



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 15/11/2016	Any day expiry	14.14880	14.14880		14.40410	14.40410		29.68	0.00	29,995,456.00	2,120	0.00
\$ / R	On 16/11/2016	Any day expiry	14.15160	14.15160		14.40410	14.40410		29.04	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	14.15160	14.15160		14.40410	14.40410		27.82	0.00	0.00	0	0.00
\$ / R	On 17/11/2016	Any day expiry	13.26	Put	3.11590	0.00312	2.77180	0.00277	3.116	42.66	0.02	0.00	9,615.00
\$ / R	On 17/11/2016	Any day expiry	15.60	Put	1,449.41090	1.44941	1,204.56280	1.20456	1,449.411	51.84	0.99	0.00	9,615.00
\$ / R	On 17/11/2016	Any day expiry	17.09	Call	0.04230	0.00004	0.12770	0.00013	0.042	72.12	0.00	0.00	9,615.00
\$ / R	On 28/11/2016	Any day expiry			14.17930	14.17930	14.43520	14.43520	24.09	0.00	0.00	0	6,290.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	0.45540	0.00046	0.60670	0.00061	0.455	33.64	0.00	0.00	250.00
\$ / R	On 28/11/2016	Any day expiry	13.50	Put	35.61020	0.03561	33.73630	0.03374	35.610	22.42	0.12	0.00	150.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	0.27690	0.00028	1.99090	0.00199	0.277	51.58	0.00	0.00	400.00
\$ / R	On 30/11/2016	Any day expiry			14.18500	14.18500	14.44100	14.44100	23.89	0.00	0.00	0	78.00
\$ / R	On 05/12/2016	Any day expiry			14.19920	14.19920	14.45550	14.45550	23.66	0.00	0.00	0	0.00
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	575.48030	0.57548	783.63900	0.78364	575.480	22.89	0.73	0.00	15,000.00
\$ / R	On 06/12/2016	Any day expiry			14.20200	14.20200	14.45840	14.45840	23.46	0.00	0.00	0	0.00
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	221.30540	0.22131	147.41780	0.14742	221.305	23.12	0.39	0.00	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	258.70890	0.25871	398.41180	0.39841	258.709	23.97	0.44	0.00	7,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 12/12/2016	Any day expiry		14.21900	14.21900	14.47590	14.47590		22.20	0.00	0.00	0	0.00
\$ / R	14.75	Put	On 12/12/2016	Any day expiry	700.92370	0.70092	538.75280	0.53875	700.924	24.03	0.70	0.00	0	5,000.00
\$ / R		On 13/12/2016	Any day expiry		14.22180	14.22180	14.47880	14.47880		22.09	0.00	0.00	0	275.00
\$ / R		On 14/12/2016	Any day expiry		14.22460	14.22460	14.48170	14.48170		21.96	0.00	0.00	0	251.00
\$ / R		On 15/12/2016	Any day expiry		14.22750	14.22750	14.48460	14.48460		22.99	0.00	0.00	0	700.00
\$ / R		On 19/12/2016	Foreign Exchange Future		14.23880	14.23880	14.49620	14.49620		22.36	0.00	376,018,230.40	26,408	419,141.00
\$ / R	11.80	Put	On 19/12/2016	Foreign Exchange Future	4.41050	0.00441	3.60420	0.00360	4.411	27.22	0.01	0.00	0	250.00
\$ / R	12.59	Put	On 19/12/2016	Foreign Exchange Future	11.02620	0.01103	10.44080	0.01044	11.026	21.74	0.03	0.00	0	2,800.00
\$ / R	12.75	Put	On 19/12/2016	Foreign Exchange Future	13.57340	0.01357	13.11070	0.01311	13.573	20.63	0.04	0.00	0	25,850.00
\$ / R	13.00	Put	On 19/12/2016	Foreign Exchange Future	26.00180	0.02600	18.91060	0.01891	26.002	20.21	0.07	0.00	0	166,585.00
\$ / R	13.22	Put	On 19/12/2016	Foreign Exchange Future	50.57900	0.05058	33.35730	0.03336	50.579	20.63	0.11	0.00	0	725.00
\$ / R	13.34	Call	On 19/12/2016	Foreign Exchange Future	968.58140	0.96858	1,202.14030	1.20214	968.581	20.86	0.85	0.00	0	2,800.00
\$ / R	13.34	Put	On 19/12/2016	Foreign Exchange Future	69.78140	0.06978	45.94030	0.04594	69.781	20.86	0.15	0.00	0	7,800.00
\$ / R	13.35	Put	On 19/12/2016	Foreign Exchange Future	71.59200	0.07159	47.13600	0.04714	71.592	20.88	0.15	0.00	0	4,500.00
\$ / R	13.40	Put	On 19/12/2016	Foreign Exchange Future	81.16090	0.08116	53.47960	0.05348	81.161	20.97	0.16	0.00	0	3,000.00
\$ / R	13.48	Put	On 19/12/2016	Foreign Exchange Future	98.32580	0.09833	64.96880	0.06497	98.326	21.13	0.19	0.00	0	9,347.00
\$ / R	13.50	Put	On 19/12/2016	Foreign Exchange Future	102.98680	0.10299	68.11380	0.06811	102.987	21.16	0.20	0.00	0	27,386.00
\$ / R	13.70	Call	On 19/12/2016	Foreign Exchange Future	696.34950	0.69635	902.36180	0.90236	696.349	21.50	0.73	0.00	0	500.00
\$ / R	13.70	Put	On 19/12/2016	Foreign Exchange Future	157.54950	0.15755	106.16180	0.10616	157.550	21.50	0.27	0.00	0	2,000.00
\$ / R	13.75	Put	On 19/12/2016	Foreign Exchange Future	173.66070	0.17366	117.69450	0.11769	173.661	21.57	0.29	0.00	0	12,000.00
\$ / R	13.77	Put	On 19/12/2016	Foreign Exchange Future	180.39830	0.18040	122.55030	0.12255	180.398	21.61	0.29	0.00	0	19,800.00
\$ / R	14.00	Put	On 19/12/2016	Foreign Exchange Future	270.12580	0.27013	191.35630	0.19136	270.126	21.97	0.39	0.00	0	88,460.00
\$ / R	14.00	Call	On 19/12/2016	Foreign Exchange Future	508.92580	0.50893	687.55630	0.68756	508.926	21.97	0.61	0.00	0	23,025.00
\$ / R	14.05	Call	On 19/12/2016	Foreign Exchange Future	481.44310	0.48144	655.35400	0.65535	481.443	22.05	0.59	0.00	0	300.00
\$ / R	14.08	Call	On 19/12/2016	Foreign Exchange Future	465.46810	0.46547	636.51730	0.63652	465.468	22.09	0.58	0.00	0	5,000.00
\$ / R	14.09	Call	On 19/12/2016	Foreign Exchange Future	460.23050	0.46023	630.32090	0.63032	460.231	22.11	0.58	0.00	0	1,200.00
\$ / R	14.10	Put	On 19/12/2016	Foreign Exchange Future	316.23390	0.31623	227.96540	0.22797	316.234	22.12	0.43	0.00	0	2,800.00
\$ / R	14.12	Put	On 19/12/2016	Foreign Exchange Future	325.96860	0.32597	235.77530	0.23578	325.969	22.16	0.44	0.00	0	800.00
\$ / R	14.18	Call	On 19/12/2016	Foreign Exchange Future	414.99260	0.41499	576.38700	0.57639	414.993	22.25	0.54	0.00	0	4,200.00
\$ / R	14.20	Call	On 19/12/2016	Foreign Exchange Future	405.40540	0.40541	564.85360	0.56485	405.405	22.28	0.53	0.00	0	500.00
\$ / R	14.20	Put	On 19/12/2016	Foreign Exchange Future	366.60540	0.36661	268.65360	0.26865	366.605	22.28	0.47	0.00	0	2,000.00
\$ / R	14.25	Call	On 19/12/2016	Foreign Exchange Future	382.16210	0.38216	536.73300	0.53673	382.162	22.36	0.51	0.00	0	2,000.00
\$ / R	14.25	Put	On 19/12/2016	Foreign Exchange Future	393.36210	0.39336	290.53300	0.29053	393.362	22.36	0.49	0.00	0	7,000.00
\$ / R	14.30	Put	On 19/12/2016	Foreign Exchange Future	422.39710	0.42240	313.43280	0.31343	422.397	22.51	0.51	0.00	0	3,800.00
\$ / R	14.33	Put	On 19/12/2016	Foreign Exchange Future	440.30080	0.44030	327.66060	0.32766	440.301	22.60	0.52	0.00	0	5,000.00
