



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: 20/12/2016

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 21/12/2016	Any day expiry	14.05390	14.05390		14.09170	14.09170		25.94	0.00	0.00	0	720.00	
\$ / R	On 21/12/2016	Any day expiry	13.50	Put	1.42660	0.00143	8.01930	0.00802	1.427	35.65	0.02	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	14.30	Call	20.63690	0.02064	41.97510	0.04198	20.637	33.24	0.16	0.00	0	20,000.00
\$ / R	On 21/12/2016	Any day expiry	15.00	Call	0.70830	0.00071	2.83200	0.00283	0.708	49.40	0.01	0.00	0	20,000.00
\$ / R	On 28/12/2016	Any day expiry	14.06080		14.06080	14.10300	14.10300		19.76	0.00	17,963,804.40	1,268	3,901.00	
\$ / R	On 29/12/2016	Any day expiry	14.06220		14.06220	14.10490	14.10490		19.62	0.00	0.00	0	0.00	
\$ / R	On 04/01/2017	Any day expiry	14.07250		14.07250	14.12130	14.12130		18.49	0.00	0.00	0	2,250.00	
\$ / R	On 11/01/2017	Any day expiry	14.09590		14.09590	14.14150	14.14150		18.45	0.00	0.00	0	50.00	
\$ / R	On 13/01/2017	Any day expiry	14.10260		14.10260	14.14720	14.14720		18.53	0.00	5,546,580.00	390	390.00	
\$ / R	On 13/01/2017	Any day expiry	13.95	Put	191.93880	0.19194	178.75470	0.17875	191.939	18.20	0.40	0.00	0	2,000.00
\$ / R	On 13/01/2017	Any day expiry	16.17	Call	7.52170	0.00752	7.74310	0.00774	7.522	26.05	0.02	0.00	0	2,000.00
\$ / R	On 17/01/2017	Any day expiry	14.11600		14.11600	14.15880	14.15880		18.22	0.00	0.00	0	2,600.00	
\$ / R	On 18/01/2017	Any day expiry	14.11930		14.11930	14.16170	14.16170		18.27	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	225.91960	0.22592	247.46340	0.24746	225.920	18.75	0.43	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	14.12600		14.12600	14.16750	14.16750		18.39	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	14.13600		14.13600	14.17610	14.17610		18.39	0.00	0.00	0	70.00	

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 25/01/2017	Any day expiry			14.14210	14.14210		14.18180	14.18180		18.56	0.00	0.00	0	0.00
\$ / R	14.10	Put	On 25/01/2017	Any day expiry	306.60180	0.30660	291.83650	0.29184	306.602	18.50	0.47	0.00	0	1,000.00			
\$ / R	15.89	Call	On 25/01/2017	Any day expiry	23.35310	0.02335	26.46020	0.02646	23.353	22.80	0.06	0.00	0	1,000.00			
\$ / R			On 27/01/2017	Any day expiry	14.14770	14.14770	14.18730	14.18730		18.69	0.00	0.00	0	1,289.00			
\$ / R	13.80	Put	On 27/01/2017	Any day expiry	183.95750	0.18396	173.89960	0.17390	183.958	18.29	0.33	0.00	0	1,000.00			
\$ / R	14.41	Call	On 27/01/2017	Any day expiry	239.41510	0.23942	257.72180	0.25772	239.415	19.33	0.40	0.00	0	1,000.00			
\$ / R			On 31/01/2017	Any day expiry	14.15890	14.15890	14.19850	14.19850		18.65	0.00	670,196.50	47	2,339.00			
\$ / R	14.15	Put	On 31/01/2017	Any day expiry	352.70180	0.35270	336.99130	0.33699	352.702	18.65	0.48	0.00	0	210.00			
\$ / R	15.07	Call	On 31/01/2017	Any day expiry	106.21560	0.10622	116.39480	0.11639	106.216	20.77	0.20	0.00	0	210.00			
\$ / R			On 17/02/2017	Any day expiry	14.20630	14.20630	14.24580	14.24580		19.04	0.00	4,868,256.00	340	340.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	500.36050	0.50036	481.05100	0.48105	500.361	19.29	0.53	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	181.59050	0.18159	193.76140	0.19376	181.590	20.76	0.26	0.00	0	1,500.00			
\$ / R			On 27/02/2017	Any day expiry	14.23360	14.23360	14.27320	14.27320		19.05	0.00	7,383,658.00	515	5,745.00			
\$ / R			On 28/02/2017	Any day expiry	14.23620	14.23620	14.27590	14.27590		19.08	0.00	1,670,350.50	117	720.00			
\$ / R			On 01/03/2017	Any day expiry	14.23890	14.23890	14.27860	14.27860		19.12	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	14.27080	14.27080	14.31120	14.31120		19.12	0.00	357,212,394.80	25,031	462,991.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	26.92950	0.02693	25.85980	0.02586	26.929	20.09	0.05	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	39.94970	0.03995	38.33480	0.03833	39.950	19.15	0.07	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	83.90560	0.08391	80.51800	0.08052	83.906	18.11	0.13	1,793,386.98	990	95,797.00			
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	88.65340	0.08865	85.08410	0.08508	88.653	18.12	0.14	0.00	0	1,000.00			
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	100.51920	0.10052	96.50110	0.09650	100.519	18.14	0.15	0.00	0	4,800.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	129.90310	0.12990	124.80060	0.12480	129.903	18.20	0.18	0.00	0	100.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	192.08180	0.19208	184.81360	0.18481	192.082	18.28	0.25	0.00	0	2,000.00			
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	860.75530	0.86076	891.40290	0.89140	860.755	18.42	0.71	0.00	0	2,400.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	828.62320	0.82862	858.67520	0.85868	828.623	18.48	0.69	0.00	0	1,603.00			
