



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: 12/12/2016

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 12/12/2016	Any day expiry	13.63900	13.63900		13.75920	13.75920		23.09	0.00	68,195,000.00	5,000	0.00
\$ / R	On 13/12/2016	Any day expiry	13.64140	13.64140		13.75920	13.75920		23.19	0.00	1,404,137.20	103	250.00
\$ / R	On 14/12/2016	Any day expiry	13.64140	13.64140		13.75930	13.75930		20.78	0.00	0.00	0	251.00
\$ / R	On 15/12/2016	Any day expiry	13.64150	13.64150		13.76140	13.76140		26.95	0.00	10,053,155.00	721	1,777.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.65000	13.65000		13.76990	13.76990		21.01	0.00	230,248,200.00	16,868	319,181.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	0.35050	0.00035	0.32810	0.00033	0.350	36.32	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.59	Put	3.38290	0.00338	3.34490	0.00334	3.383	27.94	0.02	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	12.75	Put	5.07260	0.00507	4.85250	0.00485	5.073	25.79	0.03	0	25,850.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.00	Put	11.43040	0.01143	9.19690	0.00920	11.430	22.94	0.06	0	166,585.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.22	Put	32.18020	0.03218	22.48110	0.02248	32.180	22.29	0.15	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Call	363.17280	0.36317	466.78190	0.46678	363.173	21.93	0.78	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.34	Put	53.17280	0.05317	36.88190	0.03688	53.173	21.93	0.22	0	7,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.35	Put	55.33350	0.05533	38.37740	0.03838	55.334	21.90	0.23	0	4,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.40	Put	67.21860	0.06722	46.64670	0.04665	67.219	21.75	0.26	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.48	Put	90.30340	0.09030	62.94590	0.06295	90.303	21.52	0.33	0	9,347.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.50	Put	96.92140	0.09692	67.67690	0.06768	96.921	21.46	0.35	0	36,016.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Call	136.32440	0.13632	202.11670	0.20212	136.324	21.19	0.46	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.70	Put	186.32440	0.18632	132.21670	0.13222	186.324	21.19	0.54	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.75	Put	216.61620	0.21662	153.86030	0.15386	216.616	21.37	0.59	0.00	0	12,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.77	Put	229.38240	0.22938	164.37920	0.16438	229.382	21.44	0.61	0.00	0	19,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.85	Put	283.93090	0.28393	210.27310	0.21027	283.931	21.72	0.68	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.90	Put	320.64070	0.32064	241.92530	0.24193	320.641	21.90	0.72	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Call	49.30310	0.04930	81.36410	0.08136	49.303	22.26	0.21	0.00	0	23,025.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.00	Put	399.30310	0.39930	311.46410	0.31146	399.303	22.26	0.79	0.00	0	88,710.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.05	Call	40.90210	0.04090	68.94020	0.06894	40.902	22.43	0.18	0.00	0	300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.08	Call	36.48840	0.03649	62.28970	0.06229	36.488	22.54	0.16	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.09	Call	35.11360	0.03511	60.19870	0.06020	35.114	22.58	0.16	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.10	Put	483.78490	0.48378	388.26920	0.38827	483.785	22.61	0.85	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.12	Put	501.26150	0.50126	404.38610	0.40439	501.262	22.68	0.86	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.14	Put	518.90790	0.51891	420.73140	0.42073	518.908	22.75	0.87	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.15	Put	527.79160	0.52779	428.98580	0.42899	527.792	22.79	0.87	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.18	Call	24.67220	0.02467	43.96330	0.04396	24.672	22.90	0.12	0.00	0	4,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Call	22.77230	0.02277	40.93060	0.04093	22.772	22.97	0.11	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.20	Put	572.77230	0.57277	471.03060	0.47103	572.772	22.97	0.89	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Call	18.59150	0.01859	34.14900	0.03415	18.592	23.14	0.09	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.25	Put	618.59150	0.61859	514.24900	0.51425	618.592	23.14	0.91	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.30	Put	665.12590	0.66513	558.49670	0.55850	665.126	23.32	0.92	0.00	0	3,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.34	Call	12.79510	0.01280	24.44570	0.02445	12.795	23.46	0.07	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.40	Call	10.70060	0.01070	19.45810	0.01946	10.701	24.05	0.06	0.00	0	26,120.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.45	Put	809.37530	0.80938	696.14350	0.69614	809.375	24.60	0.95	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Call	8.24760	0.00825	14.03850	0.01404	8.248	25.16	0.04	0.00	0	1,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.50	Put	858.24760	0.85825	744.13850	0.74414	858.248	25.16	0.96	0.00	0	32,849.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.51	Put	868.04270	0.86804	753.77440	0.75377	868.043	25.27	0.96	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.60	Call	6.45920	0.00646	10.86040	0.01086	6.459	26.26	0.03	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.63	Put	986.02070	0.98602	870.18250	0.87018	986.021	26.60	0.97	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.66	Put	1,015.61970	1.01562	899.47200	0.89947	1,015.620	26.93	0.97	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.69	Call	5.25260	0.00525	8.72220	0.00872	5.253	27.26	0.03	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.70	Put	1,055.13720	1.05514	938.61810	0.93862	1,055.137	27.37	0.97	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.80	Put	1,154.14660	1.15415	1,036.87190	1.03687	1,154.147	28.48	0.98	0.00	0	56,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.82	Call	3.97950	0.00398	6.47840	0.00648	3.979	28.70	0.02	0.00	0	8,756.00
\$ / R	On 19/12/2016	Foreign Exchange Future	14.86	Call	3.67130	0.00367	5.93870	0.00594	3.671	29.14	0.02	0.00	0	800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Call	2.81600	0.00282	4.45030	0.00445	2.816	30.69	0.01	0.00	0	88,249.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.00	Put	1,352.81600	1.35282	1,234.55030	1.23455	1,352.816	30.69	0.99	0.00	0	29,368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.10	Call	2.10750	0.00211	3.67520	0.00368	2.108	31.33	0.01	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.20	Put	1,551.58640	1.55159	1,433.09840	1.43310	1,551.586	31.97	0.99	0.00	0	6,985.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.21	Put	1,561.54250	1.56154	1,443.03270	1.44303	1,561.543	32.03	0.99	0.00	0	3,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Call	0.91600	0.00092	1.95810	0.00196	0.916	33.24	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.40	Put	1,750.91600	1.75092	1,632.05810	1.63206	1,750.916	33.24	1.00	0.00	0	31,590.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.48	Call	0.74070	0.00074	1.66770	0.00167	0.741	33.76	0.00	0.00	0	3,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.50	Put	1,850.70290	1.85070	1,731.70340	1.73170	1,850.703	33.88	1.00	0.00	0	69,895.00

