



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 17/01/2017	Any day expiry	13.44600	13.44600		13.62990	13.62990		22.06	0.00	29,625,600.00	2,200	0.00	
\$ / R	On 18/01/2017	Any day expiry	13.44830	13.44830		13.62990	13.62990		21.94	0.00	0.00	0	0.00	
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	0.53840	0.00054	3.09660	0.00310	0.538	44.77	0.01	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry	13.44840	13.44840		13.63200	13.63200		19.99	0.00	0.00	0	184.00	
\$ / R	On 23/01/2017	Any day expiry	13.45440	13.45440		13.63840	13.63840		17.84	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.45840	13.45840		13.64270	13.64270		18.08	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	652.57200	0.65257	492.03380	0.49203	652.572	20.36	0.94	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.07790	0.00008	0.27280	0.00027	0.078	33.54	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.46050	13.46050		13.64480	13.64480		18.13	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	16.58600	0.01659	52.35310	0.05235	16.586	19.35	0.09	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.46250	13.46250		13.64750	13.64750		18.17	0.00	0.00	0	450.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	182.04100	0.18204	111.83080	0.11183	182.041	18.27	0.53	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	389.04430	0.38904	270.00950	0.27001	389.044	18.83	0.78	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	7.23080	0.00723	18.00760	0.01801	7.231	22.67	0.04	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	2.24190	0.00224	3.45570	0.00346	2.242	28.09	0.01	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry	13.47030	13.47030		13.65550	13.65550		17.51	0.00	0.00	0	3,901.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 31/01/2017	Any day expiry										
					13.47290	13.47290	13.65820	13.65820		17.58	0.00	0.00	0	2,339.00
\$ / R	14.15	Put	On 31/01/2017	Any day expiry	702.16900	0.70217	551.92390	0.55192	702.169	19.55	0.90	0.00	0	210.00
\$ / R	15.07	Call	On 31/01/2017	Any day expiry	5.16340	0.00516	5.35260	0.00535	5.163	27.44	0.02	0.00	0	210.00
\$ / R			On 17/02/2017	Any day expiry	13.51740	13.51740	13.70360	13.70360		18.32	0.00	0.00	0	487.00
\$ / R	13.61	Put	On 17/02/2017	Any day expiry	342.26160	0.34226	0.00000	0.00000	342.262	18.62	0.54	572,468,028.60	78,000	39,000.00
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	876.81440	0.87681	728.74100	0.72874	876.814	20.53	0.82	0.00	0	1,500.00
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	19.81230	0.01981	33.03100	0.03303	19.812	22.27	0.05	0.00	0	1,500.00
\$ / R			On 23/02/2017	Any day expiry	13.53290	13.53290	13.71940	13.71940		18.29	0.00	0.00	0	700.00
\$ / R			On 24/02/2017	Any day expiry	13.53550	13.53550	13.72200	13.72200		18.32	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	On 24/02/2017	Any day expiry	300.46550	0.30047	223.51470	0.22351	300.465	18.27	0.47	0.00	0	60.00
\$ / R	15.20	Call	On 24/02/2017	Any day expiry	22.93410	0.02293	36.19780	0.03620	22.934	22.22	0.06	0.00	0	60.00
\$ / R			On 27/02/2017	Any day expiry	13.54300	13.54300	13.72970	13.72970		18.16	0.00	48,756,780.00	3,600	2,815.00
\$ / R			On 28/02/2017	Any day expiry	13.54560	13.54560	13.73230	13.73230		18.20	0.00	0.00	0	712.00
\$ / R			On 01/03/2017	Any day expiry	13.54810	13.54810	13.73490	13.73490		18.23	0.00	0.00	0	0.00
\$ / R			On 13/03/2017	Foreign Exchange Future	13.57840	13.57840	13.76570	13.76570		18.13	0.00	851,786,610.40	62,731	441,997.00
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	19.56990	0.01957	17.55580	0.01756	19.570	17.16	0.05	0.00	0	250.00
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	45.82950	0.04583	31.88630	0.03189	45.829	17.29	0.10	0.00	0	1,500.00
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	143.97790	0.14398	104.47390	0.10447	143.978	17.60	0.25	0.00	0	95,797.00
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	152.84030	0.15284	111.12090	0.11112	152.840	17.63	0.26	0.00	0	1,000.00
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	174.94610	0.17495	128.37480	0.12837	174.946	17.69	0.29	0.00	0	4,800.00
\$ / R	13.20	Put	On 13/03/2017	Foreign Exchange Future	210.06350	0.21006	156.51910	0.15652	210.063	17.79	0.33	0.00	0	2,000.00
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	229.21240	0.22921	172.05680	0.17206	229.212	17.84	0.35	0.00	0	100.00
\$ / R	13.26	Put	On 13/03/2017	Foreign Exchange Future	233.17190	0.23317	175.28370	0.17528	233.172	17.85	0.35	0.00	0	1,000.00
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	341.10180	0.34110	265.04810	0.26505	341.102	18.08	0.45	0.00	0	2,000.00
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	352.18110	0.35218	449.06550	0.44907	352.181	18.36	0.48	0.00	0	2,400.00
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	332.25260	0.33225	423.92740	0.42393	332.253	18.47	0.46	0.00	0	1,603.00
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	232.19840	0.23220	301.03930	0.30104	232.198	19.15	0.35	0.00	0	501.00
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	653.79840	0.65380	535.33930	0.53534	653.798	19.15	0.65	0.00	0	11,320.00
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	727.10560	0.72711	602.26600	0.60227	727.106	19.38	0.68	0.00	0	46,000.00
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	160.53860	0.16054	211.52090	0.21152	160.539	19.84	0.26	0.00	0	200.00
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	882.13860	0.88214	745.82090	0.74582	882.139	19.84	0.74	0.00	0	30,000.00
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	141.76440	0.14176	187.64970	0.18765	141.764	20.07	0.24	0.00	0	7,300.00
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	963.36440	0.96336	821.94970	0.82195	963.364	20.07	0.76	0.00	0	29,152.00
