



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: 03/02/2017

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
Derivatives													
\$ / R		On 10/02/2017	Any day expiry										
				13.29960	13.29960	13.33510	13.33510		16.69	0.00	0.00	0	0.00
\$ / R	13.80	Call	Any day expiry	16.62260	0.01662	19.39620	0.01940	16.623	20.23	0.10	0.00	0	20,000.00
\$ / R		On 17/02/2017	Any day expiry										
				13.31580	13.31580	13.35150	13.35150		16.57	0.00	0.00	0	788.00
\$ / R	13.61	Put	Any day expiry	369.41240	0.36941	345.80900	0.34581	369.412	17.74	0.73	0.00	0	50,000.00
\$ / R	14.32	Put	Any day expiry	1,016.61290	1.01661	979.84990	0.97985	1,016.613	22.45	0.95	0.00	0	1,500.00
\$ / R	15.03	Call	Any day expiry	3.74590	0.00375	2.22560	0.00223	3.746	28.05	0.01	0.00	0	1,500.00
\$ / R		On 22/02/2017	Any day expiry										
				13.32780	13.32780	13.36350	13.36350		16.42	0.00	0.00	0	0.00
\$ / R	13.85	Call	Any day expiry	50.29990	0.05030	63.79340	0.06379	50.300	17.73	0.18	0.00	0	5,000.00
\$ / R		On 23/02/2017	Any day expiry										
				13.33020	13.33020	13.36590	13.36590		16.47	0.00	0.00	0	0.00
\$ / R	13.30	Call	Any day expiry	218.21740	0.21822	240.45360	0.24045	218.217	16.31	0.53	0.00	0	45,000.00
\$ / R	13.46	Put	Any day expiry	281.40190	0.28140	264.10420	0.26410	281.402	16.80	0.59	0.00	0	36,000.00
\$ / R	13.60	Call	Any day expiry	107.90460	0.10790	123.99080	0.12399	107.905	17.23	0.32	0.00	0	90,000.00
\$ / R	13.90	Call	Any day expiry	49.46510	0.04947	60.95130	0.06095	49.465	18.14	0.17	0.00	0	45,000.00
\$ / R		On 24/02/2017	Any day expiry										
				13.33260	13.33260	13.36830	13.36830		16.52	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	Any day expiry	312.19910	0.31220	294.09720	0.29410	312.199	17.01	0.61	0.00	0	60.00
\$ / R	15.20	Call	Any day expiry	4.41070	0.00441	2.84800	0.00285	4.411	25.06	0.02	0.00	0	60.00

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 27/02/2017	Any day expiry		13.33970	13.33970		13.37550	13.37550		16.28	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry		13.34210	13.34210		13.37790	13.37790		16.33	0.00	3,923,186.00	292	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.34450	13.34450		13.38030	13.38030		16.38	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.37360	13.37360		13.40970	13.40970		16.45	0.00	684,955,671.20	51,217	372,217.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	10.61560	0.01062	11.12590	0.01113	10.616	16.20	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	27.98970	0.02799	27.99600	0.02800	27.990	15.74	0.09	875,386.80	750	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	59.27330	0.05927	56.10420	0.05610	59.273	15.50	0.16	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	123.12480	0.12312	116.19110	0.11619	123.125	15.90	0.28	381,089.28	100	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	133.04110	0.13304	125.55560	0.12556	133.041	15.94	0.30	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	136.45940	0.13646	128.78530	0.12879	136.459	15.96	0.30	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	158.17430	0.15817	149.33260	0.14933	158.174	16.05	0.34	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	177.86240	0.17786	167.99920	0.16800	177.862	16.13	0.36	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	199.00940	0.19901	188.08630	0.18809	199.009	16.21	0.39	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	345.21550	0.34522	369.30620	0.36931	345.216	16.29	0.58	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	221.61550	0.22162	209.60620	0.20961	221.615	16.29	0.42	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	226.31330	0.22631	214.08280	0.21408	226.313	16.30	0.43	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	184.22230	0.18422	199.02260	0.19902	184.222	17.40	0.37	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	169.97560	0.16998	183.94940	0.18395	169.976	17.56	0.35	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	122.73000	0.12273	133.72520	0.13373	122.730	18.19	0.26	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	105.87050	0.10587	0.00000	0.00000	105.870	18.48	0.23	11,762,831.00	3,760	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	104.14330	0.10414	113.85110	0.11385	104.143	18.51	0.23	312,206.31	100	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	730.54330	0.73054	704.15110	0.70415	730.543	18.51	0.77	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	814.21100	0.81421	786.98230	0.78698	814.211	18.78	0.80	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	72.71220	0.07271	80.52970	0.08053	72.712	19.08	0.17	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	62.28120	0.06228	69.32180	0.06932	62.281	19.33	0.15	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	988.68120	0.98868	959.62180	0.95962	988.681	19.33	0.85	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	52.42740	0.05243	58.68920	0.05869	52.427	19.60	0.13	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,078.82740	1.07883	1,048.98920	1.04899	1,078.827	19.60	0.87	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	48.93790	0.04894	54.91150	0.05491	48.938	19.71	0.12	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,115.33790	1.11534	1,085.21150	1.08521	1,115.338	19.71	0.88	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	44.13830	0.04414	49.70310	0.04970	44.138	19.88	0.11	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	43.38570	0.04339	0.00000	0.00000	43.386	19.90	0.11	10,852,582.00	7,520	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	35.92350	0.03592	40.75030	0.04075	