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	15.57	Put	1,920.58630	1.92059	1,801.50130	1.80150	1,920.586	34.33	1.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.68	Put	2,030.44380	2.03044	1,911.24330	1.91124	2,030.444	35.03	1.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.80	Put	2,150.33070	2.15033	2,031.02600	2.03103	2,150.331	35.80	1.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	15.85	Call	0.29340	0.00029	0.85110	0.00085	0.293	36.12	0.00	0.00	0	2,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Call	0.20700	0.00021	0.66820	0.00067	0.207	37.07	0.00	0.00	0	52,443.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.00	Put	2,350.20700	2.35021	2,230.76820	2.23077	2,350.207	37.07	1.00	0.00	0	32,950.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.11	Call	0.16190	0.00016	0.56550	0.00057	0.162	37.78	0.00	0.00	0	7,150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.31	Call	0.10570	0.00011	0.42660	0.00043	0.106	39.05	0.00	0.00	0	11,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.53	Put	2,880.10130	2.88010	2,760.42350	2.76042	2,880.101	41.62	1.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.55	Call	0.10340	0.00010	0.31660	0.00032	0.103	41.92	0.00	0.00	0	500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.69	Put	3,040.11940	3.04012	2,920.37380	2.92037	3,040.119	44.07	1.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.77	Call	0.12920	0.00013	0.25320	0.00025	0.129	45.29	0.00	0.00	0	16,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.91	Call	0.14770	0.00015	0.22270	0.00022	0.148	47.44	0.00	0.00	0	20,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	16.96	Call	0.15460	0.00015	0.21320	0.00021	0.155	48.21	0.00	0.00	0	5,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.00	Call	0.16030	0.00016	0.20610	0.00021	0.160	48.82	0.00	0.00	0	51,333.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.39	Call	0.22370	0.00022	0.15390	0.00015	0.224	54.80	0.00	0.00	0	2,800.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.50	Call	0.24420	0.00024	0.14330	0.00014	0.244	56.49	0.00	0.00	0	63,513.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.66	Call	0.27610	0.00028	0.13040	0.00013	0.276	58.94	0.00	0.00	0	15,100.00
\$ / R	On 19/12/2016	Foreign Exchange Future	17.69	Call	0.28240	0.00028	0.12820	0.00013	0.282	59.40	0.00	0.00	0	1,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	0.15940	0.00016	0.08710	0.00009	0.159	60.33	0.00	0.00	0	1,500.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.06	Call	0.13700	0.00014	0.07360	0.00007	0.137	60.33	0.00	0.00	0	1,400.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.10	Call	0.12390	0.00012	0.06580	0.00007	0.124	60.33	0.00	0.00	0	23,489.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.12	Call	0.11780	0.00012	0.06220	0.00006	0.118	60.33	0.00	0.00	0	4,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.89	Call	0.01550	0.00002	0.00650	0.00001	0.016	60.33	0.00	0.00	0	17,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	18.98	Call	0.01220	0.00001	0.00490	0.00000	0.012	60.33	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.00	Call	0.01150	0.00001	0.00460	0.00000	0.011	60.33	0.00	0.00	0	2,310.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.15	Call	0.00760	0.00001	0.00290	0.00000	0.008	60.33	0.00	0.00	0	26,053.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.25	Call	0.00580	0.00001	0.00210	0.00000	0.006	60.33	0.00	0.00	0	10,303.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.75	Call	0.00140	0.00000	0.00040	0.00000	0.001	60.33	0.00	0.00	0	150.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	0.00120	0.00000	0.00040	0.00000	0.001	60.33	0.00	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.95	Call	0.00080	0.00000	0.00020	0.00000	0.001	60.33	0.00	0.00	0	725.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.08	Call	0.00050	0.00000	0.00010	0.00000	0.001	60.33	0.00	0.00	0	750.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.16	Call	0.00040	0.00000	0.00010	0.00000	0.000	60.33	0.00	0.00	0	3,300.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.30	Call	0.00030	0.00000	0.00010	0.00000	0.000	60.33	0.00	0.00	0	10,000.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.36	Call	0.00020	0.00000	0.00010	0.00000	0.000	60.33	0.00	0.00	0	368.00
\$ / R	On 19/12/2016	Foreign Exchange Future	20.90	Call	0.00000	0.00000	0.00000	0.00000	0.000	60.33	0.00	0.00	0	32,200.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.24	Call	0.00000	0.00000	0.00000	0.00000	0.000	60.33	0.00	0.00	0	5,700.00
\$ / R	On 19/12/2016	Foreign Exchange Future	21.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	60.33	0.00	0.00	0	69,895.00
\$ / R	On 21/12/2016	Any day expiry			13.65420	13.65420	13.77410	13.77410		20.98	0.00	0.00	0	720.00
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	112.68010	0.11268	84.39350	0.08439	112.680	21.09	0.36	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	22.74830	0.02275	46.50100	0.04650	22.748	22.67	0.10	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	4.80370	0.00480	8.43310	0.00843	4.804	29.14	0.02	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry			13.67340	13.67340	13.79450	13.79450		19.66	0.00	41,372,718.40	2,966	2,412.00
\$ / R	On 29/12/2016	Any day expiry			13.67630	13.67630	13.79740	13.79740		19.61	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R		On 04/01/2017	Any day expiry		13.69330	13.69330	13.81490	13.81490		19.04	0.00	0.00	0	2,000.00	
\$ / R		On 11/01/2017	Any day expiry		13.71320	13.71320	13.83530	13.83530		18.72	0.00	0.00	0	50.00	
\$ / R		On 13/01/2017	Any day expiry		13.71890	13.71890	13.84110	13.84110		18.73	0.00	0.00	0	0.00	
\$ / R		On 13/01/2017	Any day expiry	13.95	Put	445.50930	0.44551	378.84590	0.37885	445.509	19.38	0.60	0.00	0	2,000.00
\$ / R		On 13/01/2017	Any day expiry	16.17	Call	5.65470	0.00565	7.53120	0.00753	5.655	25.37	0.02	0.00	0	2,000.00
\$ / R		On 17/01/2017	Any day expiry		13.73030	13.73030	13.85170	13.85170		18.69	0.00	37,041,800.00	2,600	2,600.00	
\$ / R		On 18/01/2017	Any day expiry		13.73290	13.73290	13.85430	13.85430		18.75	0.00	0.00	0	0.00	