\$ / R	14.34	Call	On 19/12/2016	Foreign Exchange Future	345.14860	0.34515	488.68290	0.48868	345.149	22.63	0.47	0.00	0	1,400.00
\$ / R	14.40	Call	On 19/12/2016	Foreign Exchange Future	322.24830	0.32225	458.46840	0.45847	322.248	22.81	0.45	0.00	0	26,120.00
\$ / R	14.45	Put	On 19/12/2016	Foreign Exchange Future	515.40290	0.51540	388.18550	0.38819	515.403	22.96	0.57	0.00	0	20,000.00
\$ / R	14.50	Call	On 19/12/2016	Foreign Exchange Future	287.07120	0.28707	411.28450	0.41128	287.071	23.11	0.41	11,761,693.60	2,000	1,200.00
\$ / R	14.50	Put	On 19/12/2016	Foreign Exchange Future	548.27120	0.54827	415.08450	0.41508	548.271	23.11	0.59	0.00	0	32,849.00
\$ / R	14.51	Put	On 19/12/2016	Foreign Exchange Future	554.95180	0.55495	420.78710	0.42079	554.952	23.14	0.59	0.00	0	1,000.00
\$ / R	14.60	Call	On 19/12/2016	Foreign Exchange Future	255.41390	0.25541	370.02520	0.37003	255.414	23.42	0.38	0.00	0	20,000.00
\$ / R	14.63	Put	On 19/12/2016	Foreign Exchange Future	637.76290	0.63776	492.17420	0.49217	637.763	23.51	0.63	0.00	0	5,700.00
\$ / R	14.66	Put	On 19/12/2016	Foreign Exchange Future	659.19940	0.65920	510.84900	0.51085	659.199	23.60	0.64	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Future	14.69	Call	229.71300	0.22971	336.04350	0.33604	229.713	23.69	0.35	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.70	Put	688.21210	0.68821	536.24500	0.53624	688.212	23.72	0.66	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.80	Put	762.80110	0.76280	602.12970	0.60213	762.801	24.02	0.69	0.00	0	56,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.82	Call	196.85600	0.19686	291.90180	0.29190	196.856	24.08	0.31	0.00	0	8,756.00
\$ / R	On	19/12/2016	Foreign Exchange Future	14.86	Call	187.68400	0.18768	279.42850	0.27943	187.684	24.20	0.29	0.00	0	800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Call	158.63880	0.15864	239.56950	0.23957	158.639	24.62	0.26	0.00	0	88,249.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.00	Put	919.83880	0.91984	743.36950	0.74337	919.839	24.62	0.74	0.00	0	29,368.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.10	Call	140.52160	0.14052	214.45840	0.21446	140.522	24.91	0.23	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Call	124.44560	0.12445	191.89100	0.19189	124.446	25.19	0.21	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.20	Put	1,085.64560	1.08565	895.69100	0.89569	1,085.646	25.19	0.79	0.00	0	6,985.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.21	Put	1,094.14260	1.09414	903.56540	0.90357	1,094.143	25.22	0.79	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.28	Call	112.91390	0.11291	175.44330	0.17544	112.914	25.42	0.19	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Call	97.59790	0.09760	153.16050	0.15316	97.598	25.77	0.17	0.00	0	26,053.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.40	Put	1,258.79790	1.25880	1,056.96050	1.05696	1,258.798	25.77	0.83	0.00	0	31,590.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.48	Call	88.57440	0.08857	139.87650	0.13988	88.574	26.00	0.16	0.00	0	3,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.50	Put	1,347.65570	1.34766	1,140.53780	1.14054	1,347.656	26.06	0.85	0.00	0	69,895.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.57	Put	1,410.63870	1.41064	1,200.09630	1.20010	1,410.639	26.26	0.86	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.68	Put	1,510.77710	1.51078	1,295.28150	1.29528	1,510.777	26.58	0.87	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.80	Put	1,620.19850	1.62020	1,401.11740	1.40112	1,620.199	26.77	0.89	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	15.85	Call	54.95410	0.05495	91.97170	0.09197	54.954	26.84	0.10	0.00	0	2,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Call	44.32570	0.04433	77.29930	0.07730	44.326	27.04	0.09	0.00	0	52,443.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.00	Put	1,805.52570	1.80553	1,581.09930	1.58110	1,805.526	27.04	0.92	0.00	0	32,950.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.11	Call	37.79960	0.03780	67.55920	0.06756	37.800	27.18	0.07	0.00	0	7,150.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.31	Call	28.20840	0.02821	52.84410	0.05284	28.208	27.45	0.06	0.00	0	11,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.47	Put	2,253.46520	2.25347	2,017.20120	2.01720	2,253.465	27.66	0.95	0.00	0	1,365.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.53	Put	2,311.56490	2.31156	2,074.11300	2.07411	2,311.565	27.74	0.96	0.00	0	725.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.55	Call	19.76730	0.01977	39.33360	0.03933	19.767	27.77	0.04	0.00	0	500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.69	Put	2,467.23630	2.46724	2,226.91610	2.22692	2,467.236	27.95	0.97	0.00	0	3,300.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.77	Call	14.22280	0.01422	30.02040	0.03002	14.223	28.06	0.03	0.00	0	16,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.91	Call	11.52120	0.01152	25.29310	0.02529	11.521	28.25	0.03	0.00	0	20,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	16.96	Call	10.68420	0.01068	23.79600	0.02380	10.684	28.31	0.02	0.00	0	5,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.00	Call	10.05820	0.01006	22.66350	0.02266	10.058	28.37	0.02	0.00	0	51,333.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.39	Call	7.75150	0.00775	14.14540	0.01415	7.751	30.21	0.02	0.00	0	2,800.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.50	Call	7.47850	0.00748	12.72120	0.01272	7.479	30.86	0.02	0.00	0	63,513.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.66	Call	7.13420	0.00713	10.98190	0.01098	7.134	31.81	0.02	0.00	0	15,100.00