35.923	20.20	0.09	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	22.24760	0.02225	25.67760	0.02568	22.248	20.75	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	21.00730	0.02101	24.23990	0.02424	21.007	20.81	0.06	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	19.08970	0.01909	22.01420	0.02201	19.090	20.90	0.05	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	17.68030	0.01768	20.37640	0.02038	17.680	20.97	0.05	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	14.59040	0.01459	16.78190	0.01678	14.590	21.15	0.04	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,867.76090	1.86776	1,833.31960	1.83332	1,867.761	21.39	0.97	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,995.24550	1.99525	1,960.38720	1.96039	1,995.245	21.63	0.97	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	7.02250	0.00702	7.96340	0.00796	7.023	21.85	0.02	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	6.75780	0.00676	7.65530	0.00766	6.758	21.88	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,331.00700	2.33101	2,295.45690	2.29546	2,331.007	22.25	0.99	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,370.66850	2.37067	2,335.06510	2.33507	2,370.669	22.32	0.99	0.00	0	3,200.00

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	15.80	Call	3.80760	0.00381	4.23230	0.00423	3.808	22.43	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	2.60780	0.00261	2.85240	0.00285	2.608	22.79	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	2.47240	0.00247	2.26430	0.00226	2.472	24.15	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	2.36060	0.00236	2.13040	0.00213	2.361	25.87	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,378.70380	3.37870	3,342.35510	3.34236	3,378.704	27.41	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	2.27820	0.00228	2.01140	0.00201	2.278	28.95	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	2.28100	0.00228	1.99130	0.00199	2.281	30.86	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.29670	0.00030	0.27320	0.00027	0.297	31.11	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.29090	0.00029	0.26780	0.00027	0.291	31.11	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.09390	0.00009	0.08450	0.00008	0.094	31.11	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.04250	0.00004	0.03760	0.00004	0.043	31.11	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00040	0.00000	0.00040	0.00000	0.000	31.11	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.41290	13.41290	13.44940	13.44940		16.72	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	396.28030	0.39628	376.69800	0.37670	396.280	17.00	0.53	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	19.18270	0.01918	23.41190	0.02341	19.183	21.01	0.04	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.41780	13.41780	13.45440	13.45440		16.77	0.00	1,560,665.00	115	4,159.00
\$ / R	On 11/04/2017	Any day expiry			13.44510	13.44510	13.48170	13.48170		16.87	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.44760	13.44760	13.48420	13.48420		16.87	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	309.15880	0.30916	323.69490	0.32369	309.159	17.42	0.43	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	270.51970	0.27052	283.39660	0.28340	270.520	17.74	0.39	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	726.06830	0.72607	700.22030	0.70022	726.068	18.19	0.67	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	6.54670	0.00655	6.50800	0.00651	6.547	24.18	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.45010	13.45010	13.48670	13.48670		16.90	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.46270	13.46270	13.49920	13.49920		16.83	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.47030	13.47030	13.50670	13.50670		16.89	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.48030	13.48030	13.51670	13.51670		16.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	440.01490	0.44001	420.57290	0.42057	440.015	16.97	0.49	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	631.54110	0.63154	607.90100	0.60790	631.541	17.71	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	850.45200	0.85045	823.33680	0.82334	850.452	18.46	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	87.14270	0.08714	91.68310	0.09168	87.143	20.60	0.14	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	45.85080	0.04585	48.74390	0.04874	45.851	21.79	0.08	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	15.30930	0.01531	16.17280	0.01617	15.309	23.00	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.48790	13.48790	13.52420	13.52420		16.98	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.50290	13.50290	13.55990	13.55990		16.95	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	395.64160	0.39564	0.00000	0.00000	395.642	17.31	0.47	9,618,466.83	1,500	1,500.00