\$ / R		On 18/01/2017	Any day expiry	14.28	Call	148.43780	0.14844	189.62820	0.18963	148.438	20.09	0.28	0.00	0	5,000.00
\$ / R		On 20/01/2017	Any day expiry		13.73820	13.73820	13.85960	13.85960		18.86	0.00	0.00	0	184.00	
\$ / R		On 23/01/2017	Any day expiry		13.74600	13.74600	13.86760	13.86760		18.73	0.00	0.00	0	70.00	
\$ / R		On 25/01/2017	Any day expiry		13.75130	13.75130	13.87290	13.87290		18.84	0.00	0.00	0	0.00	
\$ / R		On 25/01/2017	Any day expiry	14.10	Put	578.84570	0.57885	509.21080	0.50921	578.846	19.67	0.63	0.00	0	1,000.00
\$ / R		On 25/01/2017	Any day expiry	15.89	Call	18.45280	0.01845	24.74620	0.02475	18.453	23.50	0.04	0.00	0	1,000.00
\$ / R		On 27/01/2017	Any day expiry		13.75650	13.75650	13.87810	13.87810		18.92	0.00	0.00	0	0.00	
\$ / R		On 27/01/2017	Any day expiry	13.80	Put	393.59580	0.39360	340.29110	0.34029	393.596	19.04	0.51	0.00	0	1,000.00
\$ / R		On 27/01/2017	Any day expiry	14.41	Call	161.57480	0.16157	201.39320	0.20139	161.575	20.45	0.27	0.00	0	1,000.00
\$ / R		On 31/01/2017	Any day expiry		13.76700	13.76700	13.88870	13.88870		18.86	0.00	56,305,259.10	4,007	2,339.00	
\$ / R		On 31/01/2017	Any day expiry	14.15	Put	626.83170	0.62683	556.76520	0.55677	626.832	19.75	0.63	0.00	0	210.00
\$ / R		On 31/01/2017	Any day expiry	15.07	Call	76.08490	0.07608	98.77250	0.09877	76.085	21.76	0.14	0.00	0	210.00
\$ / R		On 17/02/2017	Any day expiry		13.81160	13.81160	13.93370	13.93370		19.15	0.00	0.00	0	0.00	
\$ / R		On 17/02/2017	Any day expiry	14.32	Put	781.17940	0.78118	707.32230	0.70732	781.179	20.19	0.65	0.00	0	1,500.00
\$ / R		On 17/02/2017	Any day expiry	15.03	Call	131.31220	0.13131	159.16830	0.15917	131.312	21.65	0.19	0.00	0	1,500.00
\$ / R		On 27/02/2017	Any day expiry		13.83770	13.83770	13.96000	13.96000		19.19	0.00	0.00	0	5,745.00	
\$ / R		On 28/02/2017	Any day expiry		13.84030	13.84030	13.96260	13.96260		19.22	0.00	0.00	0	365.00	
\$ / R		On 01/03/2017	Any day expiry		13.84290	13.84290	13.96530	13.96530		19.25	0.00	0.00	0	0.00	
\$ / R		On 13/03/2017	Foreign Exchange Future		13.87430	13.87430	13.99690	13.99690		19.27	0.00	152,700,545.80	11,006	311,002.00	
\$ / R		On 13/03/2017	Foreign Exchange Future	12.20	Put	47.74140	0.04774	43.40830	0.04341	47.741	18.80	0.08	0.00	0	250.00
\$ / R		On 13/03/2017	Foreign Exchange Future	12.50	Put	75.47590	0.07548	66.75790	0.06676	75.476	18.26	0.12	0.00	0	1,500.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.00	Put	173.68740	0.17369	150.29850	0.15030	173.687	18.40	0.23	49,952,302.06	15,983	95,797.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.03	Put	181.59720	0.18160	157.36360	0.15736	181.597	18.41	0.23	0.00	0	1,000.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.10	Put	201.03220	0.20103	174.77180	0.17477	201.032	18.43	0.25	0.00	0	4,800.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.25	Put	249.61300	0.24961	216.58620	0.21659	249.613	18.56	0.29	0.00	0	100.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.50	Put	348.24000	0.34824	305.30940	0.30531	348.240	18.85	0.37	0.00	0	2,000.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.65	Call	641.34810	0.64135	715.55080	0.71555	641.348	19.03	0.59	0.00	0	2,400.00
\$ / R		On 13/03/2017	Foreign Exchange Future	13.70	Call	615.87250	0.61587	688.24640	0.68825	615.873	19.09	0.57	0.00	0	1,603.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.00	Call	481.79300	0.48179	540.69150	0.54069	481.793	19.54	0.48	0.00	0	1.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.00	Put	607.49300	0.60749	543.79150	0.54379	607.493	19.54	0.52	0.00	0	11,320.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.10	Put	669.54620	0.66955	602.31840	0.60232	669.546	19.72	0.55	0.00	0	46,000.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.30	Call	375.99890	0.37600	424.68220	0.42468	375.999	20.09	0.40	0.00	0	200.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.30	Put	801.69890	0.80170	727.78220	0.72778	801.699	20.09	0.60	0.00	0	30,000.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.40	Call	345.81590	0.34582	391.35900	0.39136	345.816	20.27	0.38	0.00	0	7,300.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.40	Put	871.51590	0.87152	794.45900	0.79446	871.516	20.27	0.62	268,995,316.13	31,061	29,152.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.44	Call	334.39670	0.33440	378.72310	0.37872	334.397	20.34	0.37	0.00	0	100.00
\$ / R		On 13/03/2017	Foreign Exchange Future	14.44	Put	900.09670	0.90010	821.82310	0.82182	900.097	20.34	0.63	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	14.50	Call	317.93840	0.31794	360.48460	0.36048	317.938	20.45	0.35	0.00	0	750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.65	Put	1,056.18710	1.05619	971.56310	0.97156	1,056.187	20.74	0.68	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	225.93950	0.22594	257.36360	0.25736	225.940	21.25	0.27	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	216.75450	0.21675	247.07120	0.24707	216.755	21.35	0.26	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	209.68630	0.20969	239.13780	0.23914	209.686	21.43	0.25	20,810.43	6	506.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	193.03410	0.19303	220.43060	0.22043	193.034	21.62	0.23	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,529.12690	1.52913	1,431.44640	1.43145	1,529.127	21.88	0.79	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,640.99640	1.64100	1,541.66180	1.54166	1,640.996	22.10	0.81	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	140.19000	0.14019	161.66140	0.16166	140.190	22.30	0.18	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,942.01220	1.94201	1,837.54990	1.83755	1,942.012	22.67	0.85	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,978.14760	1.97815	1,873.13420	1.87313	1,978.148	22.74	0.85	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	106.90130	0.10690	123.68950	0.12369	106.901	22.84	0.14	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	90.40540	0.09041	104.78200	0.10478	90.405	23.17	0.12	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	75.34240	0.07534	87.45740	0.08746	75.342	23.54	0.10	22,610,642.12	15,980	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	59.96810	0.05997	69.71460	0.06971	59.968	24.01	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,924.22010	2.92422	2,810.24460	2.81024	2,924.220	24.36	0.93	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	39.02650	0.03903	46.07970	0.04608	39.027	24.67	0.06	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	29.88340	0.02988	35.14000	0.03514	29.883	25.05	0.04	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	10.23090	0.01023	12.66330	0.01266	10.231	25.91	0.02	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	10.11240	0.01011	12.52020	