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	653.03460	0.65303	679.30140	0.67930	653.035	18.83	0.60	0.00	0	501.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	382.23460	0.38223	368.10140	0.36810	382.235	18.83	0.40	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	430.24330	0.43024	414.79740	0.41480	430.243	18.95	0.43	0.00	0	46,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	507.53900	0.50754	528.92770	0.52893	507.539	19.21	0.51	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	536.73900	0.53674	517.72770	0.51773	536.739	19.21	0.49	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	466.79360	0.46679	486.87960	0.48688	466.794	19.40	0.48	0.00	0	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	595.99360	0.59599	575.67960	0.57568	595.994	19.40	0.52	0.00	0	29,152.00			
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	451.32260	0.45132	470.89500	0.47090	451.323	19.47	0.47	0.00	0	100.00			
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	620.52260	0.62052	599.69500	0.59969	620.523	19.47	0.53	0.00	0	100.00			
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	428.97220	0.42897	447.78640	0.44779	428.972	19.59	0.45	0.00	0	750.00			
\$ / R	14.65	Put	On 13/03/2017	Foreign Exchange Future	756.62410	0.75662	733.20660	0.73321	756.624	19.86	0.59	0.00	0	100.00			
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	301.47350	0.30147	315.52920	0.31553	301.473	20.35	0.34	0.00	0	1,000.00			
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	288.66630	0.28867	302.17380	0.30217	288.666	20.44	0.33	0.00	0	3,000.00			
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	278.88270	0.27888	291.87950	0.29188	278.883	20.52	0.32	0.00	0	506.00			
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	255.82740	0.25583	267.95900	0.26796	255.827	20.71	0.30	0.00	0	7,300.00			
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,187.86840	1.18787	1,158.55040	1.15855	1,187.868	20.97	0.73	0.00	0	90.00			
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,293.61430	1.29361	1,263.32510	1.26333	1,293.614	21.22	0.75	0.00	0	7,160.00			
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future	184.35560	0.18436	193.64250	0.19364	184.356	21.46	0.23	0.00	0	30,000.00			
\$ / R	15.50	Call	On 13/03/2017	Foreign Exchange Future	181.21500	0.18122	190.36950	0.19037	181.215	21.50	0.23	0.00	0	1,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,581.90020	1.58190	1,549.43550	1.54944	1,581.900	21.89	0.81	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	1,616.47990	1.61648	1,584.09570	1.58410	1,616.480	21.95	0.81	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	139.49990	0.13950	147.27460	0.14727	139.500	22.04	0.18	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	116.42390	0.11642	123.23480	0.12323	116.424	22.35	0.15	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	95.47360	0.09547	101.35980	0.10136	95.474	22.69	0.13	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	74.28960	0.07429	79.18190	0.07918	74.290	23.12	0.10	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,538.71430	2.53871	2,502.46550	2.50247	2,538.714	23.51	0.92	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	47.80980	0.04781	51.33640	0.05134	47.810	23.89	0.07	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	37.71130	0.03771	39.84200	0.03984	37.711	24.51	0.06	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	18.40970	0.01841	17.59320	0.01759	18.410	27.01	0.03	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	18.30390	0.01830	17.47450	0.01747	18.304	27.04	0.03	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	10.45130	0.01045	9.99350	0.00999	10.451	27.28	0.02	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	6.77890	0.00678	6.42880	0.00643	6.779	27.28	0.01	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.56080	0.00056	0.50540	0.00051	0.561	27.28	0.00	0.00	0	1,800.00
\$ / R	On 31/03/2017	Any day expiry			14.31910	14.31910	14.36010	14.36010		19.27	0.00	0.00	0	1,561.00
\$ / R	On 11/04/2017	Any day expiry			14.34900	14.34900	14.39010	14.39010		19.31	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			14.35170	14.35170	14.39280	14.39280		19.31	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	411.38580	0.41139	397.20020	0.39720	411.386	18.81	0.37	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	91.92090	0.09192	96.03500	0.09604	91.921	23.49	0.11	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			14.35440	14.35440	14.39550	14.39550		19.33	0.00	0.00	0	0.00
