



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: 30/11/2016

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 30/11/2016	Any day expiry	14.03480	14.03480		13.93260	13.93260		28.95	0.00	1,092,000.00	78	0.00	
\$ / R	On 05/12/2016	Any day expiry	14.04250	14.04250		13.94060	13.94060		24.80	0.00	0.00	0	0.00	
\$ / R	On 05/12/2016	Any day expiry	13.75	Call	355.78480	0.35578	281.46190	0.28146	355.785	26.39	0.76	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.04520	14.04520		13.94320	13.94320		23.97	0.00	0.00	0	0.00	
\$ / R	On 06/12/2016	Any day expiry	14.00	Put	151.19500	0.15120	207.92800	0.20793	151.195	24.10	0.45	0.00	0	15,000.00
\$ / R	On 06/12/2016	Any day expiry	14.35	Call	66.81100	0.06681	52.02040	0.05202	66.811	24.73	0.25	0.00	0	7,000.00
\$ / R	On 09/12/2016	Any day expiry	14.05310	14.05310		13.95130	13.95130		23.19	0.00	0.00	0	0.00	
\$ / R	On 09/12/2016	Any day expiry	14.11	Put	236.39550	0.23640	301.54550	0.30155	236.395	23.43	0.54	0.00	0	30,000.00
\$ / R	On 12/12/2016	Any day expiry	14.06180	14.06180		13.95990	13.95990		22.09	0.00	0.00	0	0.00	
\$ / R	On 12/12/2016	Any day expiry	14.75	Put	735.72500	0.73573	828.03180	0.82803	735.725	24.75	0.85	0.00	0	5,000.00
\$ / R	On 13/12/2016	Any day expiry	14.06470	14.06470		13.96270	13.96270		22.13	0.00	1,094,808.00	78	353.00	
\$ / R	On 14/12/2016	Any day expiry	14.06770	14.06770		13.96560	13.96560		22.14	0.00	0.00	0	251.00	
\$ / R	On 15/12/2016	Any day expiry	14.07060	14.07060		13.96840	13.96840		23.13	0.00	0.00	0	1,777.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08220	14.08220		13.97990	13.97990		21.55	0.00	304,865,547.80	21,649	394,907.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	1.78550	0.00179	1.60220	0.00160	1.786	30.92	0.01	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	8.30840	0.00831	8.44680	0.00845	8.308	25.65	0.03	0.00	0	2,800.00

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	12.75	Put	11.70570	0.01171	13.24810	0.01325	11.706	24.66	0.04	0.00	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	20.40660	0.02041	26.03780	0.02604	20.407	23.18	0.06	0.00	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	33.33980	0.03334	45.76210	0.04576	33.340	21.88	0.10	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	785.76620	0.78577	704.66810	0.70467	785.766	21.17	0.87	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	43.56620	0.04357	64.76810	0.06477	43.566	21.17	0.13	0.00	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	44.54660	0.04455	66.68760	0.06669	44.547	21.11	0.13	0.00	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	52.16100	0.05216	76.92800	0.07693	52.161	21.14	0.15	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	66.40980	0.06641	95.65540	0.09566	66.410	21.19	0.18	0.00	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	70.39250	0.07039	100.80980	0.10081	70.393	21.20	0.18	0.00	0	55,386.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	502.75710	0.50276	443.45520	0.44346	502.757	21.33	0.72	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	120.55710	0.12056	163.55520	0.16356	120.557	21.33	0.28	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	136.27880	0.13628	182.58290	0.18258	136.279	21.36	0.30	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	142.94600	0.14295	190.58110	0.19058	142.946	21.38	0.31	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	171.84200	0.17184	224.80690	0.22481	171.842	21.43	0.36	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	191.74260	0.19174	248.02070	0.24802	191.743	21.46	0.39	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	318.07290	0.31807	280.13410	0.28013	318.073	21.52	0.56	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	235.87290	0.23587	300.23410	0.30023	235.873	21.52	0.44	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	292.31600	0.29232	259.09850	0.25910	292.316	21.55	0.53	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	278.59250	0.27859	247.11490	0.24711	278.593	21.65	0.51	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	274.13380	0.27413	243.22510	0.24323	274.134	21.69	0.51	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	287.53210	0.28753	359.48680	0.35949	287.532	21.72	0.50	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	298.89830	0.29890	371.96300	0.37196	298.898	21.79	0.51	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	310.49130	0.31049	384.64050	0.38464	310.491	21.85	0.52	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	316.37010	0.31637	391.05360	0.39105	316.370	21.89	0.53	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	236.54020	0.23654	210.48560	0.21049	236.540	21.99	0.46	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	228.78990	0.22879	203.74660	0.20375	228.790	22.05	0.44	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	346.58990	0.34659	423.84660	0.42385	346.590	22.05	0.56	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	210.33960	0.21034	187.71240	0.18771	210.340	22.22	0.42	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	378.13960	0.37814	457.81240	0.45781	378.140	22.22	0.58	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	410.96370	0.41096	492.89630	0.49290	410.964	22.38	0.61	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	180.30410	0.18030	161.62960	0.16163	180.304	22.52	0.37	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	162.41190	0.16241	146.09290	0.14609	162.412	22.72	0.34	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	516.51490	0.51651	604.29460	0.60429	516.515	22.88	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	136.05860	0.13606	123.19070	0.12319	136.059	23.05	0.30	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	553.85860	0.55386	643.29070	0.64329	553.859	23.05	0.70	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	561.44700	0.56145	651.19240	0.65119	561.447	23.08	0.71	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	113.62360	0.11362	103.64880	0.10365	113.624	23.38	0.26	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	655.38710	0.65539	748.47890	0.74848	655.387	23.48	0.75	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	679.64730	0.67965	773.41760	0.77342	679.647	23.58	0.76	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	96.39310	0.09639	88.40700	0.08841	96.393	23.68	0.23	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	712.43670	0.71244	806.92450	0.80692	712.437	23.72	0.78	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	795.90940	0.79591	892.48790	0.89249	795.909	23.99	0.81	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	75.03530	0.07504	69.78550	0.06979	75.035	24.03	0.18	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	69.21000	0.06921	64.84360	0.06484	69.210	24.11	0.17	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	15.00	Call	51.89710	0.05190		50.04160	0.05004	51.897	24.41	0.13	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	969.69710	0.96970	1,070.14160	1.07014	969.697	24.41	0.87	0.00	0	29,368.