\$ / R	On	19/12/2016	Foreign Exchange Future	17.69	Call	7.07600	0.00708	10.68860	0.01069	7.076	31.98	0.01	0.00	0	3,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.00	Call	6.57040	0.00657	8.15430	0.00815	6.570	33.81	0.01	0.00	0	1,500.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.06	Call	6.49060	0.00649	7.75300	0.00775	6.491	34.17	0.01	0.00	0	1,400.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.10	Call	6.44010	0.00644	7.49910	0.00750	6.440	34.40	0.01	0.00	0	23,489.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.12	Call	6.41560	0.00642	7.37600	0.00738	6.416	34.52	0.01	0.00	0	4,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.89	Call	3.72860	0.00373	3.97770	0.00398	3.729	37.07	0.01	0.00	0	17,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	18.98	Call	3.27880	0.00328	3.47820	0.00348	3.279	37.07	0.01	0.00	0	10,000.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.00	Call	3.18610	0.00319	3.37550	0.00338	3.186	37.07	0.01	0.00	0	2,310.00
\$ / R	On	19/12/2016	Foreign Exchange Future	19.15	Call	2.56580	0.00257	2.69190	0.00269	2.566	37.07	0.01	0.00	0	26,053.00

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\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	2.21790	0.00222	2.31140	0.00231	2.218	37.07	0.00	0.00	0	10,303.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.70	Call	1.13640	0.00114	1.14690	0.00115	1.136	37.07	0.00	0.00	0	1,365.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	1.05370	0.00105	1.05940	0.00106	1.054	37.07	0.00	0.00	0	150.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.96200	0.00096	0.96290	0.00096	0.962	37.07	0.00	0.00	0	250.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.77690	0.00078	0.76920	0.00077	0.777	37.07	0.00	0.00	0	725.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.63600	0.00064	0.62320	0.00062	0.636	37.07	0.00	0.00	0	750.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.56180	0.00056	0.54700	0.00055	0.562	37.07	0.00	0.00	0	3,300.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.45160	0.00045	0.43460	0.00043	0.452	37.07	0.00	0.00	0	10,000.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.41110	0.00041	0.39360	0.00039	0.411	37.07	0.00	0.00	0	368.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.17370	0.00017	0.15860	0.00016	0.174	37.07	0.00	0.00	0	32,200.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.09970	0.00010	0.08820	0.00009	0.100	37.07	0.00	0.00	0	5,700.00		
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.09030	0.00009	0.07940	0.00008	0.090	37.07	0.00	0.00	0	69,895.00		
\$ / R	On 21/12/2016	Any day expiry			14.24490	14.24490	14.50240	14.50240		22.25	0.00	0.00	0	720.00		
\$ / R	On 29/12/2016	Any day expiry			14.26920	14.26920	14.52700	14.52700		21.50	0.00	0.00	0	790.00		
\$ / R	On 04/01/2017	Any day expiry			14.28750	14.28750	14.54540	14.54540		21.09	0.00	0.00	0	2,000.00		
\$ / R	On 11/01/2017	Any day expiry			14.30890	14.30890	14.56690	14.56690		20.91	0.00	0.00	0	50.00		
\$ / R	On 13/01/2017	Any day expiry			14.31490	14.31490	14.57310	14.57310		20.86	0.00	0.00	0	0.00		
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	301.48280	0.30148	229.03430	0.22903	301.483	20.35	0.36	0.00	0	2,000.00		
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	88.60650	0.08861	129.90810	0.12991	88.606	25.43	0.13	0.00	0	2,000.00		
\$ / R	On 17/01/2017	Any day expiry			14.32710	14.32710	14.58540	14.58540		20.80	0.00	0.00	0	2,600.00		
\$ / R	On 18/01/2017	Any day expiry			14.33000	14.33000	14.58830	14.58830		20.81	0.00	0.00	0	0.00		
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	519.82070	0.51982	678.31780	0.67832	519.821	20.70	0.53	0.00	0	5,000.00		
\$ / R	On 20/01/2017	Any day expiry			14.33560	14.33560	14.59410	14.59410		20.81	0.00	922,208.00	64	108.00		
\$ / R	On 23/01/2017	Any day expiry			14.34410	14.34410	14.60280	14.60280		20.67	0.00	0.00	0	70.00		
\$ / R	On 25/01/2017	Any day expiry			14.34970	14.34970	14.60860	14.60860		20.69	0.00	0.00	0	0.00		
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	392.78930	0.39279	306.11080	0.30611	392.789	20.30	0.40	0.00	0	1,000.00		
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	147.72760	0.14773	203.46740	0.20347	147.728	24.30	0.18	0.00	0	1,000.00		
\$ / R	On 27/01/2017	Any day expiry			14.35540	14.35540	14.61440	14.61440		20.69	0.00	0.00	0	0.00		
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	268.99060	0.26899	204.82150	0.20482	268.991	19.85	0.31	0.00	0	1,000.00		
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	507.41640	0.50742	655.18340	0.65518	507.416	20.83	0.50	0.00	0	1,000.00		
\$ / R	On 31/01/2017	Any day expiry			14.36670	14.36670	14.62610	14.62610		20.58	0.00	14,446.00	1	3,189.00		
\$ / R	On 27/02/2017	Any day expiry			14.44270	14.44270	14.70400	14.70400		20.51	0.00	0.00	0	2,105.00		
\$ / R	On 13/03/2017	Foreign Exchange Future			14.48200	14.48200	14.74410	14.74410		20.45	0.00	38,855,206.00	2,683	102,540.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	41.28540	0.04129	29.01580	0.02902	41.285	19.77	0.06	0.00	0	250.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	63.30400	0.06330	46.99410	0.04699	63.304	19.45	0.08	0.00	0	1,500.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	121.72430	0.12172	96.82790	0.09683	121.724	18.90	0.15	0.00	0	91,132.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	240.03070	0.24003	187.33600	0.18734	240.031	19.21	0.24	0.00	0	2,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	1,085.82670	1.08583	1,284.77760	1.28478	1,085.827	19.34	0.71	0.00	0	1,603.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	471.91840	0.47192	378.66840	0.37867	471.918	19.91	0.38	0.00	0	46,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	754.57140	0.75457	911.26340	0.91126	754.571	20.22	0.57	0.00	0	200.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	572.57140	0.57257	467.16340	0.46716	572.571	20.22	0.43	0.00	0	30,000.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	626.71810	0.62672	515.29330	0.51529	626.718	20.37	0.46	0.00	0	45,132.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	665.79510	0.66580	810.05260	0.81005	665.795	20.54	0.52	0.00	0	750.00		
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	774.55160	0.77455	646.56290	0.64656	774.552	20.81	0.52	0.00	0	100.00		