\$ / R	On 18/04/2017	Any day expiry			14.36800	14.36800	14.40910	14.40910		19.33	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			14.37610	14.37610	14.41730	14.41730		19.37	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			14.38700	14.38700	14.42820	14.42820		19.33	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	363.47910	0.36348	350.81530	0.35082	363.479	18.56	0.33	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	499.00110	0.49900	482.73710	0.48274	499.001	18.95	0.41	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	416.31350	0.41631	430.46070	0.43046	416.313	20.36	0.37	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	142.13610	0.14214	147.78290	0.14778	142.136	22.79	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.53630	14.53630	14.57800	14.57800		19.42	0.00	316,644,222.90	21,783	202,435.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	124.84300	0.12484	0.00000	0.00000	124.843	17.86	0.13	65,233,096.50	34,505	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	179.87430	0.17987	175.28540	0.17529	179.874	17.96	0.17	25,986,585.60	10,320	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	436.25450	0.43625	423.33280	0.42333	436.254	18.49	0.33	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	453.36700	0.45337	439.51150	0.43951	453.367	18.54	0.34	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	511.56290	0.51156	496.21540	0.49622	511.563	18.71	0.36	52,037,294.40	9,800	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	563.84730	0.56385	547.22290	0.54722	563.847	18.85	0.39	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	573.65230	0.57365	0.00000	0.00000	573.652	18.88	0.39	100,464,869.12	17,600	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	598.54870	0.59855	581.11070	0.58111	598.549	18.94	0.40	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	624.00710	0.62401	605.98310	0.60598	624.007	19.01	0.41	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	676.57050	0.67657	657.38500	0.65739	676.571	19.14	0.43	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	807.14940	0.80715	827.70560	0.82771	807.149	19.36	0.53	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,010.14750	1.01015	985.03210	0.98503	1,010.148	19.88	0.54	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	500.81740	0.50082	513.02510	0.51303	500.817	20.59	0.37	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,439.07780	1.43908	1,408.97600	1.40898	1,439.078	20.74	0.64	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	411.21640	0.41122	421.25260	0.42125	411.216	21.16	0.32	81,650,257.92	17,600	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,654.91640	1.65492	1,623.25260	1.62325	1,654.916	21.16	0.68	0.00	0	3,155.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	396.68420	0.39668	406.36050	0.40636	396.684	21.26	0.31	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	394.65650	0.39466	404.28130	0.40428	394.657	21.28	0.31	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	367.41120	0.36741	376.35230	0.37635	367.411	21.48	0.29	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	348.18680	0.34819	357.19710	0.35720	348.187	21.60	0.28	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	330.00100	0.33000	338.58700	0.33859	330.001	21.72	0.26	79,682,123.52	20,640	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	319.56810	0.31957	327.90770	0.32791	319.568	21.79	0.26	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	249.01770	0.24902	255.66130	0.25566	249.018	22.34	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	128.40710	0.12841	131.86010	0.13186	128.407	24.38	0.11	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	106.20940	0.10621	109.34550	0.10935	106.209	25.22	0.09	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	57.65670	0.05766	61.57880	0.06158	57.657	25.64	0.06	0.00	0	3,155.00
\$ / R	On 12/07/2017	Any day expiry			14.59870	14.59870	14.64070	14.64070		19.46	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	510.11780	0.51012	495.35680	0.49536	510.118	18.64	0.35	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	174.10440	0.17410	176.91030	0.17691	174.104	23.92	0.14	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.62310	14.62310	14.66530	14.66530		19.46	0.00	0.00	0	70.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.78320	14.78320	14.82620	14.82620		19.56	0.00	0.00	0	5,842.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	170.14970	0.17015	163.70680	0.16371	170.150	17.18	0.14	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	233.07490	0.23307	225.07880	0.22508	233.075	17.61	0.18	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	356.56820	0.35657	347.89960	0.34790	356.568	18.18	0.24	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	479.33560	0.47934	467.70510	0.46771	479.336	18.42	0.30	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	483.17860	0.48318	471.45490	0.47145	483.179	18.42	0.30	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	684.46940	0.68447	667.15920	0.66716	684.469	18.83	0.37	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	735.20200	0.73520	717.00860	0.71701	735.202	18.96	0.39	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	814.73000	0.81473	795.22140	0.79522	814.730	19.14	0.42	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	520.16330	0.52016	530.94580	0.53095	520.163	21.52	0.32	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	444.29780	0.44430	453.44750	0.45345	444.298	21.96	0.28	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	411.12320	0.41112	419.54600	0.41955	411.123	22.18	0.26	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	406.39680	0.40640	414.71650	0.41472	406.397	22.21	0.26	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	287.21730	0.28722	291.88770	0.29189	287.217	23.40	0.19	0.00	0	3,099.00