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	42.06410	0.04206	41.52060	0.04152	42.064	24.62	0.11	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,151.78220	1.15178	1,254.51780	1.25452	1,151.782	24.82	0.91	0.00	0	6,985.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,161.05890	1.16106	1,263.87670	1.26388	1,161.059	24.85	0.91	0.00	0	3,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	21.98770	0.02199	23.73560	0.02374	21.988	25.24	0.06	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,339.78770	1.33979	1,443.83560	1.44384	1,339.788	25.24	0.94	0.00	0	31,590.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	18.74950	0.01875	20.59710	0.02060	18.750	25.50	0.06	0.00	0	3,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,435.94710	1.43595	1,539.98220	1.53998	1,435.947	25.60	0.95	0.00	0	69,895.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.57	Put	1,504.00710	1.50401	1,607.67610	1.60768	1,504.007	25.96	0.95	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	1,611.42210	1.61142	1,714.60120	1.71460	1,611.422	26.52	0.96	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	1,729.13330	1.72913	1,831.88250	1.83188	1,729.133	27.13	0.97	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	10.51550	0.01052	10.81430	0.01081	10.515	27.39	0.03	0.00	0	2,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	8.45100	0.00845	8.38510	0.00839	8.451	28.15	0.03	0.00	0	52,443.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	1,926.25100	1.92625	2,028.48510	2.02849	1,926.251	28.15	0.97	0.00	0	32,950.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	7.24200	0.00724	6.97810	0.00698	7.242	28.71	0.02	0.00	0	7,150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	5.53910	0.00554	5.03120	0.00503	5.539	29.73	0.02	0.00	0	11,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,452.00180	2.45200	2,553.64890	2.55365	2,452.002	30.85	0.99	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	4.10150	0.00410	3.44010	0.00344	4.101	30.95	0.01	0.00	0	500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	2,611.27800	2.61128	2,712.87410	2.71287	2,611.278	31.66	0.99	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	3.17590	0.00318	2.52520	0.00253	3.176	32.07	0.01	0.00	0	16,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	2.88380	0.00288	2.46970	0.00247	2.884	33.00	0.01	0.00	0	20,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	2.86720	0.00287	2.45350	0.00245	2.867	33.44	0.01	0.00	0	5,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	2.85530	0.00286	2.44170	0.00244	2.855	33.80	0.01	0.00	0	51,333.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	2.79650	0.00280	2.37630	0.00238	2.796	37.23	0.01	0.00	0	2,800.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	2.79560	0.00280	2.37140	0.00237	2.796	38.20	0.01	0.00	0	63,513.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	2.80450	0.00280	2.37310	0.00237	2.804	39.60	0.01	0.00	0	15,100.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	2.80750	0.00281	2.37450	0.00237	2.808	39.87	0.01	0.00	0	1,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	2.85870	0.00286	2.40710	0.00241	2.859	42.59	0.01	0.00	0	1,500.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	2.87270	0.00287	2.41690	0.00242	2.873	43.12	0.01	0.00	0	1,400.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	2.88270	0.00288	2.42410	0.00242	2.883	43.47	0.01	0.00	0	23,489.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	2.88800	0.00289	2.42780	0.00243	2.888	43.65	0.01	0.00	0	4,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.98480	0.00098	0.65950	0.00066	0.985	44.79	0.00	0.00	0	17,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.84100	0.00084	0.55940	0.00056	0.841	44.79	0.00	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.81190	0.00081	0.53920	0.00054	0.812	44.79	0.00	0.00	0	2,310.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.62230	0.00062	0.40870	0.00041	0.622	44.79	0.00	0.00	0	26,053.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.52030	0.00052	0.33910	0.00034	0.520	44.79	0.00	0.00	0	10,303.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.20840	0.00021	0.13070	0.00013	0.208	44.79	0.00	0.00	0	150.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.18630	0.00019	0.11630	0.00012	0.186	44.79	0.00	0.00	0	250.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.14330	0.00014	0.08850	0.00009	0.143	44.79	0.00	0.00	0	725.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.11200	0.00011	0.06840	0.00007	0.112	44.79	0.00	0.00	0	750.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.09610	0.00010	0.05840	0.00006	0.096	44.79	0.00	0.00	0	3,300.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.07350	0.00007	0.04410	0.00004	0.073	44.79	0.00	0.00	0	10,000.00	
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.06540	0.00007	0.03910	0.00004	0.065	44.79	0.00	0.00	0	368.00	

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\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.02260	0.00002	0.01300	0.00001	0.023	44.79	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.01140	0.00001	0.00640	0.00001	0.011	44.79	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.01010	0.00001	0.00560	0.00001	0.010	44.79	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			14.08800	14.08800	13.98560	13.98560		21.15	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	75.30330	0.07530	109.14420	0.10914	75.303	20.83	0.19	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	204.24620	0.20425	186.62400	0.18662	204.246	21.97	0.40	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	59.09880	0.05910	58.41730	0.05842	59.099	24.07	0.15	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			14.10830	14.10830	14.00550	14.00550		19.86	0.00	0.00	0	1,776.00
\$ / R	On 29/12/2016	Any day expiry			14.11120	14.11120	14.00840	14.00840		19.75	0.00	0.00	0	790.00
\$ / R	On 04/01/2017	Any day expiry			14.12850	14.12850	14.02540	14.02540		19.76	0.00	0.00	0	2,000.00
\$ / R	On 11/01/2017	Any day expiry			14.14790	14.14790	14.04450	14.04450		19.81	0.00	0.00	0	50.00