\$ / R	On 26/05/2017	Any day expiry			13.55780	13.55780	13.59410	13.59410		17.18	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	482.64100	0.48264	464.28190	0.46428	482.641	17.10	0.46	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	73.23130	0.07323	75.92560	0.07593	73.231	21.92	0.10	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.61750	13.61750	13.65390	13.65390		17.25	0.00	9,477,780.00	696	200,597.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	180.70960	0.18071	172.69020	0.17269	180.710	15.97	0.22	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	274.89690	0.27490	262.85090	0.26285	274.897	16.27	0.30	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	703.78460	0.70378	680.90460	0.68090	703.785	17.71	0.54	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	729.72060	0.72972	706.42130	0.70642	729.721	17.79	0.55	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	816.72480	0.81672	792.11740	0.79212	816.725	18.04	0.58	0.00	0	69,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	893.40060	0.89340	867.75610	0.86776	893.401	18.26	0.60	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	907.62860	0.90763	881.80060	0.88180	907.629	18.30	0.61	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	943.56790	0.94357	917.29360	0.91729	943.568	18.40	0.62	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	980.02390	0.98002	953.31950	0.95332	980.024	18.50	0.63	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	359.63800	0.35964	369.07800	0.36908	359.638	18.56	0.36	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,054.43250	1.05443	1,026.88850	1.02689	1,054.433	18.69	0.65	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	302.69530	0.30270	310.59570	0.31060	302.695	19.03	0.31	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,502.43720	1.50244	1,472.26220	1.47226	1,502.437	19.81	0.75	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	158.82830	0.15883	163.61360	0.16361	158.828	20.64	0.18	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,030.30980	2.03031	1,998.37470	1.99837	2,030.310	20.80	0.83	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	121.17450	0.12117	124.85500	0.12486	121.175	21.25	0.14	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,283.67450	2.28367	2,250.95500	2.25095	2,283.675	21.25	0.86	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	115.37890	0.11538	118.88700	0.11889	115.379	21.36	0.14	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	114.57590	0.11458	118.06020	0.11806	114.576	21.37	0.14	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	103.97330	0.10397	107.14270	0.10714	103.973	21.60	0.12	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	97.07780	0.09708	100.03890	0.10004	97.078	21.76	0.12	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	90.69510	0.09070	93.46610	0.09347	90.695	21.92	0.11	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	87.09540	0.08710	89.75960	0.08976	87.095	22.01	0.11	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	66.47650	0.06648	68.39810	0.06840	66.476	22.96	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	27.46370	0.02746	29.77530	0.02978	27.464	24.97	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	17.32860	0.01733	18.91950	0.01892	17.329	24.97	0.02	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	6.25990	0.00626	6.94120	0.00694	6.260	24.97	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.63990	13.63990	13.67630	13.67630		17.38	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	516.87860	0.51688	498.45730	0.49846	516.879	17.13	0.44	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	100.35440	0.10035	103.57370	0.10357	100.354	21.88	0.12	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.64490	13.64490	13.68130	13.68130		17.39	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.67470	13.67470	13.71120	13.71120		17.37	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	798.38370	0.79838	774.68210	0.77468	798.384	17.92	0.54	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	50.36600	0.05037	53.79000	0.05379	50.366	24.83	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.69710	13.69710	13.73360	13.73360		17.47	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.70710	13.70710	13.74360	13.74360		17.45	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	392.11760	0.39212	376.66840	0.37667	392.118	16.64	0.35	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	452.33220	0.45233	462.42540	0.46243	452.332	18.52	0.39	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.71200	13.71200	13.74860	13.74860		17.46	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	541.45060	0.54145	522.66020	0.52266	541.451	17.14	0.42	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	121.22630	0.12123	124.01540	0.12402	121.226	22.05	0.12	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.72200	13.72200	13.75850	13.75850		17.44	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.79430	13.79430	13.83080	13.83080		17.59	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	563.89280	0.56389	545.22710	0.54523	563.893	17.12	0.41	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	146.79440	0.14679	150.23990	0.15024	146.794	22.30	0.13	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.84410	13.84410	13.88060	13.88060		17.64	0.00	1,744,356.60	126	12,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	267.02740	0.26703	256.22570	0.25623	267.027	16.23	0.24	6,710,467.28	2,000	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	351.56240	0.35156	338.76510	0.33877	351.562	16.44	0.29	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	525.15820	0.52516	507.50880	0.50751	525.158	16.95	0.38	0.00	0	500.00