\$ / R	On 23/10/2017	Any day expiry			14.87720	14.87720	14.92070	14.92070		19.61	0.00	0.00	0	334.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.02740	15.02740	15.07180	15.07180		19.68	0.00	5,409,864.00	360	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	383.26140	0.38326	372.42220	0.37242	383.261	17.89	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	631.35390	0.63135	616.73870	0.61674	631.354	18.52	0.32	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	670.53560	0.67054	655.03300	0.65503	670.536	18.59	0.33	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	697.39450	0.69739	681.28750	0.68129	697.394	18.64	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	711.03980	0.71104	694.62900	0.69463	711.040	18.66	0.34	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	870.52420	0.87052	851.56600	0.85157	870.524	19.00	0.39	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	886.60030	0.88660	867.44470	0.86744	886.600	19.04	0.39	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	713.44090	0.71344	725.76370	0.72576	713.441	21.38	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	655.10620	0.65511	666.45700	0.66646	655.106	21.67	0.34	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	595.04670	0.59505	605.38250	0.60538	595.047	22.00	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	587.79770	0.58780	598.00750	0.59801	587.798	22.05	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	582.42690	0.58243	592.54860	0.59255	582.427	22.08	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	575.36650	0.57537	585.36520	0.58537	575.367	22.12	0.30	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	451.88350	0.45188	459.75360	0.45975	451.883	23.01	0.25	0.00	0	2,055.00

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 19/03/2018		Foreign Exchange Future	15.27690	15.27690		15.31940	15.31940		20.19	0.00	0.00	0	70.00
\$ / R	On 18/06/2018		Foreign Exchange Future	15.52670	15.52670		15.56710	15.56710		20.54	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	13.64	Put	597.05000	0.59705		584.14570	0.58415	597.050	18.82	0.25	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017		Foreign Exchange Future	14.27080	14.27080		14.31120	14.31120		19.12	0.00	285,416.00	20	520.00
\$ / R MAXI	On 19/06/2017		Foreign Exchange Future	14.53630	14.53630		14.57800	14.57800		19.42	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017		Foreign Exchange Future	14.78320	14.78320		14.82620	14.82620		19.56	0.00	0.00	0	0.00
£ / R	On 06/01/2017		Any day expiry	17.36390	17.36390		17.50740	17.50740		21.73	0.00	0.00	0	0.00
£ / R	On 31/01/2017		Any day expiry	17.47910	17.47910		17.60940	17.60940		20.45	0.00	0.00	0	30.00
£ / R	On 28/02/2017		Any day expiry	17.58480	17.58480		17.71530	17.71530		20.16	0.00	247,156.00	14	48.00
£ / R	On 13/03/2017		Foreign Exchange Future	17.63200	17.63200		17.76350	17.76350		20.12	0.00	405,536.00	23	44,174.00
£ / R	On 13/03/2017	17.00	Call	1,000.42910	1.00043		1,088.36380	1.08836	1,000.429	19.29	0.67	0.00	0	500.00
£ / R	On 13/03/2017	18.50	Call	382.17370	0.38217		423.54080	0.42354	382.174	21.43	0.34	0.00	0	1,200.00
£ / R	On 13/03/2017	19.00	Call	273.90500	0.27390		304.90150	0.30490	273.905	22.20	0.26	0.00	0	600.00
£ / R	On 13/03/2017	21.00	Call	65.38460	0.06538		75.63410	0.07563	65.385	24.42	0.07	0.00	0	1,200.00
£ / R	On 31/03/2017		Any day expiry	17.69950	17.69950		17.83210	17.83210		19.98	0.00	0.00	0	89.00
£ / R	On 25/04/2017		Any day expiry	17.79630	17.79630		17.92910	17.92910		19.72	0.00	0.00	0	73.00
£ / R	On 19/06/2017		Foreign Exchange Future	18.00180	18.00180		18.13550	18.13550		19.44	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017		Foreign Exchange Future	18.35180	18.35180		18.48990	18.48990		18.90	0.00	0.00	0	17.00
£ / R	On 18/12/2017		Foreign Exchange Future	18.70400	18.70400		18.84660	18.84660		18.65	0.00	0.00	0	5,698.00
¥ / R	On 13/03/2017		Foreign Exchange Future	0.12133	0.12133		0.12261	0.12261		17.19	0.00	0.00	0	320.00
¥ / R	On 19/06/2017		Foreign Exchange Future	0.12418	0.12418		0.12550	0.12550		17.21	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017		Foreign Exchange Future	0.12691	0.12691		0.12827	0.12827		23.12	0.00	0.00	0	0.00
