0.00	0.00	0	345.00
R209	On 03/11/2016	Bond Future	8.87	Call	1.04000		0.00104	1.42000	0.00142	1.040		14.53	0.00	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.04	Put	1,454.29000		1.45429	2,532.61000	2.53261	1,454.290		14.61	0.92	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.05	Put	1,387.17000		1.38717	2,462.32000	2.46232	1,387.170		14.61	0.91	0.00	0	250.00
R209	On 03/11/2016	Bond Future	9.34	Put	133.40000		0.13340	756.71000	0.75671	133.400		14.79	0.23	0.00	0	345.00
R209	On 03/11/2016	Bond Future	9.42	Call	1,324.02000		1.32402	650.76000	0.65076	1,324.020		14.87	0.90	0.00	0	120.00
R209	On 03/11/2016	Bond Future	9.45	Put	28.76000		0.02876	378.67000	0.37867	28.760		14.89	0.07	0.00	0	250.00
R209	On 02/02/2017	Bond Future			9.27746		75.33577	9.43746	74.22304			14.55	0.00	839,767,828.19	11,147	47,475.00
R209	On 04/05/2017	Bond Future			9.31151		73.66553	9.47565	72.53294			14.99	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.33711		75.17358	9.50545	74.01963			14.75	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/11/2016	Bond Future			186.13318		186.13318	186.90337	186.90337				0.00	0.00	0	891.00
R210	On 02/02/2017	Bond Future			189.68286		189.68286	190.46913	190.46913				0.00	0.00	0	1,699.00
R210	On 04/05/2017	Bond Future			191.10687		191.10687	191.91394	191.91394				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			195.02835		195.02835	195.85673	195.85673				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			141.47079		141.47079	141.48514	141.48514				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

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
R212	On 03/11/2016	Bond Future	148.15078		148.15078		148.32130	148.32130			0.00	0.00	0	3,049.00
R212	On 02/02/2017	Bond Future	149.02667		149.02667		149.20158	149.20158			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	151.96523		151.96523		152.14778	152.14778			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	153.05355		153.05355		153.24353	153.24353			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	9.11267		84.60945		9.27852	83.46577		12.46	0.00	472,459,168.80	5,584	4,280.00
R213	On 02/02/2017	Bond Future	9.15740		86.21776		9.32845	85.05297		12.29	0.00	422,725,677.28	4,903	48,069.00
R213	On 04/05/2017	Bond Future	9.19194		84.36000		9.36796	83.17460		12.62	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.21700		86.08679		9.39822	84.87912		12.38	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2016	Bond Future	9.32247		74.25025		9.47823	73.10741		15.54	0.00	509,059,714.00	6,856	17,734.00
R214	On 02/02/2017	Bond Future	9.36424		75.66164		9.52424	74.49765		15.36	0.00	518,736,203.84	6,856	30,884.00
R214	On 04/05/2017	Bond Future	9.39732		73.85014		9.56130	72.66523		15.82	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.42261		75.36178		9.59065	74.15450		15.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future	23,390.25000	23,390.25000			23,865.56000	23,865.56000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.81210	9.81210			10.02620	10.02620		16.21	0.00	1,501,251.30	153	318.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.97720	9.97720			10.19550	10.19550		16.00	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.35860	4.35860			4.44180	4.44180		15.57	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.35320	4.35320			4.43450	4.43450		15.39	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.36670	1.36670			1.38390	1.38390			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32250	1.32250			1.34200	1.34200			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.26600	1.26600			1.28650	1.28650			0.00	0.00	0	0.00

Total for Derivatives : **17,938,247,083.48** **302,383** **4,523,282.00**

Grand Total: **17,938,247,083.48** **302,383** **4,523,282.00**