\$ / R	On 13/01/2017	Any day expiry			14.15350	14.15350	14.05000	14.05000		19.89	0.00	0.00	0	0.00
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	290.20860	0.29021	352.73320	0.35273	290.209	19.70	0.40	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	33.92920	0.03393	36.03600	0.03604	33.929	24.75	0.07	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry			14.16460	14.16460	14.06100	14.06100		19.74	0.00	0.00	0	2,600.00
\$ / R	On 18/01/2017	Any day expiry			14.16740	14.16740	14.06370	14.06370		19.79	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	363.96910	0.36397	337.09210	0.33709	363.969	20.10	0.47	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry			14.17290	14.17290	14.06920	14.06920		19.85	0.00	0.00	0	169.00
\$ / R	On 23/01/2017	Any day expiry			14.18120	14.18120	14.07740	14.07740		19.74	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry			14.18680	14.18680	14.08290	14.08290		19.90	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	395.27510	0.39528	458.10370	0.45810	395.275	19.79	0.45	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	75.59860	0.07560	72.51970	0.07252	75.599	23.77	0.12	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry			14.19230	14.19230	14.08840	14.08840		19.95	0.00	0.00	0	0.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	266.35920	0.26636	314.88170	0.31488	266.359	19.53	0.35	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	363.67190	0.36367	335.01220	0.33501	363.672	20.43	0.44	0.00	0	1,000.00
\$ / R	On 31/01/2017	Any day expiry			14.20340	14.20340	14.09930	14.09930		19.88	0.00	0.00	0	3,189.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	435.81960	0.43582	499.11930	0.49912	435.820	19.83	0.47	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	201.00900	0.20101	186.87280	0.18687	201.009	21.80	0.27	0.00	0	210.00
\$ / R	On 17/02/2017	Any day expiry			14.24950	14.24950	14.14440	14.14440		20.02	0.00	0.00	0	0.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	570.20280	0.57020	638.31000	0.63831	570.203	20.16	0.50	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	276.40370	0.27640	257.64220	0.25764	276.404	21.57	0.32	0.00	0	1,500.00
\$ / R	On 27/02/2017	Any day expiry			14.27640	14.27640	14.17080	14.17080		19.90	0.00	0.00	0	2,105.00
\$ / R	On 01/03/2017	Any day expiry			14.28180	14.28180	14.17610	14.17610		20.02	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			14.31480	14.31480	14.20880	14.20880		19.98	0.00	22,488,550.80	1,571	172,926.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	37.69180	0.03769	42.21830	0.04222	37.692	19.66	0.06	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	60.13630	0.06014	68.30060	0.06830	60.136	19.35	0.09	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	125.29670	0.12530	144.29830	0.14430	125.297	19.02	0.16	50,855,037.97	22,640	102,452.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	178.71180	0.17871	204.46660	0.20447	178.712	19.07	0.21	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.50	Put	246.80180	0.24680	280.26210	0.28026	246.802	19.11	0.27	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	930.38920	0.93039	867.29350	0.86729	930.389	19.25	0.68	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	444.12510	0.44413	0.00000	0.00000	444.125	19.61	0.40	63,747,496.34	11,320	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	492.66490	0.49266	549.44900	0.54945	492.665	19.73	0.42	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	612.83810	0.61284	571.61250	0.57161	612.838	19.98	0.53	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	598.03810	0.59804	662.81250	0.66281	598.038	19.98	0.48	0.00	0	30,000.00

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 13/03/2017	Foreign Exchange Future	14.40	Put	656.41190	0.65641	724.05120	0.72405	656.412	20.15	0.50	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	555.28660	0.55529	518.03660	0.51804	555.287	20.22	0.49	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	680.48660	0.68049	749.23660	0.74924	680.487	20.22	0.51	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	532.15610	0.53216	496.53560	0.49654	532.156	20.33	0.47	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	813.36140	0.81336	887.61070	0.88761	813.361	20.59	0.56	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	371.65960	0.37166	348.25730	0.34826	371.660	21.21	0.36	0.00	0	500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,231.18480	1.23118	1,317.82470	1.31782	1,231.185	21.66	0.68	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,333.61550	1.33362	1,422.26090	1.42226	1,333.615	21.92	0.71	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	265.21080	0.26521	249.54160	0.24954	265.211	22.15	0.27	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,612.89270	1.61289	1,705.24660	1.70525	1,612.893	22.59	0.76	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,646.71130	1.64671	1,739.24600	1.73925	1,646.711	22.66	0.77	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	212.23560	0.21224	199.37160	0.19937	212.236	22.77	0.22	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	183.95650	0.18396	0.00000	0.00000	183.957	23.10	0.20	32,080,055.90	11,320	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	157.39440	0.15739	148.43890	0.14844	157.394	23.47	0.17	0.00	0	45,132.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	129.39840	0.12940	122.39860	0.12240	129.398	23.94	0.15	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,544.15440	2.54415	2,644.55620	2.64456	2,544.154	24.35	0.87	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	92.02910	0.09203	87.56270	0.08756	92.029	24.77	0.11	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	77.06480	0.07706	75.24930	0.07525	77.065	25.46	0.09	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	48.31480	0.04831	49.08810	0.04909	48.315	28.49	0.06	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	48.14140	0.04814	48.92920	0.04893	48.141	28.52	0.06	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	32.57430	0.03257	30.93190	0.03093	32.574	28.95	0.04	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	23.53210	0.02353	22.38950	0.02239	23.532	28.95	0.03	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	3.68480	0.00368	3.55890	0.00356	3.685	28.95	0.01	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.36440	14.36440	14.25790	14.25790		20.06	0.00	0.00	0	1,376.00