0.01252	10.112	25.91	0.02	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	5.19790	0.00520	6.53950	0.00654	5.198	25.91	0.01	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	3.26330	0.00326	4.15060	0.00415	3.263	25.91	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.22710	0.00023	0.30610	0.00031	0.227	25.91	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			13.92200	13.92200	14.04510	14.04510		19.40	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			13.95110	13.95110	14.07460	14.07460		19.43	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.95380	13.95380	14.07730	14.07730		19.43	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	620.39170	0.62039	560.67570	0.56068	620.392	19.43	0.48	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	76.36770	0.07637	86.09330	0.08609	76.368	24.36	0.09	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.95640	13.95640	14.07990	14.07990		19.44	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.97760	13.97760	14.10140	14.10140		19.41	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.98830	13.98830	14.11210	14.11210		19.44	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	554.53840	0.55454	499.31230	0.49931	554.538	19.20	0.43	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	722.23730	0.72224	656.97460	0.65697	722.237	19.60	0.50	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	325.29410	0.32529	359.83620	0.35984	325.294	21.13	0.30	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	113.31780	0.11332	127.79640	0.12780	113.318	23.46	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.13410	14.13410	14.25950	14.25950		19.52	0.00	15,109,352.90	1,069	189,120.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	624.57530	0.62458	567.49070	0.56749	624.575	19.13	0.41	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	645.29080	0.64529	587.22320	0.58722	645.291	19.18	0.42	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	776.82800	0.77683	713.00220	0.71300	776.828	19.47	0.47	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	817.57950	0.81758	752.01750	0.75202	817.579	19.56	0.48	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	847.40580	0.84741	780.50580	0.78051	847.406	19.63	0.49	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	908.53650	0.90854	839.24970	0.83925	908.536	19.76	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	650.91870	0.65092	703.23180	0.70323	650.919	19.99	0.46	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,284.58200	1.28458	1,203.29240	1.20329	1,284.582	20.52	0.61	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	405.89200	0.40589	440.86940	0.44087	405.892	21.28	0.31	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,751.55640	1.75156	1,659.63200	1.65963	1,751.556	21.43	0.70	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	332.46530	0.33247	363.57740	0.36358	332.465	21.79	0.27	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,978.36530	1.97837	1,884.07740	1.88408	1,978.365	21.79	0.73	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	320.30340	0.32030	350.52350	0.35052	320.303	21.87	0.26	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	318.60670	0.31861	348.70010	0.34870	318.607	21.88	0.26	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	295.81000	0.29581	324.20020	0.32420	295.810	22.05	0.24	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	280.59810	0.28060	307.83500	0.30784	280.598	22.17	0.23	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	257.98900	0.25799	283.47930	0.28348	257.989	22.37	0.21	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	202.32850	0.20233	223.37960	0.22338	202.328	22.93	0.17	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	114.63530	0.11464	126.64490	0.12664	114.635	25.39	0.10	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	90.31100	0.09031	104.87220	0.10487	90.311	25.86	0.08	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	45.65920	0.04566	54.13170	0.05413	45.659	25.86	0.05	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.19500	14.19500	14.32110	14.32110		19.56	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	706.36140	0.70636	646.76860	0.64677	706.361	19.25	0.42	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	152.98510	0.15299	167.39630	0.16740	152.985	24.84	0.12	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.21880	14.21880	14.34520	14.34520		19.56	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.37520	14.37520	14.50340	14.50340		19.57	0.00	0.00	0	4,455.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	277.37350	0.27737	240.74090	0.24074	277.373	18.09	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	354.28260	0.35428	316.77910	0.31678	354.283	18.34	0.24	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	494.98160	0.49498	451.30930	0.45131	494.982	18.57	0.30	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	645.28000	0.64528	591.59860	0.59160	645.280	18.84	0.36	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	650.12850	0.65013	595.94090	0.59594	650.128	18.85	0.36	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	893.13320	0.89313	828.55800	0.82856	893.133	19.41	0.44	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	950.93420	0.95093	884.49300	0.88449	950.934	19.54	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,040.37510	1.04038	971.60930	0.97161	1,040.375	19.71	0.48	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	434.74050	0.43474	466.53230	0.46653	434.741	22.04	0.28	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	372.54970	0.37255	400.46400	0.40046	372.550	22.49	0.24	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	345.40330	0.34540	371.58770	0.37159	345.403	22.72	0.23	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	341.53870	0.34154	367.47350	0.36747	341.539	22.75	0.23	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	253.47700	0.25348	269.94680	0.26995	253.477	24.26	0.17	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry			14.46850	14.46850	14.59800	14.59800		19.63	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.61780	14.61780	14.74950	14.74950		19.74	0.00	0.00	0	14,956.