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	134.86970	0.13487	178.83430	0.17883	134.870	20.16	0.23	0.00	0	100.00
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	996.46970	0.99647	853.13430	0.85313	996.470	20.16	0.77	0.00	0	100.00
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	125.13780	0.12514	166.33770	0.16634	125.138	20.29	0.21	0.00	0	23,750.00
\$ / R	14.62	Call	On 13/03/2017	Foreign Exchange Future	107.71240	0.10771	143.81980	0.14382	107.712	20.57	0.19	0.00	0	2,000.00
\$ / R	14.88	Call	On 13/03/2017	Foreign Exchange Future	77.85550	0.07786	104.78830	0.10479	77.856	21.16	0.14	0.00	0	1,000.00
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	74.92120	0.07492	101.02660	0.10103	74.921	21.23	0.14	0.00	0	1,000.00
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	70.02660	0.07003	95.05440	0.09505	70.027	21.31	0.13	0.00	0	3,000.00
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	66.33540	0.06634	90.53540	0.09054	66.335	21.37	0.12	0.00	0	1,206.00
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	57.91460	0.05791	80.16650	0.08017	57.915	21.53	0.11	0.00	0	7,300.00
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,700.11310	1.70011	1,532.06630	1.53207	1,700.113	21.74	0.91	0.00	0	90.00
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,822.21770	1.82222	1,651.16240	1.65116	1,822.218	21.95	0.92	0.00	0	7,160.00

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	15.48	Call	34.46720	0.03447	48.31400	0.04831	34.467	22.14	0.07	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	33.53680	0.03354	47.01590	0.04702	33.537	22.17	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,147.10920	2.14711	1,970.07270	1.97007	2,147.109	22.50	0.95	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,185.75250	2.18575	2,008.16450	2.00816	2,185.753	22.56	0.95	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	22.25330	0.02225	31.18800	0.03119	22.253	22.66	0.05	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	16.95050	0.01695	23.69340	0.02369	16.950	22.98	0.04	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	12.59090	0.01259	17.51010	0.01751	12.591	23.33	0.03	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	9.76440	0.00976	11.92930	0.01193	9.764	24.21	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,179.60980	3.17961	2,994.42240	2.99442	3,179.610	25.03	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	6.66890	0.00667	8.73220	0.00873	6.669	25.86	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	5.41880	0.00542	7.42430	0.00742	5.419	26.89	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	1.19100	0.00119	2.63530	0.00264	1.191	27.85	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	1.17130	0.00117	2.59580	0.00260	1.171	27.85	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.45050	0.00045	1.09350	0.00109	0.450	27.85	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.23060	0.00023	0.59630	0.00060	0.231	27.85	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00490	0.00000	0.01820	0.00002	0.005	27.85	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.58350	13.58350	13.77080	13.77080		18.10	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	388.08090	0.38808	310.96100	0.31096	388.081	17.99	0.45	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	59.93190	0.05993	79.71430	0.07971	59.932	21.88	0.10	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.62380	13.62380	13.81190	13.81190		18.11	0.00	233,690.50	17	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.65140	13.65140	13.84010	13.84010		18.05	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.65390	13.65390	13.84270	13.84270		18.05	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	471.77870	0.47178	576.44250	0.57644	471.779	18.07	0.52	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	422.82690	0.42283	517.48240	0.51748	422.827	18.31	0.48	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	657.37490	0.65737	551.54770	0.55155	657.375	18.65	0.58	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	18.07010	0.01807	29.11520	0.02912	18.070	23.73	0.03	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.65640	13.65640	13.84520	13.84520		18.06	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.66900	13.66900	13.85800	13.85800		17.96	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.67660	13.67660	13.86570	13.86570		18.01	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.68660	13.68660	13.87600	13.87600		18.04	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	412.27000	0.41227	339.30100	0.33930	412.270	17.80	0.42	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	576.51120	0.57651	483.64390	0.48364	576.511	18.23	0.52	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	771.72730	0.77173	660.85290	0.66085	771.727	18.81	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	157.67090	0.15767	196.06900	0.19607	157.671	20.74	0.20	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	91.29290	0.09129	115.73810	0.11574	91.293	21.82	0.12	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	40.19980	0.04020	52.82350	0.05282	40.200	23.43	0.06	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.69420	13.69420	13.88370	13.88370		18.06	0.00	8,267,400.00	600	1,580.00