\$ / R	On 11/04/2017	Any day expiry			14.39470	14.39470	14.28790	14.28790		20.08	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.39740	14.39740	14.29060	14.29060		20.08	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	466.06110	0.46606	516.33800	0.51634	466.061	19.52	0.37	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	142.45320	0.14245	135.89760	0.13590	142.453	24.17	0.14	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.40020	14.40020	14.29340	14.29340		20.09	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			14.42220	14.42220	14.31520	14.31520		20.05	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.43320	14.43320	14.32610	14.32610		20.08	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	415.15440	0.41515	460.53380	0.46053	415.154	19.27	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	552.44800	0.55245	606.66760	0.60667	552.448	19.64	0.40	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	506.83320	0.50683	477.96730	0.47797	506.833	21.00	0.40	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	202.26280	0.20226	192.50420	0.19250	202.263	23.46	0.18	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.58480	14.58480	14.47640	14.47640		19.94	0.00	0.00	0	180,837.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	482.98510	0.48299	528.30830	0.52831	482.985	19.15	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	500.24310	0.50024	546.66620	0.54667	500.243	19.20	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	610.95510	0.61096	663.92700	0.66393	610.955	19.48	0.38	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	645.52230	0.64552	700.38010	0.70038	645.522	19.57	0.39	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	670.82360	0.67082	727.02120	0.72702	670.824	19.62	0.40	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	722.95440	0.72295	781.80420	0.78180	722.954	19.74	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	900.92090	0.90092	855.84400	0.85584	900.921	19.94	0.55	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,051.80270	1.05180	1,123.66340	1.12366	1,051.803	20.44	0.52	0.00	0	1,297.00

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	15.40	Call	584.29010	0.58429	557.77760	0.55778	584.290	21.11	0.39	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,472.65960	1.47266	1,556.08370	1.55608	1,472.660	21.26	0.62	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	489.17080	0.48917	468.14550	0.46815	489.171	21.66	0.34	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,684.37080	1.68437	1,771.74550	1.77175	1,684.371	21.66	0.66	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	473.56640	0.47357	453.45160	0.45345	473.566	21.76	0.33	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	471.38540	0.47139	451.39470	0.45139	471.385	21.78	0.33	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	441.58740	0.44159	422.82890	0.42283	441.587	21.97	0.31	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	421.10090	0.42110	403.40260	0.40340	421.101	22.10	0.30	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	390.42710	0.39043	374.31180	0.37431	390.427	22.30	0.28	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	313.61570	0.31362	301.43680	0.30144	313.616	22.88	0.23	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	180.17890	0.18018	176.27490	0.17627	180.179	25.16	0.14	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	155.11210	0.15511	152.70050	0.15270	155.112	26.12	0.12	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	90.71060	0.09071	88.67950	0.08868	90.711	26.51	0.08	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.64850	14.64850	14.53960	14.53960		20.02	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	552.39510	0.55240	602.81740	0.60282	552.395	19.19	0.34	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	223.31010	0.22331	221.51920	0.22152	223.310	24.37	0.16	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.67330	14.67330	14.56430	14.56430		20.00	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.83690	14.83690	14.68430	14.68430		19.91	0.00	0.00	0	4,400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	204.90800	0.20491	236.55460	0.23655	204.908	17.98	0.15	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	267.11300	0.26711	306.86420	0.30686	267.113	18.24	0.19	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	388.75900	0.38876	437.98020	0.43798	388.759	18.64	0.24	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	512.11310	0.51211	570.96420	0.57096	512.113	18.84	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	515.94560	0.51595	575.07760	0.57508	515.946	18.84	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	714.64850	0.71465	793.29490	0.79329	714.649	19.18	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	764.95680	0.76496	846.61530	0.84662	764.957	19.29	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	843.68720	0.84369	929.76490	0.92976	843.687	19.47	0.41	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	584.00480	0.58400	555.88420	0.55588	584.005	21.73	0.34	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	504.11240	0.50411	481.65260	0.48165	504.112	22.17	0.30	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	468.91820	0.46892	448.95370	0.44895	468.918	22.39	0.28	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	463.88960	0.46389	444.28040	0.44428	463.890	22.42	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	334.74210	0.33474	328.30930	0.32831	334.742	23.58	0.21	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.93490	14.93490	14.69380	14.69380		19.92	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.09210	15.09210	14.76200	14.76200		20.03	0.00	0.00	0	670.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	415.46080	0.41546	516.28710	0.51629	415.461	18.43	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	661.40780	0.66141	787.18500	0.78719	661.408	18.95	0.31	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	700.31140	0.70031	832.90910	0.83291	700.311	19.01	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	726.93690	0.72694	864.12190	0.86412	726.937	19.06	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	740.46230	0.74046	879.94030	0.87994	740.462	19.08	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	896.65690	0.89666	1,057.21840	1.05722	896.657	19.37	0.38	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	912.46850	0.91247	1,074.61560	1.07462	912.469	19.40	0.39	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	779.28000	0.77928	688.15990	0.68816	779.280	21.53	0.38	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	718.12780	0.71813	635.25520	0.63526	718.128	21.81	0.35	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	654.70110	0.65470	580.65660	0.58066	654.701	22.13	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	647.01640	0.64702	574.05300	0.57405	647.016	22.17	0.32	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	641.32780	0.64133	569.16730	0.56917	641.328	22.20	0.32	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	633.83980	0.63384	562.73110	0.56273	633.840	22.24	0.32	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	501.79880	0.50180	456.87740	0.45688	501.799	23.08	0.26	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.34940	15.34940	15.07120	15.07120		20.50	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.60670	15.60670	15.38030	15.38030		20.81	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	625.90520	0.62591	691.37600	0.69138	625.905	19.28	0.25	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			14.08220	14.08220	13.97990	13.97990		21.55	0.00	98,575.40	7	464.