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	13.75	Put	712.43040	0.71243	691.79320	0.69179	712.430	17.49	0.45	12,673,228.96	2,000	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	718.18970	0.71819	697.47510	0.69748	718.190	17.50	0.46	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,005.87190	1.00587	981.45680	0.98146	1,005.872	18.23	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,073.78650	1.07379	1,048.64560	1.04865	1,073.786	18.39	0.56	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,178.88250	1.17888	1,152.70840	1.15271	1,178.883	18.62	0.59	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	209.31600	0.20932	214.28530	0.21429	209.316	21.38	0.18	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	176.31530	0.17632	179.13250	0.17913	176.315	22.03	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	164.02470	0.16402	166.76300	0.16676	164.025	22.41	0.14	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	162.29530	0.16230	165.02400	0.16502	162.295	22.47	0.14	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	119.17110	0.11917	121.70030	0.12170	119.171	24.35	0.10	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.86660	13.86660	13.90310	13.90310		17.65	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	581.32190	0.58132	562.84480	0.56284	581.322	17.11	0.40	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	169.17210	0.16917	172.03010	0.17203	169.172	22.61	0.14	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.93140	13.93140	13.96790	13.96790		17.75	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.94140	13.94140	13.97790	13.97790		17.76	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	596.54280	0.59654	578.61600	0.57862	596.543	17.09	0.38	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	188.24720	0.18825	194.43920	0.19444	188.247	22.86	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.02060	14.02060	14.05800	14.05800		17.79	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	610.37910	0.61038	591.37040	0.59137	610.379	17.06	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	213.94930	0.21395	219.69770	0.21970	213.949	23.13	0.15	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.06990	14.06990	14.10820	14.10820		17.82	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	114.19300	0.11419	99.92690	0.09993	114.193	14.93	0.11	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	494.47950	0.49448	478.66970	0.47867	494.479	16.73	0.32	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	545.28240	0.54528	528.53400	0.52853	545.282	16.82	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	892.05910	0.89206	869.78420	0.86978	892.059	17.75	0.46	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	946.22490	0.94622	923.65950	0.92366	946.225	17.88	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	982.99140	0.98299	960.08520	0.96009	982.991	17.96	0.48	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,001.60230	1.00160	978.50740	0.97851	1,001.602	18.00	0.49	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,209.23940	1.20924	1,184.20330	1.18420	1,209.239	18.43	0.54	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,229.51950	1.22952	1,204.31170	1.20431	1,229.519	18.47	0.54	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	388.17920	0.38818	396.11720	0.39612	388.179	20.73	0.26	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	344.88900	0.34489	352.48860	0.35249	344.889	21.10	0.23	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	311.94560	0.31195	319.29000	0.31929	311.946	21.42	0.21	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	283.89360	0.28389	290.17400	0.29017	283.894	21.93	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	280.63510	0.28064	286.90810	0.28691	280.635	22.00	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	278.23040	0.27823	284.49620	0.28450	278.230	22.05	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	275.07750	0.27508	281.33660	0.28134	275.078	22.12	0.19	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	221.74750	0.22175	227.92770	0.22793	221.748	23.51	0.15	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.07980	14.07980	14.11820	14.11820		17.82	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	619.80160	0.61980	600.35300	0.60035	619.802	17.04	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	229.62240	0.22962	235.96000	0.23596	229.622	23.43	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.30310	14.30310	14.34320	14.34320		18.22	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.54730	14.54730	14.58620	14.58620		18.70	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	763.12190	0.76312	744.17610	0.74418	763.122	17.68	0.34	0.00	0	70,530.00

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 MAXI	On 13/03/2017	Foreign Exchange Future			13.37360		13.37360		13.40970	13.40970		16.45	0.00	267,472.00	20	486.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.61750		13.61750		13.65390	13.65390		17.25	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.84410		13.84410		13.88060	13.88060		17.64	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.64990		16.64990		16.80730	16.80730		20.88	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.69500		16.69500		16.85340	16.85340		20.46	0.00	8,497,755.00	509	48,745.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	321.73520		0.32174		386.47620	0.38648	321.735	21.13	0.41	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	60.04070		0.06004		75.62570	0.07563	60.041	24.15	0.10	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	34.61470		0.03461		43.54990	0.04355	34.615	25.23	0.06	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	8.37050		0.00837		9.23670	0.00924	8.370	31.75	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.75940		16.75940		16.91910	16.91910		20.29	0.00	1,239,277.20	73	162.00
£ / R	On 13/04/2017	Any day expiry			16.80550		16.80550		16.96540	16.96540		20.26	0.00	102,176.40	6	61.00