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	523.88030	0.52388	480.10440	0.48010	523.880	18.47	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	811.24250	0.81124	751.63550	0.75164	811.243	19.01	0.37	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	858.32610	0.85833	797.09680	0.79710	858.326	19.12	0.39	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	890.43820	0.89044	828.15780	0.82816	890.438	19.20	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	906.71170	0.90671	843.90840	0.84391	906.712	19.23	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,088.90210	1.08890	1,020.77970	1.02078	1,088.902	19.62	0.44	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,106.76290	1.10676	1,038.17320	1.03817	1,106.763	19.65	0.45	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	614.10340	0.61410	651.18800	0.65119	614.103	21.91	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	564.77340	0.56477	599.19260	0.59919	564.773	22.21	0.30	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	514.06130	0.51406	545.70360	0.54570	514.061	22.55	0.28	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	507.94590	0.50795	539.24780	0.53925	507.946	22.59	0.28	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	503.41510	0.50342	534.46690	0.53447	503.415	22.62	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	497.46030	0.49746	528.17950	0.52818	497.460	22.67	0.27	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	403.05530	0.40306	424.72850	0.42473	403.055	23.79	0.22	0.00	0	2,055.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.86350	14.86350	14.99920	14.99920		20.22	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.10920	15.10920	15.24890	15.24890		20.53	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	741.29490	0.74129	690.52290	0.69052	741.295	19.20	0.29	0.00	0	70,530.00
\$ / R MAXI	On 19/12/2016	Foreign Exchange Future			13.65000	13.65000	13.76990	13.76990		21.01	0.00	0.00	0	399.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.87430	13.87430	13.99690	13.99690		19.27	0.00	138,743.00	10	522.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.13410	14.13410	14.25950	14.25950		19.52	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.37520	14.37520	14.50340	14.50340		19.57	0.00	0.00	0	0.00
£ / R	On 15/12/2016	Any day expiry			17.27170	17.27170	17.31780	17.31780		26.73	0.00	0.00	0	14.00
£ / R	On 19/12/2016	Foreign Exchange Future			17.28370	17.28370	17.32950	17.32950		24.47	0.00	87,334,536.10	5,053	32,345.00
£ / R	On 19/12/2016	Foreign Exchange Future	15.89	Put	3.91520	0.00392	5.25860	0.00526	3.915	28.53	0.02	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Call	574.70350	0.57470	624.71170	0.62471	574.703	23.48	0.83	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	16.76	Put	51.00350	0.05100	55.21170	0.05521	51.004	23.48	0.17	0.00	0	1,050.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.13	Put	160.89710	0.16090	163.78670	0.16379	160.897	24.15	0.39	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Call	225.65660	0.22566	272.04860	0.27205	225.657	24.47	0.50	0.00	0	656.00
£ / R	On 19/12/2016	Foreign Exchange Future	17.30	Put	241.95660	0.24196	242.54860	0.24255	241.957	24.47	0.50	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Call	46.47050	0.04647	69.76780	0.06977	46.471	26.99	0.14	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	18.00	Put	762.77050	0.76277	740.26780	0.74027	762.771	26.99	0.86	0.00	0	1,000.00
£ / R	On 19/12/2016	Foreign Exchange Future	19.39	Call	1.84230	0.00184	3.76400	0.00376	1.842	33.55	0.01	0.00	0	525.00
£ / R	On 19/12/2016	Foreign Exchange Future	21.41	Put	4,126.45260	4.12645	4,080.88220	4.08088	4,126.453	46.71	1.00	0.00	0	4,885.00
£ / R	On 19/12/2016	Foreign Exchange Future	24.46	Call	0.00060	0.00060	0.00290	0.00060	0.001	54.38	0.00	0.00	0	4,885.00
£ / R	On 06/01/2017	Any day expiry			17.35710	17.35710	17.42090	17.42090		21.03	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			17.45650	17.45650	17.50260	17.50260		20.16	0.00	105,062.40	6	30.00
£ / R	On 28/02/2017	Any day expiry			17.55930	17.55930	17.60550	17.60550		20.05	0.00	0.00	0	34.00
£ / R	On 13/03/2017	Foreign Exchange Future			17.60710	17.60710	17.65330	17.65330		20.04	0.00	63,367,952.90	3,599	23,375.00
£ / R	On 31/03/2017	Any day expiry			17.67610	17.67610	17.72270	17.72270		19.87	0.00	0.00	0	89.00
£ / R	On 25/04/2017	Any day expiry			17.77150	17.77150	17.81810	17.81810		19.64	0.00	0.00	0	73.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.97800	17.97800	18.02560	18.02560		19.35	0.00	5,393,400.00	300	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			18.32740	18.32740	18.37690	18.37690		18.89	0.00	0.00	0	17.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.68320	18.68320	18.73340	18.73340		18.64	0.00	0.00	0	5,698.00
¥ / R	On 19/12/2016	Foreign Exchange Future			0.11826	0.11826	0.11973	0.11973		37.19	0.00	0.00	0	11,156.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12073	0.12073	0.12222	0.12222		24.38	0.00	3,380.47	28	137.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12361	0.12361	0.12513	0.12513		23.99	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12634	0.12634	0.12789	0.12789		23.85	0.00	0.00	0	0.00
€ / R	On 19/12/2016	Foreign Exchange Future			14.49500	14.49500	14.54010	14.54010		18.06	0.00	7,464,925.00	515	50,929.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.50	Call	0.25400	0.00025	1.53340	0.00153	0.254	31.17	0.00	0.00	0	450.00
€ / R	On 19/12/2016	Foreign Exchange Future	16.90	Put	2,405.07840	2.40508	2,360.69010	2.36069	2,405.078	33.19	1.00	0.00	0	2,961.00
€ / R	On 19/12/2016	Foreign Exchange Future	21.90	Call	0.00040	0.00000	0.00010	0.00000	0.000	63.54	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			14.62850		14.62850		14.67420	14.67420		17.59	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.63540		14.63540		14.68120	14.68120		17.72	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.65610		14.65610		14.70180	14.70180		17.79	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.73870		14.73870		14.78480	14.78480		18.10	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.75240		14.75240		14.79860	14.79860		18.04	0.00	0.00	0	26.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.79720		14.79720		14.84370	14.84370		18.08	0.00	11,245,872.00	760	45,466.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	304.32040		0.30432		294.14030	0.29414	304.320	17.79	0.33	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	14.80	Call	531.49600		0.53150		562.66720	0.56267	531.496	18.08	0.52	0.00	0	500.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	186.02380		0.18602		202.78300	0.20278	186.024	19.81	0.23	0.00	0	680.00
€ / R	On 13/03/2017	Foreign Exchange Future	17.17	Call	61.57930		0.06158		70.83450	0.07083	61.579	21.24	0.09	0.00	0	1,000.00
€ / R	On 15/03/2017	Any day expiry			14.80430		14.80430		14.85090	14.85090		18.12	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.86210		14.86210		14.90910	14.90910		18.15	0.00	0.00	0	7.00