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			14.31480	14.31480	14.20880	14.20880		19.98	0.00	0.00	0	91.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.58480	14.58480	14.47640	14.47640		19.94	0.00	0.00	0	55.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.83690	14.83690	14.68430	14.68430		19.91	0.00	0.00	0	0.00
£ / R	On 02/12/2016	Any day expiry			17.47820	17.47820	17.41470	17.41470		26.23	0.00	0.00	0	35.00
£ / R	On 15/12/2016	Any day expiry			17.52240	17.52240	17.46280	17.46280		22.09	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.53810	17.53810	17.47870	17.47870		21.37	0.00	140,304.80	8	44,477.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	11.01680	0.01102	13.77680	0.01378	11.017	23.32	0.03	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	846.24890	0.84625	802.93980	0.80294	846.249	20.24	0.84	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	68.14890	0.06815	84.23980	0.08424	68.149	20.24	0.16	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	163.26000	0.16326	190.31200	0.19031	163.260	20.77	0.30	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	465.66250	0.46566	438.47830	0.43848	465.663	21.02	0.62	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	227.56250	0.22756	259.77830	0.25978	227.563	21.02	0.38	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.80	Put	500.80880	0.50081	548.21590	0.54822	500.809	22.05	0.61	0.00	0	800.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	179.86960	0.17987	171.57650	0.17158	179.870	22.59	0.32	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	641.76960	0.64177	692.87650	0.69288	641.770	22.59	0.68	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	18.27650	0.01828	19.23780	0.01924	18.277	25.46	0.04	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	3,874.27090	3.87427	3,934.00580	3.93401	3,874.271	33.94	0.99	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.25150	0.00025	0.23600	0.00024	0.251	44.01	0.00	0.00	0	4,885.00
£ / R	On 31/01/2017	Any day expiry			17.71440	17.71440	17.65380	17.65380		20.11	0.00	0.00	0	12.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.86930	17.86930	17.80760	17.80760		19.96	0.00	18,137,339.50	1,015	10,144.00
£ / R	On 31/03/2017	Any day expiry			17.93980	17.93980	17.87790	17.87790		19.86	0.00	0.00	0	31.00
£ / R	On 25/04/2017	Any day expiry			18.03580	18.03580	17.97340	17.97340		19.63	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			18.24850	18.24850	18.18550	18.18550		19.28	0.00	32,190,354.00	1,764	32,004.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.60610	18.60610	18.48780	18.48780		18.81	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.97050	18.97050	18.62990	18.62990		18.59	0.00	0.00	0	0.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.12409	0.12409	0.12392	0.12392		29.20	0.00	0.00	0	11,155.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12673	0.12673	0.12657	0.12657		23.64	0.00	0.00	0	0.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12977	0.12977	0.12961	0.12961		22.64	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.13267	0.13267	0.13213	0.13213		22.55	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.93650	14.93650	14.83600	14.83600		19.74	0.00	0.00	0	51,038.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	14.45720	0.01446	13.84330	0.01384	14.457	24.94	0.04	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	1,971.81690	1.97182	2,072.48410	2.07248	1,971.817	27.06	0.98	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.04820	0.00005	0.05350	0.00005	0.048	45.32	0.00	0.00	0	2,961.00

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 23/01/2017	Any day expiry			15.07430		15.07430		14.97270	14.97270		18.91	0.00	0.00	0	349.00
€ / R	On 31/01/2017	Any day expiry			14.92440		14.92440		14.82430	14.82430		18.71	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			15.18960		15.18960		15.08630	15.08630		18.92	0.00	0.00	0	2,000.00
€ / R	On 13/03/2017	Foreign Exchange Future			15.25210		15.25210		15.14840	15.14840		18.88	0.00	5,338,235.00	350	29,537.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	220.20930		0.22021		243.82130	0.24382	220.209	18.38	0.24	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	843.91430		0.84391		782.52280	0.78252	843.914	18.55	0.64	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	353.31520		0.35332		329.08600	0.32909	353.315	19.98	0.35	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	149.85790		0.14986		140.41960	0.14042	149.858	21.83	0.17	0.00	0	1,000.00
€ / R	On 31/03/2017	Any day expiry			15.31950		15.31950		15.21540	15.21540		18.94	0.00	0.00	0	2.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.61530		15.61530		15.51000	15.51000		18.94	0.00	32,292,440.40	2,068	77,677.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.96170		15.96170		15.80850	15.80850		18.99	0.00	0.00	0	19.