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	15.23	Put	1,170.67370	1.17067	1,009.96840	1.00997	1,170.674	21.89	0.63	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,268.62120	1.26862	1,100.89420	1.10089	1,268.621	22.16	0.66	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	363.35740	0.36336	451.57190	0.45157	363.357	22.40	0.32	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,536.64150	1.53664	1,353.15900	1.35316	1,536.641	22.85	0.71	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,569.18890	1.56919	1,384.08140	1.38408	1,569.189	22.93	0.72	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	300.37160	0.30037	374.98470	0.37498	300.372	23.05	0.27	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	232.71490	0.23271	295.43500	0.29544	232.715	23.79	0.22	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,437.33580	2.43734	2,222.78250	2.22278	2,437.336	24.68	0.83	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	122.64460	0.12264	157.95720	0.15796	122.645	25.61	0.12	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	80.87490	0.08087	98.02440	0.09802	80.875	28.60	0.08	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	80.61980	0.08062	97.70210	0.09770	80.620	28.63	0.08	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	62.75160	0.06275	82.27430	0.08227	62.752	29.60	0.06	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	47.70160	0.04770	68.91360	0.06891	47.702	29.60	0.05	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	10.04670	0.01005	16.09360	0.01609	10.047	29.60	0.01	0.00	0	1,800.00
\$ / R	On 11/04/2017	Any day expiry			14.56330	14.56330	14.82700	14.82700		20.50	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.56610	14.56610	14.82990	14.82990		20.49	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	443.64340	0.44364	359.30240	0.35930	443.643	19.61	0.34	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	206.86450	0.20686	257.27950	0.25728	206.865	24.57	0.18	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.56890	14.56890	14.83280	14.83280		20.57	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.59130	14.59130	14.85570	14.85570		20.53	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.60250	14.60250	14.86710	14.86710		20.48	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	395.24890	0.39525	320.97170	0.32097	395.249	19.34	0.31	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	525.53500	0.52553	428.56870	0.42857	525.535	19.74	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	624.27860	0.62428	742.94840	0.74295	624.279	21.22	0.44	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	278.05500	0.27805	340.62800	0.34063	278.055	23.85	0.22	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.75790	14.75790	15.02630	15.02630		20.48	0.00	0.00	0	157,641.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	460.22710	0.46023	383.58370	0.38358	460.227	19.27	0.30	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	475.76650	0.47577	397.45980	0.39746	475.767	19.30	0.31	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	579.24340	0.57924	487.18360	0.48718	579.243	19.55	0.35	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	612.88640	0.61289	515.44890	0.51545	612.886	19.65	0.37	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	637.53060	0.63753	536.21470	0.53621	637.531	19.72	0.38	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1,037.04080	1.03704	1,189.56140	1.18956	1,037.041	20.12	0.58	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,007.47890	1.00748	875.03300	0.87503	1,007.479	20.68	0.49	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,413.99890	1.41400	1,257.68260	1.25768	1,413.999	21.55	0.58	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	597.48650	0.59749	698.18580	0.69819	597.487	21.99	0.38	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,619.58650	1.61959	1,451.88580	1.45189	1,619.586	21.99	0.62	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	577.97940	0.57798	675.85640	0.67586	577.979	22.11	0.37	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	545.58470	0.54558	638.84880	0.63885	545.585	22.33	0.35	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	523.74050	0.52374	613.84140	0.61384	523.741	22.49	0.34	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	490.81410	0.49081	576.15840	0.57616	490.814	22.73	0.32	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	404.25690	0.40426	478.84760	0.47885	404.257	23.37	0.27	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	243.40890	0.24341	282.24350	0.28224	243.409	25.62	0.17	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	214.13820	0.21414	247.97730	0.24798	214.138	26.65	0.15	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	147.50810	0.14751	188.45000	0.18845	147.508	27.79	0.11	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 12/07/2017	Any day expiry		14.82320	14.82320		15.09330	15.09330		20.50	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	527.23120	0.52723	446.08650	0.44609	527.231	19.34	0.32	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	299.89550	0.29990	347.36130	0.34736	299.895	25.03	0.20	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry		14.84870	14.84870		15.11960	15.11960		20.55	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future		15.01760	15.01760		15.29140	15.29140		20.54	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	180.74430	0.18074	143.01050	0.14301	180.744	17.60	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	243.06490	0.24306	194.93370	0.19493	243.065	18.02	0.17	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	367.76660	0.36777	301.06790	0.30107	367.767	18.69	0.23	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	492.13820	0.49214	418.18490	0.41818	492.138	19.05	0.28	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	495.89340	0.49589	421.58510	0.42159	495.893	19.06	0.28	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	686.93850	0.68694	596.09080	0.59609	686.939	19.42	0.35	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	735.57530	0.73558	638.72880	0.63873	735.575	19.55	0.36	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	813.31260	0.81331	705.78700	0.70579	813.313	19.77	0.38	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	707.53820	0.70754	804.99200	0.80499	707.538	22.36	0.37	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	622.18560	0.62219	710.33500	0.71034	