\$ / R	On 26/05/2017	Any day expiry			13.76460	13.76460	13.95540	13.95540		18.12	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	453.11080	0.45311	380.80650	0.38081	453.111	17.82	0.41	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	120.03980	0.12004	147.44630	0.14745	120.040	21.80	0.14	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.82490	13.82490	14.01690	14.01690		18.11	0.00	60,774,260.40	4,396	200,965.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	188.02960	0.18803	156.55190	0.15655	188.030	17.05	0.21	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	271.35180	0.27135	228.23080	0.22823	271.352	17.19	0.27	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	650.51420	0.65051	562.48470	0.56248	650.514	18.15	0.48	0.00	0	2,280.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	673.92750	0.67393	583.52880	0.58353	673.928	18.22	0.49	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	752.69890	0.75270	654.68130	0.65468	752.699	18.42	0.52	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	822.43150	0.82243	719.43590	0.71944	822.431	18.59	0.54	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	835.40400	0.83540	731.51770	0.73152	835.404	18.62	0.55	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	868.21650	0.86822	762.12860	0.76213	868.216	18.70	0.56	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	901.56220	0.90156	793.31070	0.79331	901.562	18.78	0.57	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	486.72340	0.48672	569.18920	0.56919	486.723	18.83	0.42	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	969.81630	0.96982	857.34080	0.85734	969.816	18.93	0.59	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	415.27190	0.41527	487.95410	0.48795	415.272	19.20	0.37	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,388.31750	1.38832	1,253.98430	1.25398	1,388.318	19.88	0.70	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	232.65680	0.23266	278.15170	0.27815	232.657	20.70	0.23	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,892.86150	1.89286	1,743.86470	1.74386	1,892.861	20.84	0.78	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,136.28410	2.13628	1,980.97630	1.98098	2,136.284	21.22	0.81	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	181.18410	0.18118	217.87630	0.21788	181.184	21.22	0.19	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	173.10470	0.17310	208.36750	0.20837	173.105	21.32	0.18	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	171.98390	0.17198	207.04560	0.20705	171.984	21.33	0.18	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	157.07580	0.15708	189.45180	0.18945	157.076	21.52	0.16	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	147.28990	0.14729	177.87330	0.17787	147.290	21.66	0.15	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	138.16770	0.13817	167.05870	0.16706	138.168	21.80	0.15	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	132.99400	0.13299	160.91700	0.16092	132.994	21.88	0.14	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	101.43480	0.10143	120.58900	0.12059	101.435	22.66	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	51.46080	0.05146	66.51780	0.06652	51.461	25.25	0.06	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	34.56890	0.03457	46.51060	0.04651	34.569	25.25	0.04	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	14.35990	0.01436	20.18900	0.02019	14.360	25.25	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.84750	13.84750	14.04000	14.04000		18.19	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	485.45680	0.48546	414.60050	0.41460	485.457	17.74	0.39	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	149.53620	0.14954	179.78650	0.17979	149.536	21.78	0.15	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			13.88270	13.88270	14.07580	14.07580		18.16	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	739.57030	0.73957	647.01240	0.64701	739.570	18.31	0.49	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	80.70060	0.08070	94.23880	0.09424	80.701	24.91	0.08	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.90540	13.90540	14.09890	14.09890		18.23	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			13.92050	13.92050	14.11420	14.11420		18.22	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	509.86240	0.50986	439.01360	0.43901	509.862	17.71	0.38	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	169.48790	0.16949	200.44790	0.20045	169.488	21.89	0.16	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.00380	14.00380	14.19850	14.19850		18.27	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	531.46530	0.53147	460.99780	0.46100	531.465	17.63	0.37	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	193.63380	0.19363	223.66260	0.22366	193.634	22.06	0.16	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.05440	14.05440	14.24950	14.24950		18.29	0.00	14,447,923.20	1,028	6,302.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	266.29530	0.26630	226.45430	0.22645	266.295	17.03	0.22	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	343.78340	0.34378	299.22400	0.29922	343.783	17.18	0.27	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	496.53450	0.49653	435.13630	0.43514	496.534	17.45	0.34	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	667.91110	0.66791	587.57580	0.58758	667.911	17.90	0.41	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	673.19390	0.67319	592.45700	0.59246	673.194	17.92	0.41	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	938.32170	0.93832	839.24340	0.83924	938.322	18.52	0.50	0.00	0	110.00