€ / R	On 20/12/2016		Any day expiry	14.57840	14.57840		15.85050	15.85050		13.85	0.00	0.00	0	0.00
€ / R	On 23/01/2017		Any day expiry	14.69590	14.69590		14.82090	14.82090		17.50	0.00	0.00	0	349.00
€ / R	On 25/01/2017		Any day expiry	14.70410	14.70410		14.82830	14.82830		17.60	0.00	0.00	0	67.00
€ / R	On 31/01/2017		Any day expiry	14.72580	14.72580		14.85000	14.85000		17.64	0.00	0.00	0	12.00
€ / R	On 24/02/2017		Any day expiry	14.81210	14.81210		14.93630	14.93630		17.80	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017		Any day expiry	14.82580	14.82580		14.95040	14.95040		17.85	0.00	133,654.50	9	35.00
€ / R	On 13/03/2017		Foreign Exchange Future	14.87040	14.87040		14.99620	14.99620		17.93	0.00	1,516,780.80	102	86,286.00
€ / R	On 13/03/2017	14.30	Put	252.98100	0.25298		221.90780	0.22191	252.981	17.52	0.31	0.00	0	1,000.00
€ / R	On 13/03/2017	14.80	Call	540.83580	0.54084		615.83100	0.61583	540.836	17.89	0.54	0.00	0	500.00
€ / R	On 13/03/2017	16.00	Call	183.12910	0.18313		212.04030	0.21204	183.129	19.82	0.23	0.00	0	680.00
€ / R	On 13/03/2017	17.17	Call	59.62670	0.05963		69.13470	0.06913	59.627	21.49	0.09	0.00	0	1,000.00
€ / R	On 15/03/2017		Any day expiry	14.87730	14.87730		15.00320	15.00320		18.05	0.00	0.00	0	0.00
€ / R	On 31/03/2017		Any day expiry	14.93400	14.93400		15.06120	15.06120		18.12	0.00	0.00	0	7.00
€ / R	On 19/06/2017		Foreign Exchange Future	15.22180	15.22180		15.35110	15.35110		18.15	0.00	12,177,440.00	800	78,582.00
€ / R	On 18/09/2017		Foreign Exchange Future	15.55740	15.55740		15.69000	15.69000		18.35	0.00	0.00	0	1,156.00
€ / R	On 18/12/2017		Foreign Exchange Future	15.90020	15.90020		16.03730	16.03730		18.50	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	99.38642	99.38642		99.35130	99.35130			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
10Y STND	On 16/03/2026	Interest Rate Swap	96.54946		96.54946		96.51501	96.51501			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	95.39978		95.39978		95.36940	95.36940			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	97.55615		97.55615		97.53295	97.53295			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	101.25712		101.25712		101.23873	101.23873			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap	100.00270		100.00270		100.00270	100.00270			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.62625		99.62625		99.62524	99.62524			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.67668		99.67668		99.67789	99.67789			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.95391		99.95391		99.95619	99.95619			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.97749		99.97749		99.97816	99.97816			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.28774		99.28774		99.28856	99.28856			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.98387		98.98387		98.98551	98.98551			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	99.08690		99.08690		99.09026	99.09026			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.62000		99.62000		99.62000	99.62000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	98.29898		98.29898		98.28875	98.28875			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.68302		97.68302		97.67080	97.67080			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	97.03692		97.03692		97.02430	97.02430			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	97.36755		97.36755		97.35645	97.35645			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.65756		99.65756		99.64654	99.64654			0.00	0.00	0	50.00
AL37	On 02/02/2017	Index Future	510.59400		510.59400		510.95800	510.95800			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	520.45900		520.45900		520.83200	520.83200			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	530.83100		530.83100		531.21800	531.21800			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	588.75500		588.75500		589.47600	589.47600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	600.13000		600.13000		600.86700	600.86700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	612.09000		612.09000		612.84900	612.84900			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	534.74700		534.74700		535.54800	535.54800			0.00	0.00	0	746.00
ALBI	On 04/05/2017	Index Future	545.07800		545.07800		545.89700	545.89700			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	555.94100		555.94100		556.78300	556.78300			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.30200		10.30200		10.36240	10.36240		13.94	0.00	803,556.00	78	19,208.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.47080		10.47080		10.53260	10.53260		14.05	0.00	0.00	0	102.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.62950		10.62950		10.69330	10.69330		14.47	0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78810		10.78810		10.85420	10.85420		14.69	0.00	0.00	0	0.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.66260		10.66260		10.70080	10.70080		16.03	0.00	0.00	0	229.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.87290		10.87290		10.91320	10.91320		16.17	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	11.07020		11.07020		11.11250	11.11250		16.10	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.92610		13.92610		14.03050	14.03050		18.50	0.00	0.00	0	1,396.00