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.31020		16.31020		15.96430	15.96430		19.20	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			100.09533		100.09533		99.99876	99.99876			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			97.27044		97.27044		97.17369	97.17369			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			96.12322		96.12322		96.03003	96.03003			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			98.26320		98.26320		98.17395	98.17395			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.94464		101.94464		101.85789	101.85789			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06870		100.06870		100.06870	100.06870			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00929		100.00929		100.00743	100.00743			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.64110		99.64110		99.63793	99.63793			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.70392		99.70392		99.69541	99.69541			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			100.02189		100.02189		100.01066	100.01066			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			100.04442		100.04442		100.03332	100.03332			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.37890		99.37890		99.35987	99.35987			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			99.10108		99.10108		99.07499	99.07499			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.22523		99.22523		99.18999	99.18999			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.78000		99.78000		99.74000	99.74000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.73225		98.73225		98.75590	98.75590			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			98.14698		98.14698		98.16531	98.16531			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			97.53298		97.53298		97.54169	97.54169			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.89206		97.89206		97.88820	97.88820			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			100.20126		100.20126		100.18901	100.18901			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			509.36000		509.36000		509.51600	509.51600			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			519.25600		519.25600		519.41800	519.41800			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			529.67200		529.67200		529.83500	529.83500			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future			586.86200		586.86200		587.41100	587.41100			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future			598.26400		598.26400		598.82600	598.82600			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			610.26500		610.26500		610.83700	610.83700			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
ALBI	On 02/02/2017	Index Future	532.18900		532.18900		532.81600	532.81600			0.00	26,609,450.00	5	746.00
ALBI	On 04/05/2017	Index Future	542.52800		542.52800		543.17100	543.17100			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	553.41100		553.41100		554.06500	554.06500			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.44690		10.44690		10.41260	10.41260		15.24	0.00	0.00	0	11,306.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.59880		10.59880		10.56250	10.56250		14.84	0.00	0.00	0	10,587.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.77560		10.77560		10.73830	10.73830		14.88	0.00	0.00	0	91.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.94210		10.94210		10.87230	10.87230		15.21	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.11110		11.11110		10.91130	10.91130		15.52	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.50720		10.50720		10.39330	10.39330		16.79	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.69270		10.69270		10.57510	10.57510		16.51	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.90650		10.90650		10.78650	10.78650		16.45	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.10630		11.10630		10.95380	10.95380		16.37	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	370.59800		370.59800		448.16930	448.16930			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.84730		13.84730		13.78810	13.78810		19.84	0.00	0.00	0	1,945.00
CHF / R	On 13/03/2017	Foreign Exchange Future	14.15950		14.15950		14.09700	14.09700		19.45	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.52220		14.52220		14.45760	14.45760		20.00	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.86500		14.86500		14.75690	14.75690		20.43	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	2.03520		2.03520		2.01720	2.01720		18.90	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	2.05360		2.05360		2.03520	2.03520		17.94	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	2.07890		2.07890		2.05980	2.05980		17.91	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.10220		2.10220		2.07720	2.07720		18.39	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	2.00770		2.00770		1.99420	1.99420		17.54	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	2.05060		2.05060		2.03680	2.03680		17.17	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.10000		2.10000		2.08600	2.08600		17.60	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

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
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	10.68967		78.44690		10.68763	78.45962			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.77394		76.17716		10.77172	76.19081			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.85167		77.70576		10.84938	77.71966			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	10.82613		82.44404		10.79831	82.64217			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.91034		79.78313		10.88148	79.98578			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.98707		81.38442		10.95727	81.59111			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	530.07300		530.07300		530.68300	530.68300			0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	540.37100		540.37100		540.99600	540.99600			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	551.21100		551.21100		551.84700	551.84700			0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.81580		1.81580		1.80260	1.80260		19.92	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.84700		1.84700		1.83330	1.83330		19.68	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.88230		1.88230		1.86830	1.86830		19.76	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.91470		1.91470		1.89520	1.89520		19.36	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	128.19353		128.19353		128.23146	128.23146			0.00	0.00	0	3,278.00
I2025	On 04/05/2017	Bond Future	130.69193		130.69193		130.73179	130.73179			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	131.98881		131.98881		132.02946	132.02946			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	107.24024		107.24024		107.27098	107.27098			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	108.29124		108.29124		108.32334	108.32334			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.46994		110.46994		110.50264	110.50264			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	133.41568		133.41568		133.45528	133.45528			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future	136.01596		136.01596		136.05752	136.05752			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	137.25347		137.25347		137.29583	137.29583			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	132.51231		132.51231		132.54995	132.54995			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	133.56681		133.56681		133.60639	133.60639			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	136.25405		136.25405		136.29442	136.29442			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