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 18/09/2017	Foreign Exchange Future	14.32	Put	1,001.36820	1.00137	898.58230	0.89858	1,001.368	18.65	0.52	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,099.23040	1.09923	991.14940	0.99115	1,099.230	18.85	0.54	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	274.16620	0.27417	314.01330	0.31401	274.166	21.38	0.21	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	228.81620	0.22882	262.39620	0.26240	228.816	21.86	0.18	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	211.98190	0.21198	240.31530	0.24032	211.982	22.18	0.17	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	209.73070	0.20973	237.19480	0.23719	209.731	22.24	0.17	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	152.96580	0.15297	170.94130	0.17094	152.966	23.96	0.12	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.07710	14.07710	14.27250	14.27250		18.28	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	548.24070	0.54824	479.89580	0.47990	548.241	17.57	0.36	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	216.71180	0.21671	242.66160	0.24266	216.712	22.37	0.17	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.14270	14.14270	14.39620	14.39620		18.35	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.15270	14.15270	14.45220	14.45220		18.36	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	563.29980	0.56330	467.79330	0.46779	563.300	17.52	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	236.66650	0.23667	279.11900	0.27912	236.667	22.66	0.17	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.23290	14.23290	14.90030	14.90030		18.42	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	577.60180	0.57760	382.72460	0.38272	577.602	17.47	0.34	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	262.37620	0.26238	374.51450	0.37451	262.376	22.90	0.18	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.28300	14.28300	15.18040	15.18040		18.44	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	523.50000	0.52350	295.62090	0.29562	523.500	17.36	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	839.30340	0.83930	517.43770	0.51744	839.303	18.05	0.42	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	890.22530	0.89023	555.19470	0.55519	890.225	18.17	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	924.95160	0.92495	581.18400	0.58118	924.952	18.24	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	942.54630	0.94255	594.42760	0.59443	942.546	18.28	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,138.23610	1.13824	745.40130	0.74540	1,138.236	18.68	0.50	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,157.34320	1.15734	760.37800	0.76038	1,157.343	18.72	0.50	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	424.85410	0.42485	706.20680	0.70621	424.854	21.17	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	385.97520	0.38598	645.12440	0.64512	385.975	21.48	0.24	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	346.62230	0.34662	578.99210	0.57899	346.622	21.84	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	342.27180	0.34227	571.01930	0.57102	342.272	21.89	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	339.32070	0.33932	565.11310	0.56511	339.321	21.94	0.22	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	335.45230	0.33545	557.35190	0.55735	335.452	22.00	0.22	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	269.45320	0.26945	421.93740	0.42194	269.453	23.29	0.17	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.29300	14.29300	15.23640	15.23640		18.44	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	588.46380	0.58846	332.02700	0.33203	588.464	17.47	0.34	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	278.60520	0.27861	447.13790	0.44714	278.605	23.23	0.18	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.51120	14.51120	15.59270	15.59270		18.85	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.73950	14.73950	15.55950	15.55950		19.29	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	748.97180	0.74897	527.07950	0.52708	748.972	18.16	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.57840	13.57840	13.76570	13.76570		18.13	0.00	353,038.40	26	493.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.82490	13.82490	14.01690	14.01690		18.11	0.00	152,073.90	11	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.05440	14.05440	14.24950	14.24950		18.29	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.69120	16.69120	16.49500	16.49500		22.12	0.00	0.00	0	30.00

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 28/02/2017	Any day expiry		16.79100	16.79100		16.59420	16.59420		20.35	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future		16.83590	16.83590		16.63870	16.63870		20.13	0.00	41,601,508.90	2,471	51,196.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	456.80240	0.45680	384.49580	0.38450	456.802	20.42	0.47	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	119.75070	0.11975	97.00330	0.09700	119.751	23.12	0.16	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	71.28970	0.07129	56.94220	0.05694	71.290	23.59	0.10	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	18.69850	0.01870	18.91540	0.01892	18.698	28.74	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry		16.90100	16.90100		16.70360	16.70360		20.25	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry		16.94920	16.94920		16.75200	16.75200		20.28	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry		16.99260	16.99260		16.79510	16.79510		20.10	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry		17.00310	17.00310		16.80560	16.80560		20.07	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future		17.18520	17.18520		16.98670	16.98670		19.55	0.00	120,296.40	7	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.51590	17.51590		17.31490	17.31490		19.02	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.85090	17.85090		18.49780	18.49780		18.72	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future		0.12036	0.12036		0.12097	0.12097		22.33	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.12317	0.12317		0.12381	0.12381		18.78	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12585	0.12585		0.12650	0.12650		15.94	0.00	0.00	0	0.00