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
CHF / R	On 19/06/2017	Foreign Exchange Future			14.27430		14.27430		14.38240	14.38240		19.00	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			14.60780		14.60780		14.72030	14.72030		19.39	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			2.02430		2.02430		2.02830	2.02830		17.51	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future			2.04140		2.04140		2.04240	2.04240		17.78	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			2.05890		2.05890		2.05800	2.05800		18.14	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future			2.00300		2.00300		2.01980	2.01980		16.94	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			2.05140		2.05140		2.06850	2.06850		17.11	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.61085		78.94072		10.58640	79.09490			0.00	0.00	0	8,849.00
ES33	On 04/05/2017	Bond Future			10.69378		76.67251		10.66847	76.82993			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future			10.77045		78.20115		10.74413	78.36275			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			10.73304		83.11035		10.71363	83.25049			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future			10.81532		80.45374		10.79521	80.59692			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			10.89044		82.05803		10.86953	82.20509			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			532.62600		532.62600		533.43900	533.43900			0.00	5,326,260.00	1	486.00
GOVI	On 04/05/2017	GOVI			542.91600		542.91600		543.74800	543.74800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI			553.73600		553.73600		554.59100	554.59100			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future			1.83740		1.83740		1.84250	1.84250		18.66	0.00	7,165,860.00	3,900	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future			1.87040		1.87040		1.87580	1.87580		18.47	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.90060		1.90060		1.90610	1.90610		18.78	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 02/02/2017	Bond Future		127.19579	127.19579		127.20829	127.20829			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.66155	129.66155		129.67468	129.67468			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.92026	130.92026		130.93534	130.93534			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		105.87853	105.87853		105.88834	105.88834			0.00	0.00	0	5,474.00
I2033	On 04/05/2017	Bond Future		106.89105	106.89105		106.90173	106.90173			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		109.02803	109.02803		109.04016	109.04016			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		130.72345	130.72345		130.73612	130.73612			0.00	0.00	0	22,790.00
I2038	On 04/05/2017	Bond Future		133.25748	133.25748		133.27086	133.27086			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		134.42149	134.42149		134.43688	134.43688			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		132.83482	132.83482		130.91124	130.91124			0.00	0.00	0	18,408.00
I2046	On 04/05/2017	Bond Future		133.88080	133.88080		131.92029	131.92029			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		136.55717	136.55717		134.55962	134.55962			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		139.35230	139.35230		139.36558	139.36558			0.00	0.00	0	24,832.00
I2050	On 04/05/2017	Bond Future		142.05348	142.05348		142.06752	142.06752			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.23065	143.23065		143.24675	143.24675			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		247.45100	247.45100		247.20100	247.20100			0.00	0.00	0	1,030.00
IGOV	On 04/05/2017	Index Future		252.24700	252.24700		251.99300	251.99300			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		257.28900	257.28900		257.03300	257.03300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		671.91900	671.91900		671.57500	671.57500			0.00	0.00	0	157.00
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		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.53000	92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.59000	92.41000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.62000	92.38000		7.62000	92.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.64000	92.36000		7.64000	92.36000			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