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
I2050	On 02/02/2017	Bond Future	141.91454		141.91454		141.95601	141.95601			0.00	17,029,744.80	120	24,942.00
I2050	On 04/05/2017	Bond Future	144.68013		144.68013		144.72361	144.72361			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	145.92928		145.92928		145.97372	145.97372			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	249.96200		249.96200		250.14000	250.14000			0.00	302,454,020.00	121	1,030.00
IGOV	On 04/05/2017	Index Future	254.83300		254.83300		255.01600	255.01600			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	259.96000		259.96000		260.14600	260.14600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	677.98300		677.98300		678.55900	678.55900			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future	691.15100		691.15100		691.74000	691.74000			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future	704.75600		704.75600		705.35600	705.35600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.37000		92.63000		7.38000	92.62000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.41000		92.59000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.44000		92.56000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.45000		92.55000		7.47000	92.53000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.48000		92.52000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.51000		92.49000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.54000		92.46000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.61000		92.39000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.66000		92.34000		7.73000	92.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.69000		92.31000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.71000		92.29000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.73000		92.27000		8.31000	91.69000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future	0.13790		0.13790		0.13680	0.13680			0.00	0.00	0	1,382.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.13780		0.13780		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.13790		0.13790		0.13690	0.13690			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.13830		0.13830		0.13660	0.13660			0.00	0.00	0	0.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future	10.00060		10.00060		9.92050	9.92050		16.64	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	10.13950		10.13950		10.05690	10.05690		16.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	10.30000		10.30000		10.21580	10.21580		16.37	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	10.44950		10.44950		10.33510	10.33510		16.63	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future	1.30770		1.30770		1.29820	1.29820			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.32210		1.32210		1.31230	1.31230			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.33900		1.33900		1.32900	1.32900			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.35450		1.35450		1.34090	1.34090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future	1.24540		1.24540		1.25030	1.25030			0.00	0.00	0	2,118.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future	1.24830		1.24830		1.25330	1.25330			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future	1.25120		1.25120		1.25620	1.25620			0.00	10,128,464.00	8,095	8,095.00

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
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25400		1.25400		1.25900	1.25900			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06070		1.06070		1.06120	1.06120			0.00	0.00	0	52.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06550		1.06550		1.06610	1.06610			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07070		1.07070		1.07140	1.07140			0.00	27,090,851.40	25,302	25,302.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07580		1.07580		1.07660	1.07660			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.05824		110.63854		9.04467	110.73133		9.29	0.00	26,663,888.14	241	115,625.00
R186	On 02/02/2017	Bond Future	8.00	Call	68.00000		0.06800		75.75000	0.07575	68.000	8.98	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	280.41000		0.28041		303.52000	0.30352	280.410	9.09	0.13	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	341.93000		0.34193		368.36000	0.36836	341.930	9.11	0.16	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	572.94000		0.57294		609.80000	0.60980	572.940	9.16	0.24	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	606.22000		0.60622		644.38000	0.64438	606.220	9.17	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	2,444.72000		2.44472		2,405.99000	2.40599	2,444.720	9.25	0.61	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	2,318.27000		2.31827		2,281.12000	2.28112	2,318.270	9.26	0.59	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	2,116.72000		2.11672		2,082.39000	2.08239	2,116.720	9.27	0.56	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,855.20000		1.85520		1,824.80000	1.82480	1,855.200	9.30	0.52	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,587.08000		1.58708		1,561.32000	1.56132	1,587.080	9.35	0.47	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	827.37000		0.82737		815.46000	0.81546	827.370	9.52	0.29	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	650.47000		0.65047		641.80000	0.64180	650.470	9.58	0.24	0.00	0	13,550.00
R186	On 04/05/2017	Bond Future			9.10720		112.78811		9.09292	112.88369		9.06	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.14723		109.74579		9.13235	109.84331		9.24	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			296.69262		296.69262		297.22203	297.22203			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future			302.47475		302.47475		303.01701	303.01701			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			301.66123		301.66123		302.21424	302.21424			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future			246.38136		246.38136		246.45276	246.45276			0.00	0.00	0	36,619.00
R202	On 04/05/2017	Bond Future			251.18294		251.18294		251.25788	251.25788			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			252.57198		252.57198		252.64844	252.64844			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			8.77290		98.68809		8.76461	98.72530		6.64	0.00	0.00	0	16,460.00