€ / R	On 17/01/2017	Any day expiry		14.40070	14.40070		14.74500	14.74500		23.03	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry		14.41150	14.41150		14.46720	14.46720		18.56	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry		14.41670	14.41670		14.47260	14.47260		18.57	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry		14.43580	14.43580		14.49280	14.49280		17.59	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry		14.51760	14.51760		14.57530	14.57530		17.17	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry		14.53090	14.53090		14.58880	14.58880		17.13	0.00	174,462.00	12	35.00
€ / R	On 13/03/2017	Foreign Exchange Future		14.57410	14.57410		14.63240	14.63240		17.02	0.00	174,889.20	12	85,938.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	78.10090	0.07810	77.12200	0.07712	78.101	16.46	0.16	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	64.45010	0.06445	72.24440	0.07224	64.450	19.85	0.12	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry		14.58080	14.58080		14.63910	14.63910		17.14	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		14.63770	14.63770		14.69670	14.69670		17.07	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry		14.68520	14.68520		14.74490	14.74490		17.01	0.00	29,490.00	2	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.91410	14.91410		14.97610	14.97610		17.13	0.00	0.00	0	80,086.00
€ / R	On 18/09/2017	Foreign Exchange Future		15.23800	15.23800		15.30280	15.30280		17.37	0.00	76,190.00	5	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future		15.57060	15.57060		16.39120	16.39120		17.49	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap		96.98428	96.98428		97.05548	97.05548			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.04146	94.04146		94.11584	94.11584			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		92.81525	92.81525		92.89407	92.89407			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		94.94638	94.94638		95.02860	95.02860			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		98.66704	98.66704		98.74959	98.74959			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.26186	97.26186		97.34584	97.34584			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00280	100.00280		100.00280	100.00280			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.61048	99.61048		99.60967	99.60967			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.62775	99.62775		99.63215	99.63215			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/12/2017	Interest Rate Swap		99.86820	99.86820		99.87944	99.87944			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.89173	99.89173		99.90596	99.90596			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.89766	99.89766		99.90866	99.90866			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.17524	99.17524		99.18973	99.18973			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.81656	98.81656		98.83857	98.83857			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.85178	98.85178		98.88036	98.88036			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.33000	99.33000		99.36000	99.36000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.80959	99.80959		99.85487	99.85487			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.46491	97.46491		97.51767	97.51767			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.76624	96.76624		96.81881	96.81881			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.03331	96.03331		96.08535	96.08535			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.27198	96.27198		96.32330	96.32330			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.50206	98.50206		98.55164	98.55164			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.68695	98.68695		98.73607	98.73607			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future		517.27100	517.27100		516.84100	516.84100			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future		527.19400	527.19400		526.75900	526.75900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		537.60600	537.60600		537.16300	537.16300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		548.58600	548.58600		548.14200	548.14200			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future		602.00200	602.00200		601.60600	601.60600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future		613.55100	613.55100		613.15100	613.15100			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		625.66800	625.66800		625.26200	625.26200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		638.44600	638.44600		638.04100	638.04100			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future		547.42200	547.42200		547.03700	547.03700			0.00	71,164,860.00	13	593.00
ALBI	On 04/05/2017	Index Future		557.92400	557.92400		557.53500	557.53500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		568.94200	568.94200		568.54600	568.54600			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		580.56200	580.56200		580.16700	580.16700			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future		10.24370	10.24370		10.27480	10.27480		14.35	0.00	0.00	0	22,282.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.40690	10.40690		10.43920	10.43920		14.33	0.00	0.00	0	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.56100	10.56100		10.59390	10.59390		14.06	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.71510	10.71510		11.26820	11.26820		13.83	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future		10.41820	10.41820		10.47670	10.47670		15.84	0.00	1,750,257.60	168	69.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		10.62000	10.62000		10.68060	10.68060		15.88	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.80930	10.80930		10.87120	10.87120		15.52	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future		13.61380	13.61380		13.66000	13.66000		17.42	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.94900	13.94900		13.99780	13.99780		17.60	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		14.27070	14.27070		14.32020	14.32020		17.79	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98340	1.98340	1.98340	1.98750	1.98750			17.59	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.99850	1.99850	1.99850	2.00050	2.00050			17.40	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01590	2.01590	2.01590	2.01640	2.01640			16.92	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.96050	1.96050	1.96050	1.96790	1.96790			17.24	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	2.00720	2.00720	2.00720	2.01470	2.01470			17.23	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