£ / R	On 25/04/2017	Any day expiry			16.84740		16.84740		17.00740	17.00740		20.22	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.85800		16.85800		17.01790	17.01790		20.24	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.04180		17.04180		17.20260	17.20260		19.71	0.00	8,520,900.00	500	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.36680		17.36680		17.53300	17.53300		19.13	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.70000		17.70000		17.86960	17.86960		18.80	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11874		0.11874		0.11954	0.11954		22.77	0.00	0.00	0	195.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12144		0.12144		0.12226	0.12226		18.26	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12403		0.12403		0.12487	0.12487		15.67	0.00	0.00	0	0.00
€ / R	On 06/02/2017	Any day expiry			14.30740		14.30740		14.42440	14.42440		13.32	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.35570		14.35570		14.47080	14.47080		15.15	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.36810		14.36810		14.48310	14.48310		14.96	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.41130		14.41130		14.52720	14.52720		15.24	0.00	8,430,610.50	585	85,821.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	44.32360		0.04432		38.41790	0.03842	44.324	14.40	0.13	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	17.15600		0.01716		21.63580	0.02164	17.156	19.08	0.05	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.41820		14.41820		14.53410	14.53410		15.34	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.47360		14.47360		14.59040	14.59040		15.55	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.51790		14.51790		14.63480	14.63480		15.76	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.74410		14.74410		14.86250	14.86250		16.35	0.00	1,032,087.00	70	79,698.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.06100		15.06100		15.18250	15.18250		16.65	0.00	0.00	0	1,402.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.38700		15.38700		15.51280	15.51280		16.85	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.99903		97.99903		98.13173	98.13173			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.08738		95.08738		95.22627	95.22627			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.88836		93.88836		94.03358	94.03358			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.04429		96.04429		96.19318	96.19318			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.78027		99.78027		99.93029	99.93029			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.39993		98.39993		98.55524	98.55524			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00289		100.00289		100.00288	100.00288			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 15/06/2017	Interest Rate Swap	99.61423		99.61423		99.61630	99.61630			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.64784		99.64784		99.65123	99.65123			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.91000		99.91000		99.91564	99.91564			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.95087		99.95087		99.95761	99.95761			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.93773		99.93773		99.94329	99.94329			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.23462		99.23462		99.24149	99.24149			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.90023		98.90023		98.90983	98.90983			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.96571		98.96571		98.97705	98.97705			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.47000		99.47000		99.48000	99.48000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.98230		99.98230		99.99220	99.99220			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.80037		97.80037		97.86526	97.86526			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.12697		97.12697		97.19916	97.19916			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.41994		96.41994		96.49982	96.49982			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.69250		96.69250		96.77927	96.77927			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.95566		98.95566		99.04630	99.04630			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.16837		99.16837		99.26153	99.26153			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	524.91300		524.91300		524.56700	524.56700			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	534.99900		534.99900		534.87300	534.87300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	545.68800		545.68800		545.69400	545.69400			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	606.87800		606.87800		606.21800	606.21800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.53900		618.53900		618.12800	618.12800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	630.89700		630.89700		630.63400	630.63400			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	550.94500		550.94500		550.29700	550.29700			0.00	0.00	0	553.00
ALBI	On 03/08/2017	Index Future	561.53100		561.53100		561.10900	561.10900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	572.75000		572.75000		572.46100	572.46100			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.25750		10.25750		10.30500	10.30500		12.95	0.00	102,575.00	10	22,699.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.42200		10.42200		10.47040	10.47040		13.44	0.00	0.00	0	113.