622.186	22.87	0.33	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	584.07810	0.58408	667.40970	0.66741	584.078	23.12	0.32	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	578.61650	0.57862	661.20830	0.66121	578.617	23.16	0.31	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	432.49010	0.43249	494.56810	0.49457	432.490	24.38	0.24	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry		15.11860	15.11860		15.39320	15.39320		20.58	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future		15.30330	15.30330		15.57820	15.57820		20.85	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	390.16770	0.39017	330.08260	0.33008	390.168	18.53	0.21	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	636.69780	0.63670	555.79110	0.55579	636.698	19.30	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	880.45240	0.88045	780.52330	0.78052	880.452	19.81	0.36	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	933.84300	0.93384	1,040.94150	1.04094	933.843	22.28	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	868.86640	0.86887	968.93640	0.96894	868.866	22.60	0.39	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	778.50470	0.77850	868.80060	0.86880	778.505	23.09	0.35	0.00	0	33,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future		15.63400	15.63400		15.90580	15.90580		21.34	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future		15.96470	15.96470		16.23330	16.23330		21.64	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	569.50580	0.56951	505.59770	0.50560	569.506	19.48	0.22	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future		14.23880	14.23880		14.49620	14.49620		22.36	0.00	142,388.00	10	439.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future		14.48200	14.48200		14.74410	14.74410		20.45	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future		14.75790	14.75790		15.02630	15.02630		20.48	0.00	0.00	0	55.00
£ / R	On 02/12/2016	Any day expiry		17.58670	17.58670		18.02660	18.02660		21.62	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry		17.63500	17.63500		18.07790	18.07790		20.65	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future		17.65240	17.65240		18.09560	18.09560		20.31	0.00	11,332,840.80	642	45,384.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	19.56460	0.01956	11.34780	0.01135	19.565	20.40	0.04	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	997.04020	0.99704	1,386.52260	1.38652	997.040	19.25	0.82	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	104.64020	0.10464	50.92260	0.05092	104.640	19.25	0.18	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	206.70670	0.20671	103.20240	0.10320	206.707	19.69	0.30	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	622.58890	0.62259	936.49690	0.93650	622.589	19.89	0.64	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	270.18890	0.27019	140.89690	0.14090	270.189	19.89	0.36	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	523.00640	0.52301	313.64480	0.31364	523.006	20.64	0.54	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	304.22130		0.30422		503.61040	0.50361	304.221	21.07	0.39	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	651.82130		0.65182		408.01040	0.40801	651.821	21.07	0.61	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	62.24480		0.06224		118.65620	0.11866	62.245	23.81	0.10	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,765.64760		3.76565		3,328.27450	3.32827	3,765.648	28.61	0.98	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.84860		0.00085		2.29970	0.00230	0.849	35.58	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.83470		17.83470		18.28050	18.28050		19.99	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.99230		17.99230		18.44200	18.44200		19.75	0.00	0.00	0	8,144.00
£ / R	On 25/04/2017	Any day expiry			18.16050		18.16050		18.61450	18.61450		19.46	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.37330		18.37330		18.83410	18.83410		19.08	0.00	0.00	0	19,992.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.73340		18.73340		19.20390	19.20390		18.73	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.13190		19.13190		19.60670	19.60670		18.55	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.13097		0.13097		0.13392	0.13392		26.58	0.00	916.78	7	10,804.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.13379		0.13379		0.13678	0.13678		23.42	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.13699		0.13699		0.14007	0.14007		22.71	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.14005		0.14005		0.14320	0.14320		23.15	0.00	0.00	0	0.00
€ / R	On 25/11/2016	Any day expiry			15.20380		15.20380		15.46920	15.46920		22.60	0.00	0.00	0	34.00
€ / R	On 28/11/2016	Any day expiry			15.21370		15.21370		15.47940	15.47940		21.64	0.00	0.00	0	500.00
€ / R	On 19/12/2016	Foreign Exchange Future			15.29040		15.29040		15.55900	15.55900		20.82	0.00	3,210,984.00	210	58,827.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	90.13230		0.09013		147.58630	0.14759	90.132	24.03	0.16	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,664.27200		1.66427		1,434.12980	1.43413	1,664.272	25.03	0.90	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.27460		0.00027		0.64780	0.00065	0.275	35.89	0.00	0.00	0	2,961.00