R2023	On 04/05/2017	Bond Future			8.81948		96.67276		8.81054	96.71156		6.64	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.85420		98.61244		8.84476	98.65202		6.32	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			7.84060		103.52714		7.83760	103.52887		0.62	0.00	0.00	0	27,039.00

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
R203	On 04/05/2017	Bond Future		7.70341	101.36525		7.69578	101.36792		0.41	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		9.45410	89.40746		9.44060	89.49970			0.00	122,130,590.36	1,366	32,061.00
R2030	On 04/05/2017	Bond Future		9.50790	91.14482		9.49382	91.23965			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future		9.55608	88.96654		9.54152	89.06319			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		9.58598	92.36573		9.56748	92.50080		12.70	0.00	0.00	0	18,016.00
R2032	On 04/05/2017	Bond Future		9.63870	90.00106		9.61949	90.13952		13.02	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future		9.68431	91.80707		9.66447	91.94839		12.72	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		9.72825	96.71883		9.70986	96.86545			0.00	0.00	0	6,557.00
R2035	On 04/05/2017	Bond Future		9.78062	94.09434		9.76155	94.24468			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.82674	95.98239		9.80708	96.13570			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		9.77475	89.05664		9.75620	89.20420		14.83	0.00	0.00	0	45,471.00
R2037	On 04/05/2017	Bond Future		9.82949	90.78717		9.81027	90.93841		14.57	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.87953	88.35127		9.85972	88.50548		14.94	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		8.02593	100.99554		8.02222	101.00186		1.94	0.00	0.00	0	30,194.00
R204	On 04/05/2017	Bond Future		8.05565	102.95778		8.05072	102.96512		1.77	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		8.04140	100.98130		8.03554	100.98876		1.60	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		9.80932	92.83307		9.79076	92.99139		15.48	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.86343	94.63702		9.84421	94.79926		15.21	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.91296	92.02791		9.89316	92.19334		15.61	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		9.81286	90.15094		9.78913	90.35570		16.18	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future		9.86488	91.90277		9.84035	92.11238		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.91241	89.36406		9.88716	89.57778		16.32	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		9.78899	93.78826		9.77043	93.95231		15.99	0.00	0.00	0	67,858.00
R2048	On 04/05/2017	Bond Future		9.83617	91.17025		9.81698	91.33835		16.49	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.87767	92.99968		9.85794	93.17109		16.15	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
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			8.29988		97.76542		8.29644	97.77408		3.17	0.00	0.00	0	85,575.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,606.24000		1.60624		1,615.98000	1.61598	1,606.240	3.29	0.87	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.35128		99.66500		8.34711	99.67470		3.00	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.38046		98.02049		8.37582	98.03038		2.89	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	738.27000		0.73827		744.43000	0.74443	738.270	2.88	0.44	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			8.49069		96.42186		8.48220	96.44995		4.54	0.00	0.00	0	33,544.00
R208	On 04/05/2017	Bond Future			8.53694		94.89216		8.52755	94.92164		4.50	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.56686		96.79623		8.55675	96.82627		4.27	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			9.66690		72.67152		9.65337	72.76160		14.74	0.00	0.00	0	63,573.00
R209	On 04/05/2017	Bond Future			9.71436		70.93247		9.70034	71.02498		15.20	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.75545		72.35585		9.74103	72.45023		14.96	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			187.53543		187.53543		187.58970	187.58970			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			188.87410		188.87410		188.93087	188.93087			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			192.67417		192.67417		192.73210	192.73210			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			146.89857		146.89857		147.29686	147.29686			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			149.76156		149.76156		150.16892	150.16892			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			150.74435		150.74435		151.15986	151.15986			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			9.47483		84.07421		9.46139	84.16339		12.44	0.00	0.00	0	50,566.00

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
R213	On 04/05/2017	Bond Future	9.52214		82.15556		9.50817	82.24716		12.77	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.56271		83.80395		9.54829	83.89742		12.53	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	9.73775		72.99110		9.71914	73.12034		15.47	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.78326		71.11083		9.76404	71.24323		15.94	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.82308		72.53767		9.80333	72.67272		15.69	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	23,527.61000	23,527.61000		23,373.51000	23,373.51000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,927.68000	23,927.68000		23,769.48000	23,769.48000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.85080	9.85080		9.78640	9.78640			16.54	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	10.01370	10.01370		9.94700	9.94700			16.05	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.20180	10.20180		10.13310	10.13310			16.17	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	4.09160	4.09160		4.07170	4.07170			16.45	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	4.07790	4.07790		4.05760	4.05760			16.23	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	4.05260	4.05260		4.03350	4.03350			16.23	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.40870	1.40870		1.39850	1.39850				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.36390	1.36390		1.35390	1.35390				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30730	1.30730		1.29790	1.29790				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25650	1.25650		1.24460	1.24460				0.00	0.00	0	0.00

Total for Derivatives : 1,096,527,754.61 109,118 4 629 462.00

Grand Total: 1,096,527,754.61 109,118 4 629 462.00