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.57720		10.57720		10.62630	10.62630		13.47	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.73320		10.73320		10.78520	10.78520		13.41	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.26810		10.26810		10.30450	10.30450		14.22	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.46570		10.46570		10.50310	10.50310		14.85	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.65180		10.65180		10.69000	10.69000		14.82	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.47950		13.47950		13.60300	13.60300		15.39	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.80680		13.80680		13.93420	13.93420		16.70	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.12280		14.12280		14.25330	14.25330		17.07	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		1.95610	1.95610		1.96150	1.96150		15.67	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.96960	1.96960		1.97490	1.97490		16.28	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.98530	1.98530		1.99020	1.99020		16.42	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.96180	1.96180		1.97490	1.97490		15.98	0.00	7,166,514.00	362	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.93960	1.93960		1.95510	1.95510		15.71	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.98530	1.98530		2.00120	2.00120		16.36	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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		10.49500	79.67544		10.49500	79.67544			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.55773	77.52454		10.57706	77.40261			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.63889	79.01411		10.65345	78.92349			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.71636	76.79982		10.72828	76.72659			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		10.63500	83.82250		10.63500	83.82250			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.69736	81.29994		10.71161	81.19690			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.77693	82.86203		10.78666	82.79256			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.85204	80.25601		10.85918	80.20567			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 04/05/2017	GOVI		548.77300	548.77300		548.12800	548.12800			0.00	0.00	0	392.00
GOVI	On 03/08/2017	GOVI		559.31800	559.31800		558.89700	558.89700			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		570.49300	570.49300		570.20400	570.20400			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.72430	1.72430		1.72890	1.72890		15.86	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.75690	1.75690		1.76150	1.76150		16.87	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.78640	1.78640		1.79080	1.79080		17.34	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		127.27816	127.27816		127.27816	127.27816			0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.90948	129.90948		129.71489	129.71489			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		131.08540	131.08540		130.92590	130.92590			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.71976	133.71976		133.58242	133.58242			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
I2029	On 04/05/2017	Bond Future		102.30639	102.30639		102.30326	102.30326			0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.69699	107.69699		107.69699	107.69699			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		108.57198	108.57198		108.71837	108.71837			0.00	624,288,885.00	5,750	5,778.00
I2033	On 03/08/2017	Bond Future		110.67910	110.67910		110.86105	110.86105			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.81298	111.81298		112.01991	112.01991			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future		133.04715	133.04715		133.04715	133.04715			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		135.59859	135.59859		135.59434	135.59434			0.00	644,093,302.50	4,750	20,533.00
I2038	On 03/08/2017	Bond Future		136.71655	136.71655		136.75305	136.75305			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.46420	139.46420		139.52791	139.52791			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		133.56127	133.56127		133.56127	133.56127			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		134.87763	134.87763		134.58840	134.58840			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		137.49515	137.49515		137.24091	137.24091			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.65402	138.65402		138.42099	138.42099			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		142.20237	142.20237		142.20237	142.20237			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		144.92942	144.92942		144.92473	144.92473			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future		146.06343	146.06343		146.10209	146.10209			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		148.99865	148.99865		149.06654	149.06654			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 04/05/2017	Index Future		254.52000	254.52000		254.24200	254.24200			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.45900	259.45900		259.25200	259.25200			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.67300	264.67300		264.51200	264.51200			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		7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.46000	92.54000		7.46000	92.54000			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