€ / R	On 31/01/2017	Any day expiry			15.26920		15.26920		15.53590	15.53590		19.26	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.55440		15.55440		15.82660	15.82660		19.60	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.61770		15.61770		15.89100	15.89100		19.53	0.00	156,177.00	10	30,187.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	175.95360		0.17595		137.03570	0.13704	175.954	18.48	0.19	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	1,132.02010		1.13202		1,343.19360	1.34319	1,132.020	18.62	0.71	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	547.38480		0.54738		676.90130	0.67690	547.385	20.16	0.44	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	269.04490		0.26904		340.84320	0.34084	269.045	22.15	0.25	0.00	0	1,000.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.98940		15.98940		16.27040	16.27040		19.47	0.00	95,936.40	6	77,442.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.34500		16.34500		16.63220	16.63220		19.55	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.72270		16.72270		17.01110	17.01110		19.82	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.59896		100.59896		101.10241	101.10241			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.79512		97.79512		98.32688	98.32688			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.66352		96.66352		97.21897	97.21897			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.80587		98.80587		99.37519	99.37519			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			102.47435		102.47435		103.04872	103.04872			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06869		100.06869		100.06869	100.06869			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.01812		100.01812		100.02011	100.02011			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.66166		99.66166		99.66719	99.66719			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.75089		99.75089		99.76597	99.76597			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/12/2017	Interest Rate Swap	100.09455	100.09455	100.11679	100.11679					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	100.11760	100.11760	100.13942	100.13942					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.47239	99.47239	99.50445	99.50445					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	99.21789	99.21789	99.25787	99.25787					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.36203	99.36203	99.42076	99.42076					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.93000	99.93000	100.03000	100.03000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	99.06353	99.06353	99.30100	99.30100					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	98.50073	98.50073	98.74241	98.74241					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.90645	97.90645	98.15131	98.15131					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	98.28333	98.28333	98.53395	98.53395					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	100.59955	100.59955	100.86003	100.86003					0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	509.22600	509.22600	507.77300	507.77300					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	519.14700	519.14700	517.66800	517.66800					0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	529.69600	529.69600	528.19500	528.19500					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	585.18800	585.18800	581.63400	581.63400					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	596.58900	596.58900	592.96800	592.96800					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	608.71200	608.71200	605.02600	605.02600					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	530.97600	530.97600	527.10800	527.10800					0.00	796,464,000.00	150	751.00
ALBI	On 04/05/2017	Index Future	541.32100	541.32100	537.37900	537.37900					0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	552.32100	552.32100	548.30700	548.30700					0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.70860	10.70860	10.92860	10.92860				16.18	0.00	85,668.80	8	10,871.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.87020	10.87020	11.09430	11.09430				15.20	0.00	0.00	0	8,560.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	11.05250	11.05250	11.28150	11.28150				15.39	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	11.22500	11.22500	11.45870	11.45870				15.89	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.41700	11.41700	11.65120	11.65120				16.30	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.54590	10.54590	10.69300	10.69300				18.14	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.73620	10.73620	10.88520	10.88520				17.20	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.95040	10.95040	11.10330	11.10330				17.08	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	404.28780	404.28780	291.66600	291.66600					0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	14.24350	14.24350	14.53410	14.53410				20.79	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.56630	14.56630	14.86090	14.86090				19.93	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.93430	14.93430	15.23850	15.23850				20.23	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.06550	2.06550	2.10570	2.10570				19.57	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.08780	2.08780	2.12690	2.12690				18.50	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 19/06/2017	Foreign Exchange Future		2.11390	2.11390		2.15300	2.15300		18.50	0.00	0.00	0	0.00
CNH/R	On 28/11/2016	Any day expiry		2.06080	2.06080		2.10220	2.10220		22.78	0.00	0.00	0	435.00
DKK / R	On 19/12/2016	Foreign Exchange Future		2.06050	2.06050		2.09650	2.09650		18.58	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		2.10460	2.10460		2.14130	2.14130		17.72	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.72812	78.20776		10.82708	77.59753			0.00	4,692,465.60	60	8,849.00
ES33	On 04/05/2017	Bond Future		10.81294	75.93793		10.91520	75.31608			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.88856	77.48236		10.99407	76.84895			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future		10.83270	82.39738		10.93667	81.66509			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.91644	79.74041		11.02393	78.99408			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.99022	81.36263		11.10106	80.60234			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI		528.78800	528.78800		524.93900	524.93900			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		539.09000	539.09000		535.16800	535.16800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		550.04500	550.04500		546.05000	546.05000			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future		1.83600	1.83600		1.86890	1.86890		21.60	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.86790	1.86790		1.90140	1.90140		19.88	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.90350	1.90350		1.93760	1.93760		20.01	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		129.02635	129.02635		129.04995	129.04995			0.00	0.00	0	3,255.00