€ / R	On 19/06/2017	Foreign Exchange Future			15.14840		15.14840		15.19640	15.19640		18.15	0.00	1,514,840.00	100	78,242.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.48260		15.48260		15.53080	15.53080		18.25	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.82250		15.82250		15.87190	15.87190		18.35	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			99.17033		99.17033		99.00563	99.00563			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			96.32400		96.32400		96.15555	96.15555			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			95.16314		95.16314		94.99527	94.99527			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			97.31597		97.31597		97.14854	97.14854			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			101.01372		101.01372		100.84864	100.84864			0.00	0.00	0	0.00
1Y STND	On 19/12/2016	Interest Rate Swap			100.06871		100.06871		100.06871	100.06871			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00766		100.00766		100.00820	100.00820			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.63030		99.63030		99.63311	99.63311			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.68344		99.68344		99.68379	99.68379			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.96552		99.96552		99.96732	99.96732			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.98748		99.98748		99.98943	99.98943			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.29463		99.29463		99.29334	99.29334			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.98634		98.98634		98.98417	98.98417			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			99.08669		99.08669		99.07986	99.07986			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.61000		99.61000		99.60000	99.60000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			98.25458		98.25458		98.20827	98.20827			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.62929		97.62929		97.57941	97.57941			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.97119		96.97119		96.92128	96.92128			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			97.29482		97.29482		97.24135	97.24135			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.57703		99.57703		99.51918	99.51918			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future			511.47000		511.47000		511.72400	511.72400			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future			521.36900		521.36900		521.63900	521.63900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			531.78700		531.78700		532.06700	532.06700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 02/02/2017	Index Future	591.38600		591.38600		592.04700	592.04700			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	602.83200		602.83200		603.51800	603.51800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	614.87700		614.87700		615.58300	615.58300			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	536.81800		536.81800		537.32700	537.32700			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	547.20800		547.20800		547.73900	547.73900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	558.14200		558.14200		558.68800	558.68800			0.00	0.00	0	0.00
AU\$ / R	On 19/12/2016	Foreign Exchange Future	10.23630		10.23630		10.28730	10.28730		15.87	0.00	0.00	0	8,043.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.38440		10.38440		10.43680	10.43680		14.28	0.00	0.00	0	12,259.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.55680		10.55680		10.61030	10.61030		14.42	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.71910		10.71910		10.77370	10.77370		14.73	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.88360		10.88360		10.93980	10.93980		15.00	0.00	0.00	0	0.00
CAD/ R	On 19/12/2016	Foreign Exchange Future	10.41180		10.41180		10.45310	10.45310		17.89	0.00	0.00	0	12.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.59520		10.59520		10.63720	10.63720		16.41	0.00	0.00	0	160.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.80630		10.80630		10.84930	10.84930		16.45	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.00270		11.00270		11.04710	11.04710		16.30	0.00	0.00	0	0.00
CF CANDO CAGZ	On 19/12/2016	Can-Do Future	608.77100		608.77100		498.63110	498.63110			0.00	0.00	0	20,000.00
CHF / R	On 19/12/2016	Foreign Exchange Future	13.45300		13.45300		13.50490	13.50490		23.15	0.00	0.00	0	1,712.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.74990		13.74990		13.80330	13.80330		18.73	0.00	0.00	0	121.00
CHF / R	On 19/06/2017	Foreign Exchange Future	14.09510		14.09510		14.15070	14.15070		19.25	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.42470		14.42470		14.48090	14.48090		19.53	0.00	0.00	0	0.00
CNH / R	On 19/12/2016	Foreign Exchange Future	1.96700		1.96700		1.98590	1.98590		19.25	0.00	0.00	0	10.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.97450		1.97450		1.99430	1.99430		17.48	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99110		1.99110		2.01440	2.01440		17.75	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01010		2.01010		2.03330	2.03330		18.07	0.00	0.00	0	0.00
DKK / R	On 19/12/2016	Foreign Exchange Future	1.95070		1.95070		1.95670	1.95670		18.70	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.99150		1.99150		1.99780	1.99780		17.14	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.03930		2.03930		2.04570	2.04570		17.36	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.56256	79.24568		10.54813	79.33717				0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future	10.64346	76.98597		10.62832	77.08067				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.71780	78.52493		10.70207	78.62207				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	10.69960	83.35204		10.68514	83.45694				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.78036	80.70294		10.76520	80.81141				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.85374	82.31646		10.83801	82.42767				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	534.71300	534.71300		535.20900	535.20900				0.00	0.00	0	487.00
GOVI	On 04/05/2017	GOVI	545.06200	545.06200		545.57900	545.57900				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	555.95300	555.95300		556.48500	556.48500				0.00	0.00	0	0.00
HK\$/R	On 19/12/2016	Foreign Exchange Future	1.75950	1.75950		1.77460	1.77460			20.56	0.00	0.00	0	16,430.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.78800	1.78800		1.80390	1.80390			19.00	0.00	0.00	0	3,500.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.81950	1.81950		1.83790	1.83790			18.79	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.84980	1.84980		1.86890	1.86890			19.07	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	126.06534	126.06534		126.17244	126.17244				0.00	2,521,306.80	20	3,231.00