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.47000		92.53000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.52000		92.48000		7.52000	92.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.55000		92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12790		0.12790		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12790		0.12790		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12780		0.12780		0.12840	0.12840			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.76340		9.76340		9.81130	9.81130		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.91330		9.91330		9.96180	9.96180		13.76	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.05240		10.05240		10.10240	10.10240		14.06	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.27060		1.27060		1.27660	1.27660			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28920		1.28920		1.29540	1.29540			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30460		1.30460		1.31080	1.31080			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24840		1.24840		1.25680	1.25680			0.00	0.00	0	2,700.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25150		1.25150		1.25990	1.25990			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25450		1.25450		1.26310	1.26310			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.07760		1.07760		1.08330	1.08330			0.00	1,440,751.20	1,337	768.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08270		1.08270		1.08850	1.08850			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08790		1.08790		1.09380	1.09380			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.84000		112.14376		8.84000	112.14376		8.46	0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.86740		114.40817		8.88565	114.28375		8.23	0.00	42,331,022.90	370	117,672.00
R186	On 04/05/2017	Bond Future	8.44	Call	743.01000		0.74301		718.37000	0.71837	743.010	8.12	0.27	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,351.32000		1.35132		0.00000	0.00000	1,351.320	8.21	0.41	23,395,455.75	500	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,650.23000		1.65023		1,717.31000	1.71731	1,650.230	8.34	0.45	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	993.50000		0.99350		1,042.51000	1.04251	993.500	8.50	0.31	17,777,130.98	500	5,709.00
R186	On 03/08/2017	Bond Future			8.91171		111.30319		8.92343	111.22499		8.54	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,905.23000		2.90523		2,952.88000	2.95288	2,905.230	8.60	0.51	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,547.90000		1.54790		1,580.61000	1.58061	1,547.900	8.91	0.33	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,260.17000		1.26017		1,288.74000	1.28874	1,260.170	9.00	0.28	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.94449		113.52789		8.95245	113.47590		8.31	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

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 02/02/2017	Bond Future	295.49238		295.49238		295.49238	295.49238			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future	301.68335		301.68335		301.14952	301.14952			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	300.58473		300.58473		300.13045	300.13045			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	306.62575		306.62575		306.22045	306.22045			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future	246.05631		246.05631		246.05631	246.05631			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future	250.77487		250.77487		250.76715	250.76715			0.00	140,183,152.33	559	33,867.00
R202	On 03/08/2017	Bond Future	251.94839		251.94839		252.01550	252.01550			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	257.01185		257.01185		257.12882	257.12882			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	8.45500		100.12783		8.45500	100.12783		5.96	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.47466		98.18382		8.49211	98.10664		5.98	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future	8.50962		100.07037		8.51807	100.03429		5.73	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.53541		98.13766		8.53845	98.12514		5.63	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	7.69000		103.61417		7.69000	103.61417		0.42	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.52809		101.42643		7.54144	101.42177		0.30	0.00	0.00	0	31,101.00
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	9.24000		90.88601		9.24000	90.88601			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.27754		92.71404		9.29114	92.62033			0.00	927,140,400.00	10,000	32,786.00
R2030	On 03/08/2017	Bond Future	9.32926		90.48879		9.33745	90.43320			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.36720		92.29757		9.37228	92.26354			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	9.37500		93.92385		9.37500	93.92385		11.63	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.41151		91.65881		9.43039	91.51936		11.92	0.00	0.00	0	19,095.00
R2032	On 03/08/2017	Bond Future	9.46053		93.41993		9.47455	93.31765		11.86	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.50260		91.12768		9.51389	91.04630		12.14	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	9.51500		98.44114		9.51500	98.44114			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.54586		95.97130		9.56489	95.81700			0.00	0.00	0	7,952.00
R2035	On 03/08/2017	Bond Future	9.59489		97.81533		9.60931	97.69972			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.63939		95.26679		9.65129	95.17239			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	9.58000		90.62521		9.58000	90.62521		13.62	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.62397		92.42559		9.63791	92.31296		13.40	0.00	14,972,945.58	162	46,597.00
R2037	On 03/08/2017	Bond Future	9.67746		89.94436		9.68684	89.86942		13.98	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.71884		91.74237		9.72567	91.68829		13.72	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
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	7.82000		101.34740		7.82000	101.34740		1.40	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.80483		103.33247		7.83313	103.29010		1.29	0.00	20,666,494.00	200	29,125.00