I2025	On 04/05/2017	Bond Future		131.54864	131.54864		131.57301	131.57301			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		132.89760	132.89760		132.92451	132.92451			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	107.97059		107.97059		107.98977	107.98977			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	109.04198		109.04198		109.06192	109.06192			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	111.26478		111.26478		111.28665	111.28665			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	134.68826		134.68826		134.71270	134.71270			0.00	0.00	0	22,835.00
I2038	On 04/05/2017	Bond Future	137.32115		137.32115		137.34660	137.34660			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	138.62133		138.62133		138.64937	138.64937			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	134.83917		134.83917		134.86321	134.86321			0.00	0.00	0	18,352.00
I2046	On 04/05/2017	Bond Future	135.94707		135.94707		135.97185	135.97185			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	138.71821		138.71821		138.74602	138.74602			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	143.98421		143.98421		144.01022	144.01022			0.00	0.00	0	24,754.00
I2050	On 04/05/2017	Bond Future	146.79860		146.79860		146.82586	146.82586			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	148.12916		148.12916		148.15935	148.15935			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	252.26000		252.26000		252.37000	252.37000			0.00	0.00	0	1,070.00
IGOV	On 04/05/2017	Index Future	257.19000		257.19000		257.30300	257.30300			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	262.43100		262.43100		262.55000	262.55000			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	683.48900		683.48900		683.79500	683.79500			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	696.77900		696.77900		697.09200	697.09200			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	710.49400		710.49400		710.81300	710.81300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2016	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.85000		92.15000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.88000		92.12000		7.46000	92.54000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13910		0.13910		0.14160	0.14160			0.00	0.00	0	1,382.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
KES / R	On 13/03/2017	Foreign Exchange Future			0.13900		0.13900		0.14140	0.14140			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13940		0.13940		0.14190	0.14190			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future			10.06260		10.06260		10.25960	10.25960		17.43	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			10.20680		10.20680		10.40610	10.40610		16.48	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.36790		10.36790		10.57130	10.57130		16.70	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future			1.31890		1.31890		1.33400	1.33400			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.33740		1.33740		1.35280	1.35280			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.35240		1.35240		1.36630	1.36630			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.23970		1.23970		1.24830	1.24830			0.00	0.00	0	50.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24240		1.24240		1.25080	1.25080			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24500		1.24500		1.25340	1.25340			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.07390		1.07390		1.07330	1.07330			0.00	0.00	0	32.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07840		1.07840		1.07780	1.07780			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08340		1.08340		1.08280	1.08280			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.11078		110.28029		9.21507	109.57386		9.08	0.00	20,291,573.36	184	112,680.00
R186	On 02/02/2017	Bond Future	8.00	Call	85.04000		0.08504		59.27000	0.05927	85.040	8.77	0.05	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	309.96000		0.30996		229.95000	0.22995	309.960	8.88	0.14	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	372.15000		0.37215		278.78000	0.27878	372.150	8.90	0.16	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	600.43000		0.60043		461.83000	0.46183	600.430	8.95	0.23	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	632.84000		0.63284		488.22000	0.48822	632.840	8.96	0.24	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,806.80000		2.80680		3,282.50000	3.28250	2,806.800	9.04	0.63	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,676.03000		2.67603		3,140.28000	3.14028	2,676.030	9.05	0.61	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,466.52000		2.46652		2,911.32000	2.91132	2,466.520	9.06	0.58	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	2,192.19000		2.19219		2,609.11000	2.60911	2,192.190	9.09	0.54	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,907.36000		1.90736		2,291.83000	2.29183	1,907.360	9.14	0.50	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	1,072.52000		1.07252		1,338.41000	1.33841	1,072.520	9.30	0.33	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	868.72000		0.86872		1,098.51000	1.09851	868.720	9.36	0.28	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.16091		112.42963		9.26950	111.70971		9.03	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.19862		109.40990		9.31149	108.67705		8.99	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			299.29211		299.29211		299.34741	299.34741			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			305.14259		305.14259		305.19996	305.19996			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			304.46315		304.46315		304.52613	304.52613			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 02/02/2017	Bond Future		248.36477	248.36477		248.74147	248.74147			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future		253.21987	253.21987		253.60474	253.60474			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future		254.71676	254.71676		255.11306	255.11306			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future		8.78542	98.63193		8.86470	98.27728		6.64	0.00	0.00	0	16,470.00