I2025	On 04/05/2017	Bond Future	128.51343	128.51343		128.62489	128.62489				0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	129.75580	129.75580		129.87047	129.87047				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	105.95920	105.95920		105.97003	105.97003				0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future	106.97713	106.97713		106.99000	106.99000				0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.12121	109.12121		109.13508	109.13508				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	130.16667	130.16667		130.39963	130.39963				0.00	20,826,667.20	160	22,790.00
I2038	On 04/05/2017	Bond Future	132.69439	132.69439		132.93437	132.93437				0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	133.85398	133.85398		134.09967	134.09967				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	129.36489	129.36489		129.37805	129.37805				0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future	130.34802	130.34802		130.36370	130.36370				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
I2046	On 03/08/2017	Bond Future		132.96067	132.96067		132.97753	132.97753			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		138.16543	138.16543		137.85754	137.85754			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		140.84843	140.84843		140.53714	140.53714			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		142.00854	142.00854		141.69236	141.69236			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		246.34500	246.34500		246.41100	246.41100			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		251.12800	251.12800		251.20100	251.20100			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.16000	256.16000		256.23700	256.23700			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		669.81000	669.81000		669.92200	669.92200			0.00	0.00	0	155.00
ILBI	On 04/05/2017	Index Future		682.80800	682.80800		682.92500	682.92500			0.00	0.00	0	0.00
ILBI	On 03/08/2017	Index Future		696.25000	696.25000		696.36800	696.36800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.39000	92.61000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.42000	92.58000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.43000	92.57000		7.45000	92.55000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.45000	92.55000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.47000	92.53000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.49000	92.51000		7.54000	92.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.53000	92.47000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.56000	92.44000		7.66000	92.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.59000	92.41000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.62000	92.38000		7.71000	92.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.64000	92.36000		7.73000	92.27000			0.00	0.00	0	0.00
KES / R	On 19/12/2016	Foreign Exchange Future		0.13370	0.13370		0.13480	0.13480			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.13300	0.13300		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.13290	0.13290		0.13470	0.13470			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.13430	0.13430		0.13420	0.13420			0.00	0.00	0	1,382.00
NZ\$ / R	On 19/12/2016	Foreign Exchange Future		9.81740	9.81740		9.85550	9.85550		17.10	0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.95370	9.95370		9.99250	9.99250		15.69	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		10.11010	10.11010		10.15010	10.15010		15.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		10.25500	10.25500		10.29640	10.29640		15.92	0.00	0.00	0	0.00
PULA / R	On 19/12/2016	Foreign Exchange Future		1.27960	1.27960		1.28730	1.28730			0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.29910	1.29910		1.30710	1.30710			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.31430	1.31430		1.31840	1.31840			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.32350	1.32350		1.33030	1.33030			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
QUANTO £ / \$	On 19/12/2016	Foreign Exchange Future			1.26620		1.26620		1.25850	1.25850			0.00	0.00	0	2.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.26900		1.26900		1.26120	1.26120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.27200		1.27200		1.26410	1.26410			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.27490		1.27490		1.26710	1.26710			0.00	0.00	0	0.00
QUANTO € / \$	On 19/12/2016	Foreign Exchange Future			1.06190		1.06190		1.05590	1.05590			0.00	0.00	0	2.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06650		1.06650		1.06050	1.06050			0.00	0.00	0	10.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07180		1.07180		1.06570	1.06570			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07700		1.07700		1.07080	1.07080			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.92964		111.52214		8.90956	111.66098		9.24	0.00	0.00	0	114,336.00
R186	On 02/02/2017	Bond Future	8.00	Call	66.33000		0.06633		83.61000	0.08361	66.330	8.93	0.04	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	309.85000		0.30985		359.80000	0.35980	309.850	9.05	0.16	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	382.68000		0.38268		439.59000	0.43959	382.680	9.07	0.19	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	658.76000		0.65876		736.50000	0.73650	658.760	9.12	0.28	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	698.82000		0.69882		779.05000	0.77905	698.820	9.12	0.29	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,762.69000		1.76269	1,733.26000	1.73326	1,762.690	9.20	0.54	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,652.31000		1.65231	1,625.95000	1.62595	1,652.310	9.21	0.51	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,478.68000		1.47868	1,457.15000	1.45715	1,478.680	9.22	0.48	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,258.15000		1.25815	1,242.76000	1.24276	1,258.150	9.25	0.43	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,038.65000		1.03865	1,029.31000	1.02931	1,038.650	9.30	0.38	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	463.77000		0.46377	467.69000	0.46769	463.770	9.47	0.20	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	343.71000		0.34371	349.29000	0.34929	343.710	9.53	0.16	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.97445		113.68098		8.95325	113.82448		9.02	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.01025		110.64797		8.98805	110.79512		9.29	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			294.72873		294.72873		294.75861	294.75861			0.00	1,473,643.65	5	1,246.00
R197	On 04/05/2017	Bond Future			300.45184		300.45184		300.48782	300.48782			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.57013		299.57013		299.60888	299.60888			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			243.22096		243.22096		243.24576	243.24576			0.00	0.00	0	36,620.00