KES / R	On 13/03/2017	Foreign Exchange Future			0.13750		0.13750		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13660		0.13660		0.13770	0.13770			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13770		0.13770		0.13820	0.13820			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.82370		9.82370		9.90850	9.90850		15.41	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.97750		9.97750		10.06360	10.06360		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.12050		10.12050		10.20910	10.20910		15.82	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.31260		1.31260		1.31850	1.31850			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.33560		1.33560		1.33130	1.33130			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.34770		1.34770		1.34360	1.34360			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23550		1.23550		1.24120	1.24120			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23840		1.23840		1.24400	1.24400			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24140		1.24140		1.24710	1.24710			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.04200		1.04200		1.04790	1.04790			0.00	31,260.00	30	30.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.04720		1.04720		1.05300	1.05300			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.05240		1.05240		1.05830	1.05830			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			9.00714		110.98850		8.98732	111.12464		9.24	0.00	604,776,336.50	5,449	116,807.00
R186	On 02/02/2017	Bond Future	8.00	Call	27.49000		0.02749		32.84000	0.03284	27.490	8.92	0.02	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	174.29000		0.17429		196.82000	0.19682	174.290	9.04	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	224.17000		0.22417		251.22000	0.25122	224.170	9.06	0.13	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	427.84000		0.42784		470.16000	0.47016	427.840	9.11	0.22	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	458.80000		0.45880		503.12000	0.50312	458.800	9.12	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	1,943.28000		1.94328		1,878.43000	1.87843	1,943.280	9.20	0.60	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	1,820.01000		1.82001		1,758.46000	1.75846	1,820.010	9.21	0.58	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	1,625.69000		1.62569		1,569.55000	1.56955	1,625.690	9.22	0.54	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	1,377.89000		1.37789		1,329.11000	1.32911	1,377.890	9.25	0.48	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	1,129.98000		1.12998		1,089.12000	1.08912	1,129.980	9.30	0.42	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	484.77000		0.48477		466.86000	0.46686	484.770	9.47	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	352.73000		0.35273		339.89000	0.33989	352.730	9.53	0.18	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			9.05573		113.13313		9.03501	113.27244		9.01	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			9.09579		110.08341		9.07399	110.22692		9.28	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			295.20156		295.20156		295.22979	295.22979			0.00	12,398,465.52	42	1,246.00
R197	On 04/05/2017	Bond Future			300.92393		300.92393		300.95380	300.95380			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/08/2017	Bond Future	300.03632		300.03632		300.07060	300.07060			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	243.03406		243.03406		243.05725	243.05725			0.00	0.00	0	36,370.00
R202	On 04/05/2017	Bond Future	247.74525		247.74525		247.76971	247.76971			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	249.03133		249.03133		249.05924	249.05924			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	8.72562		98.90053		8.70573	98.99008		6.60	0.00	0.00	0	19,260.00
R2023	On 04/05/2017	Bond Future	8.77197		96.87922		8.75090	96.97095		6.61	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.80699		98.81058		8.78445	98.90535		6.35	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	7.82351		103.53701		7.80002	103.55058		0.62	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future	7.70501		101.36470		7.66416	101.37894		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	9.41818		89.65317		9.39843	89.78867			0.00	111,080,277.63	1,239	34,064.00
R2030	On 04/05/2017	Bond Future	9.47215		91.38587		9.45168	91.52430			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.52086		89.20058		9.49949	89.34300			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	9.56979		92.48392		9.55010	92.62797		12.66	0.00	0.00	0	19,889.00
R2032	On 04/05/2017	Bond Future	9.62331		90.11196		9.60292	90.25922		12.99	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.67005		91.90861		9.64884	92.05994		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	9.65044		97.34165		9.63076	97.50019			0.00	0.00	0	7,194.00
R2035	On 04/05/2017	Bond Future	9.70163		94.71947		9.68130	94.88141			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.74685		96.60779		9.72573	96.77420			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	9.70814		89.58829		9.68843	89.74657		14.78	0.00	0.00	0	45,256.00