R2023	On 04/05/2017	Bond Future		8.83133	96.62135		8.91484	96.26002		6.50	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future		8.86051	98.58599		8.94835	98.21880		6.31	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future		7.83807	103.52860		7.93615	103.47199		0.76	0.00	0.00	0	24,463.00
R203	On 04/05/2017	Bond Future		7.68167	101.37284		7.84636	101.31542		0.53	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future		9.51150	89.01677		9.62036	88.28235			0.00	0.00	0	38,639.00
R2030	On 04/05/2017	Bond Future		9.56645	90.75199		9.67901	90.00353			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.61299	88.59018		9.72930	87.82782			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future		9.62839	92.05720		9.73713	91.27317		12.70	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.68174	89.69194		9.79401	88.89289		12.73	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.72531	91.51607		9.84102	90.70218		12.70	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.75066	96.54063		9.86454	95.64315			0.00	0.00	0	5,762.00
R2035	On 04/05/2017	Bond Future		9.80300	93.91839		9.92041	93.00368			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.84656	95.82824		9.96745	94.89644			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future		9.81156	88.76498		9.92012	87.91353		14.53	0.00	357,012,749.56	4,022	45,251.00
R2037	On 04/05/2017	Bond Future		9.86673	90.49530		9.97860	89.62753		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.91479	88.07782		10.02997	87.19380		14.62	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		8.02663	100.99435		8.10057	100.86841		2.01	0.00	5,150,711.85	51	30,019.00
R204	On 04/05/2017	Bond Future		8.05237	102.96266		8.13839	102.83458		1.88	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.01609	101.01354		8.11752	100.88442		1.68	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.84087	92.56496		9.95452	91.60968		15.22	0.00	0.00	0	8,238.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/05/2017	Bond Future		9.89526	94.36936		10.01234	93.39571		15.27	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.94271	91.78027		10.06322	90.78824		15.32	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.84398	89.88362		9.95242	88.96269		15.95	0.00	0.00	0	20,659.00
R2044	On 04/05/2017	Bond Future		9.89627	91.63576		10.00790	90.69720		16.01	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.94182	89.11623		10.05663	88.15998		16.08	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.81018	93.60161		9.92379	92.61256		16.17	0.00	0.00	0	61,332.00
R2048	On 04/05/2017	Bond Future		9.85733	90.98554		9.97419	89.97754		16.30	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.89660	92.83577		10.01665	91.80864		16.32	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		8.29549	97.77647		8.38291	97.55667		3.19	0.00	0.00	0	86,326.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,656.22000	1.65622	1,476.93000	1.47693	1,656.220	3.36	0.85	0.00	0	62.00
R207	On 04/05/2017	Bond Future		8.34389	99.68219		8.44024	99.45844		3.08	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		8.35975	98.06461		8.46636	97.83780		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	791.72000	0.79172	696.76000	0.69676	791.720	2.90	0.45	0.00	0	51.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future		8.50298	96.38122		8.58335	96.11599		4.59	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future		8.54833	94.85642		8.63457	94.58631		4.46	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		8.57053	96.78533		8.66300	96.51118		4.31	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future		9.68753	72.53450		9.80098	71.78822		14.71	0.00	0.00	0	62,091.00
R209	On 04/05/2017	Bond Future		9.73493	70.79709		9.85162	70.03650		14.81	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future		9.77366	72.23694		9.89350	71.46192		14.87	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future		188.77289	188.77289		188.80686	188.80686			0.00	6,795,824.04	36	1,965.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/05/2017	Bond Future		190.14678	190.14678		190.18179	190.18179			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		194.02305	194.02305		194.06174	194.06174			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future		147.86814	147.86814		147.89524	147.89524			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future		150.75878	150.75878		150.78685	150.78685			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		151.80167	151.80167		151.83255	151.83255			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future		9.53237	83.69396		9.64109	82.98229		12.41	0.00	0.00	0	51,202.00
R213	On 04/05/2017	Bond Future		9.58075	81.77282		9.69289	81.04755		12.47	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future		9.61976	83.43564		9.73530	82.69686		12.48	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future		9.76371	72.81147		9.87719	72.03507		15.56	0.00	0.00	0	34,384.00
R214	On 04/05/2017	Bond Future		9.80932	70.93196		9.92594	70.14066		15.67	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future		9.84704	72.37441		9.96674	71.56809		15.72	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/12/2016	Foreign Exchange Future		24,026.92000	24,026.92000		24,489.28000	24,489.28000			0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future		10.06790	10.06790		10.22650	10.22650		17.64	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future		10.24070	10.24070		10.40160	10.40160		16.74	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future		4.31070	4.31070		4.37700	4.37700		17.29	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future		4.30160	4.30160		4.36590	4.36590		16.30	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future		1.42820	1.42820		1.45050	1.45050			0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future		1.38590	1.38590		1.40270	1.40270			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.32140	1.32140		1.34440	1.34440			0.00	0.00	0	0.00

**Total for Derivatives :** **1,662,999,476.19**    **38,672**    **4 247 989.00**

**Grand Total:** **1,662,999,476.19**    **38,672**    **4 247 989.00**