R202	On 04/05/2017	Bond Future			247.94385		247.94385		247.97374	247.97374			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			249.24646		249.24646		249.27853	249.27853			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			8.67391		99.13355		8.65888	99.20141		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future			8.71671		97.12005		8.70046	97.19101		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.74742		99.06131		8.73011	99.13433		6.35	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
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	7.73530		103.58798		7.70931	103.60301		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future	7.54610		101.42015		7.49699	101.43730		0.39	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	9.34126		90.18251		9.32642	90.28513			0.00	0.00	0	36,961.00
R2030	On 04/05/2017	Bond Future	9.39216		91.92849		9.37657	92.03478			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.43735		89.75891		9.42113	89.86792			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	9.48818		93.08315		9.46831	93.22993		12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future	9.53861		90.72595		9.51786	90.87730		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.58195		92.53964		9.56045	92.69461		12.83	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	9.59953		97.75263		9.58479	97.87214			0.00	0.00	0	6,944.00
R2035	On 04/05/2017	Bond Future	9.64875		95.14158		9.63334	95.26514			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.69169		97.04337		9.67572	97.17006			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	9.65687		90.00092		9.64209	90.12043		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future	9.70882		91.74345		9.69339	91.86689		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.75602		89.31970		9.74003	89.44629		15.07	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	7.93534		101.15013		7.91356	101.18734		1.94	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	7.95484		103.10815		7.92820	103.14793		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.92719		101.12690		7.89485	101.16818		1.58	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future	9.67626		93.97798		9.66657	94.06227		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.72715		95.79757		9.71697	95.88522		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.77340		93.20439		9.76283	93.29450		15.76	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	9.68006		91.30721		9.67035	91.39276		16.16	0.00	0.00	0	20,651.00
R2044	On 04/05/2017	Bond Future	9.72894		93.07503		9.71876	93.16387		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.77327		90.55274		9.76272	90.64397		16.49	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

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 02/02/2017	Bond Future			9.65597		94.97587		9.64629	95.06338		15.99	0.00	0.00	0	68,138.00
R2048	On 04/05/2017	Bond Future			9.70009		92.37450		9.68995	92.46539		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.73855		94.22090		9.72804	94.31436		16.34	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			8.18421		98.05716		8.16853	98.09679		3.17	0.00	0.00	0	75,635.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,848.06000		1.84806	1,889.53000	1.88953	1,848.060		3.29	0.93	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.22658		99.95548		8.20851	99.99766		2.90	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.24512		98.30922		8.22467	98.35294		2.86	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	838.72000		0.83872	865.76000	0.86576	838.720		2.85	0.48	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			8.34968		96.88967		8.33436	96.94066		4.53	0.00	0.00	0	33,611.00
R208	On 04/05/2017	Bond Future			8.38761		95.36232		8.37061	95.41603		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.40834		97.26854		8.38979	97.32400		4.24	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			9.54447		73.49304		9.52967	73.59333		14.68	0.00	0.00	0	66,540.00
R209	On 04/05/2017	Bond Future			9.58919		71.76490		9.57378	71.86841		15.15	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.62758		73.19950		9.61167	73.30554		15.07	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			186.07304		186.07304		186.09216	186.09216			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future			187.36845		187.36845		187.39133	187.39133			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			191.12405		191.12405		191.14886	191.14886			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			145.59233		145.59233		145.67694	145.67694			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.41965		148.41965		148.50862	148.50862			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.36277		149.36277		149.45458	149.45458			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 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	9.35683		84.86192		9.34203	84.96147		12.38	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.40129		82.95280		9.38580	83.05578		12.72	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.43898		84.61086		9.42291	84.71648		12.61	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	9.60500		73.92162		9.59022	74.02647		15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.64757		72.05442		9.63220	72.16262		15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.68446		73.49465		9.66860	73.60551		15.82	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	22,786.65000	22,786.65000		22,940.26000	22,940.26000				0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	23,139.43000	23,139.43000		23,297.84000	23,297.84000				0.00	0.00	0	0.00
SGD / R	On 19/12/2016	Foreign Exchange Future	9.57360	9.57360		9.63380	9.63380			16.68	0.00	0.00	0	153.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.73060	9.73060		9.79350	9.79350			15.48	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.91260	9.91260		9.98020	9.98020			15.57	0.00	0.00	0	0.00
TRY / R	On 19/12/2016	Foreign Exchange Future	3.91470	3.91470		3.95910	3.95910			20.69	0.00	0.00	0	83.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.90070	3.90070		3.94440	3.94440			17.06	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.87260	3.87260		3.91800	3.91800			16.99	0.00	0.00	0	0.00
ZMW / R	On 19/12/2016	Foreign Exchange Future	1.38040	1.38040		1.39430	1.39430				0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33860	1.33860		1.35060	1.35060				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28980	1.28980		1.29600	1.29600				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23260	1.23260		1.24480	1.24480				0.00	0.00	0	0.00
Total for Derivatives :												1,155,399,568.66	117,926	4 641 351.00
Grand Total:												1,155,399,568.66	117,926	4 641 351.00