R2037	On 04/05/2017	Bond Future	9.76204		91.31971		9.74168	91.48144		14.54	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.81149		88.88271		9.79035	89.04885		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	8.01836		101.00845		7.99749	101.04404		1.94	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	8.05398		102.96026		8.02936	102.99696		1.71	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	8.04965		100.97079		8.01924	101.00953		1.59	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 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			9.71237		93.66499		9.69265	93.83571		15.45	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future			9.76473		95.47517		9.74437	95.64961		15.20	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.81270		92.87062		9.79158	93.04975		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			9.71126		91.03328		9.68644	91.25108		16.16	0.00	10,923,993.60	120	20,531.00
R2044	On 04/05/2017	Bond Future			9.76141		92.79265		9.73583	93.01498		15.90	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.80726		90.25987		9.78079	90.48780		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
R2048	On 02/02/2017	Bond Future			9.69209		94.65065		9.66730	94.87364		15.98	0.00	0.00	0	74,008.00
R2048	On 04/05/2017	Bond Future			9.73759		92.03979		9.71205	92.26751		16.50	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.77764		93.87478		9.75125	94.10819		16.33	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			8.23313		97.93364		8.21269	97.98523		3.17	0.00	20,468,130.76	209	75,526.00
R207	On 02/02/2017	Bond Future	8.91	Call	1,720.21000		1.72021	1,770.16000	1.77016	1,720.210		3.29	0.94	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.28203		99.82618		8.25930	99.87916		2.91	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future			8.30931		98.17215		8.28339	98.22747		2.87	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	760.89000		0.76089	788.48000	0.78848	760.890		2.86	0.46	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			8.39220		96.74831		8.37206	96.81523		4.53	0.00	1,741,469.58	18	29,322.00
R208	On 04/05/2017	Bond Future			8.43432		95.21495		8.41256	95.28357		4.39	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.46036		97.11323		8.43649	97.18446		4.23	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			9.59601		73.14544		9.57121	73.31237		14.68	0.00	0.00	0	66,512.00
R209	On 04/05/2017	Bond Future			9.64258		71.40802		9.61702	71.57854		15.14	0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.68304		72.83173		9.65662	73.00657		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 02/02/2017	Bond Future	185.92895		185.92895		185.94680	185.94680			0.00	0.00	0	1,885.00
R210	On 04/05/2017	Bond Future	187.21542		187.21542		187.23421	187.23421			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future	190.95815		190.95815		190.97978	190.97978			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	146.14093		146.14093		146.15511	146.15511			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future	148.97389		148.97389		148.98894	148.98894			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future	149.92045		149.92045		149.93768	149.93768			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	9.43356	84.34850		9.41384	84.48002			12.37	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.48087	82.42659		9.46048	82.56096			12.71	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.52175	84.06984		9.50055	84.20793			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	9.64124	73.66559		9.62151	73.80479			15.43	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.68516	71.79094		9.66485	71.93310			15.92	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.72362	73.22214		9.70261	73.36813			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 13/03/2017	Foreign Exchange Future	23,466.12000	23,466.12000		23,604.55000	23,604.55000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.86290	9.86290		9.88050	9.88050			14.65	0.00	0.00	0	36.00
SGD / R	On 19/06/2017	Foreign Exchange Future	10.04470	10.04470		10.06290	10.06290			14.95	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.98690	3.98690		4.00840	4.00840			16.85	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.96490	3.96490		3.98660	3.98660			16.91	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.38570	1.38570		1.39230	1.39230				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.32450	1.32450		1.33060	1.33060				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27390	1.27390		1.27940	1.27940				0.00	0.00	0	0.00
Total for Derivatives :												1,913,698,534.03	173,360	3,161,313.00
Grand Total:												1,913,698,534.03	173,360	3,161,313.00