R204	On 03/08/2017	Bond Future	7.80939		101.27739		7.80873	101.27823		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.73691		103.30155		7.71213	103.32777		1.10	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	9.60000		94.64465		9.60000	94.64465		14.26	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future	9.63254		96.61738		9.64652	96.49550		14.03	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future	9.68455		93.96627		9.69412	93.88372		14.64	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.72475		95.84465		9.73185	95.78392		14.38	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	9.62500		91.79410		9.62500	91.79410		14.93	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future	9.65601		93.71478		9.67519	93.54579		14.71	0.00	1,218,292,140.00	13,000	19,116.00
R2044	On 03/08/2017	Bond Future	9.70647		91.13306		9.72159	91.00115		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.74551		92.95485		9.75842	92.84308		15.09	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	9.62000		95.30181		9.62000	95.30181		14.80	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future	9.65187		92.80814		9.66594	92.68123		15.29	0.00	649,656,980.00	7,000	63,465.00
R2048	On 03/08/2017	Bond Future	9.69700		94.59139		9.70697	94.50224		15.24	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future	9.73799		92.04186		9.74567	91.97373		15.68	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	7.97000		98.60030		7.97000	98.60030		2.51	0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future	7.97620		100.54199		8.00731	100.46888		2.27	0.00	0.00	0	79,363.00
R207	On 03/08/2017	Bond Future	8.00205		98.83048		8.01661	98.79915		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	877.97000	0.87797	861.05000	0.86105	877.970	2.37	0.60	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.98205		100.80582		7.98575	100.79858		2.14	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	8.15000		97.55695		8.15000	97.55695		3.91	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future	8.16529		96.06758		8.18149	96.01598		3.66	0.00	0.00	0	21,493.00
R208	On 03/08/2017	Bond Future	8.19343		97.91346		8.19702	97.90265		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	8.20120		96.46710		8.19656	96.48027		3.54	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

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
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			9.48500		73.89734		9.48500	73.89734		13.49	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.51192		72.28623		9.53100	72.15697		13.91	0.00	12,216,372.87	169	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	593.95000		0.59395		574.15000	0.57415	593.950	13.72	0.22	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,706.27000		2.70627		2,793.18000	2.79318	2,706.270	13.99	0.58	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,659.96000		1.65996		1,726.58000	1.72658	1,659.960	14.28	0.42	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.55649		73.67517		9.57143	73.57481		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.59492		71.99656		9.60756	71.91232		14.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			187.03960		187.03960		187.03960	187.03960			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			188.85720		188.85720		188.30123	188.30123			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.52250		192.52250		192.01223	192.01223			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.95941		193.95941		193.47596	193.47596			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
R212	On 02/02/2017	Bond Future			146.29780		146.29780		146.29780	146.29780			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			149.31133		149.31133		149.09862	149.09862			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.15919		150.15919		149.98713	149.98713			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.17704		153.17704		153.03051	153.03051			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			9.26500		85.48237		9.26500	85.48237		11.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.29630		83.65433		9.31517	83.52763		11.65	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.34041		85.26171		9.35441	85.16883		11.64	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.37972		83.41364		9.39102	83.33953		11.93	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			9.56000		74.24165		9.56000	74.24165		14.23	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.58498		72.49672		9.59903	72.39704		14.67	0.00	0.00	0	34,273.00
R214	On 03/08/2017	Bond Future			9.62812		73.88974		9.63809	73.81956		14.68	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.66714		72.06818		9.67483	72.01443		15.14	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

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
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	22,571.56000		22,571.56000		22,699.83000	22,699.83000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.50510		9.50510		9.52300	9.52300		13.62	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.68410		9.68410		9.70230	9.70230		14.26	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.57380		3.57380		3.56530	3.56530		16.62	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.54360		3.54360		3.53420	3.53420		17.29	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32700		1.32700		1.33150	1.33150			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28680		1.28680		1.28710	1.28710			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25430		1.25430		1.25260	1.25260			0.00	0.00	0	0.00
Total for Derivatives :												5,126,662,317.47	116,608	3 356 394.00
Grand Total:												5,126,662,317.47	116,608	3 356 394.00