EL28	On 02/11/2017	Bond Future	133.87452	133.87452	133.87452	133.87369	133.87369				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future	10.29636	80.96032	80.96032	10.30229	80.92149				0.00	0.00	0	9,466.00
ES33	On 04/05/2017	Bond Future	10.37055	78.72054	78.72054	10.37660	78.68144				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.43885	80.27563	80.27563	10.44508	80.23587				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.50411	78.12159	78.12159	10.51035	78.08224				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future	10.42029	85.42040	85.42040	10.43119	85.33799				0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future	10.49376	82.79707	82.79707	10.50496	82.71349				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.56067	84.43290	84.43290	10.57220	84.34783				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.62356	81.89583	81.89583	10.63527	81.81039				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI	545.27800	545.27800	545.27800	544.90400	544.90400				0.00	5,452,780.00	1	487.00
GOVI	On 04/05/2017	GOVI	555.73800	555.73800	555.73800	555.36000	555.36000				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	566.71400	566.71400	566.71400	566.32900	566.32900				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	578.28800	578.28800	578.28800	577.90400	577.90400				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.75180	1.75180	1.75180	1.77600	1.77600			17.83	0.00	0.00	0	15,930.00



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
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.78440	1.78440		1.80900	1.80900		17.98	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.81410	1.81410		1.83880	1.83880		17.77	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		126.72618	126.72618		126.72507	126.72507			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.16597	129.16597		129.16542	129.16542			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.39044	130.39044		130.39017	130.39017			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.06159	133.06159		133.06331	133.06331			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		105.95264	105.95264		105.95148	105.95148			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		106.95194	106.95194		106.95136	106.95136			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		109.07078	109.07078		109.07050	109.07050			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		110.22223	110.22223		110.22351	110.22351			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		130.62871	130.62871		130.62762	130.62762			0.00	0.00	0	22,725.00
I2038	On 04/05/2017	Bond Future		133.14370	133.14370		133.14304	133.14304			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		134.28012	134.28012		134.27990	134.27990			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.03096	137.03096		137.03276	137.03276			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		131.63122	131.63122		131.62985	131.62985			0.00	0.00	0	19,398.00
I2046	On 04/05/2017	Bond Future		132.63509	132.63509		132.63453	132.63453			0.00	59,685,790.50	450	450.00
I2046	On 03/08/2017	Bond Future		135.26288	135.26288		135.26260	135.26260			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.43914	136.43914		136.44089	136.44089			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		139.25606	139.25606		139.25476	139.25476			0.00	0.00	0	25,020.00
I2050	On 04/05/2017	Bond Future		141.93704	141.93704		141.93639	141.93639			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.08483	143.08483		143.08450	143.08450			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		146.01617	146.01617		146.01793	146.01793			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		246.75900	246.75900		246.75700	246.75700			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future		251.50800	251.50800		251.50700	251.50700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		256.49000	256.49000		256.48900	256.48900			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		261.74300	261.74300		261.74600	261.74600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		665.09100	665.09100		665.08200	665.08200			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	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
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12940		0.12940		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13000		0.13000		0.12950	0.12950			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12980		0.12980		0.12970	0.12970			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.76680		9.76680		9.76380	9.76380		14.99	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.91540		9.91540		9.91370	9.91370		15.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.05480		10.05480		10.05360	10.05360		14.99	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28440		1.28440		1.29250	1.29250			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30390		1.30390		1.31230	1.31230			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32030		1.32030		1.32870	1.32870			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23990		1.23990		1.20870	1.20870			0.00	12,399.00	10	10.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24310		1.24310		1.21190	1.21190			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24630		1.24630		1.21510	1.21510			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07330		1.07330		1.06300	1.06300			0.00	10,733.00	10	733.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07880		1.07880		1.06840	1.06840			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08420		1.08420		1.07390	1.07390			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.64838		113.48848		8.65890	113.41409		9.06	0.00	160,926,664.64	1,418	114,433.00
R186	On 02/02/2017	Bond Future	8.00	Call	9.73000		0.00973		10.97000	0.01097	9.730	8.75	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	199.16000		0.19916		202.84000	0.20284	199.160	8.87	0.18	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	287.01000		0.28701		289.56000	0.28956	287.010	8.89	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	688.42000		0.68842		681.86000	0.68186	688.420	8.94	0.44	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	752.22000		0.75222		743.97000	0.74397	752.220	8.95	0.47	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	289.38000		0.28938		327.57000	0.32757	289.380	9.02	0.23	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	243.94000		0.24394		278.56000	0.27856	243.940	9.03	0.20	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	181.01000		0.18101		209.94000	0.20994	181.010	9.05	0.16	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	116.01000		0.11601		137.78000	0.13778	116.010	9.07	0.11	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	67.49000		0.06749		82.56000	0.08256	67.490	9.12	0.07	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	6.09000		0.00609		8.54000	0.00854	6.090	9.29	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	2.40000		0.00240		3.55000	0.00355	2.400	9.35	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.68440		115.66634		8.69527	115.59107		8.82	0.00	41,639,882.40	360	360.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	8.44	Call	1,427.97000		1.42797		0.00000	0.00000	1,427.970	8.65	0.39	22,314,345.27	500	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,417.40000		1.41740		0.00000	0.00000	1,417.400	8.80	0.37	21,128,949.89	500	500.00
R186	On 03/08/2017	Bond Future			8.71212		112.64649		8.72340	112.56999		9.14	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.72894		114.94853		8.74043	114.87219			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			294.47898		294.47898		294.47591	294.47591			0.00	5,889,579.60	20	1,226.00
R197	On 04/05/2017	Bond Future			300.14811		300.14811		300.14661	300.14661			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.18623		299.18623		299.18526	299.18526			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.31577		305.31577		305.31936	305.31936			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			242.54976		242.54976		242.54722	242.54722			0.00	0.00	0	36,248.00
R202	On 04/05/2017	Bond Future			247.21928		247.21928		247.21801	247.21801			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			248.44762		248.44762		248.44699	248.44699			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			253.53724		253.53724		253.54022	253.54022			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			8.32859		100.70780		8.35431	100.58945		6.44	0.00	0.00	0	18,877.00
R2023	On 04/05/2017	Bond Future			8.35652		98.70832		8.38351	98.58818		6.46	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			8.37251		100.65812		8.40096	100.53580		6.24	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.37977		98.78103		8.40950	98.65773			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			7.71180		103.60157		7.72339	103.59486		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future			7.55536		101.41691		7.57335	101.41063		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			9.07938		92.01766		9.08994	91.94266			0.00	0.00	0	23,005.00
R2030	On 04/05/2017	Bond Future			9.12367		93.78359		9.13451	93.70767			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.16278		91.62908		9.17396	91.55188			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.18911		93.50180		9.20046	93.42439			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			9.20479		95.20966		9.21539	95.12883		12.46	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future			9.24823		92.87782		9.25909	92.79602		12.78	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.28527		94.71263		9.29645	94.62938		12.70	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.31603		92.48792		9.32737	92.40441			0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/02/2017	Bond Future		9.32029	100.05671		9.33091	99.96751			0.00	0.00	0	7,756.00
R2035	On 04/05/2017	Bond Future		9.36298	97.47397		9.37386	97.38356			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future		9.39998	99.39943		9.41116	99.30748			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.43319	96.92566		9.44453	96.83328			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		9.38459	92.24315		9.39516	92.15448		14.55	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future		9.43029	94.01344		9.44112	93.92351		14.31	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.47172	91.61302		9.48285	91.52152		14.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.50206	93.48553		9.51333	93.39361			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		7.77645	101.42202		7.79731	101.38627		1.91	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future		7.78093	103.36827		7.80489	103.33238		1.68	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.73816	101.36853		7.76661	101.33211		1.57	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.60620	103.43993		7.63980	103.40433			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		9.39433	96.48173		9.39986	96.43158		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future		9.43879	98.33329		9.44442	98.28271		14.96	0.00	31,466,652.80	320	320.00
R2040	On 03/08/2017	Bond Future		9.47905	95.76782		9.48482	95.71648		15.60	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.50853	97.72522		9.51429	97.67433			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		9.39895	93.84029		9.40949	93.74316		15.92	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future		9.44156	95.64118		9.45234	95.54270		15.68	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.48009	93.14766		9.49114	93.04757		16.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.50824	95.05153		9.51943	94.95081			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		9.39426	97.39524		9.39979	97.34295		15.77	0.00	0.00	0	68,475.00
R2048	On 04/05/2017	Bond Future		9.43283	94.82484		9.43846	94.77203		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.46632	96.69796		9.47208	96.64432		16.21	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.49637	94.23246		9.50213	94.17916			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		7.92781	98.70771		7.94858	98.65481		3.10	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,463.39000	2.46339	2,410.51000	2.41051	2,463.390	3.22	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future		7.95074	100.60187		7.97343	100.54850		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.94880	98.94514		7.97398	98.89090		2.81	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,097.07000	1.09707	1,066.56000	1.06656	1,097.070	2.80	0.60	0.00	0	51.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 02/11/2017	Bond Future			7.89965		100.96709		7.92714	100.91325			0.00	0.00	0	0.00
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			8.04182		97.92085		8.05231	97.88549		4.42	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.06206		96.39723		8.07316	96.36171		4.28	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.06498		98.30148		8.07688	98.26545		4.14	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.04686		96.90630		8.05922	96.87103			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			9.27878		75.32648		9.28428	75.28781		14.43	0.00	19,283,578.88	256	66,215.00
R209	On 04/05/2017	Bond Future			9.31785		73.62129		9.32344	73.58231		14.87	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,228.82000		1.22882		1,225.70000	1.22570	1,228.820	14.60	0.33	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,307.56000		2.30756		2,337.20000	2.33720	2,307.560	14.79	0.48	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,434.87000		1.43487		1,458.58000	1.45858	1,434.870	14.98	0.34	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.35124		75.07566		9.35697	75.03601		14.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.37911		73.45818		9.38483	73.41886			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			185.61870		185.61870		185.61692	185.61692			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.87256		186.87256		186.87185	186.87185			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57486		190.57486		190.57433	190.57433			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.06144		192.06144		192.06387	192.06387			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			145.69282		145.69282		145.69133	145.69133			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.49766		148.49766		148.49695	148.49695			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.40635		149.40635		149.40585	149.40585			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.46721		152.46721		152.46901	152.46901			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/02/2017	Bond Future	9.09950		86.61727		9.10505	86.57886		12.16	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future	9.13802		84.72789		9.14367	84.68923		12.48	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.17037		86.40152		9.17617	86.36228		12.45	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.19864		84.61388		9.20443	84.57513			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	9.33895		75.84844		9.34949	75.77050		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.37606		74.00610		9.38683	73.92703		15.68	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.40805		75.46795		9.41908	75.38750		15.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.43660		73.71072		9.44777	73.62972			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	22,858.63000	22,858.63000		22,954.94000	22,954.94000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.58600	9.58600		9.63300	9.63300			14.91	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.76250	9.76250		9.81090	9.81090			14.89	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.55420	3.55420		3.59110	3.59110			19.38	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.52630	3.52630		3.56070	3.56070			18.36	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33160	1.33160		1.35040	1.35040				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.27630	1.27630		1.30960	1.30960				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.23000	1.23000		1.27630	1.27630				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,069,768,715.48</b>	<b>159,144</b>	<b>3 172 327.00</b>
<b>Grand Total:</b>												<b>2,069,768,715.48</b>	<b>159,144</b>	<b>3 172 327.00</b>