



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2017

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 22/02/2017	Any day expiry	13.06660	13.06660		13.04930	13.04930		18.34	0.00	0.00	0	0.00	
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	1.59060	0.00159	4.30500	0.00431	1.591	35.32	0.01	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry	13.06660		13.06660	13.04260	13.04260		17.96	0.00	0.00	0	0.00	
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	29.20800	0.02921	35.35140	0.03535	29.208	22.68	0.20	0.00	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	408.28480	0.40828	435.78960	0.43579	408.285	25.70	0.90	0.00	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	8.79870	0.00880	10.69870	0.01070	8.799	28.34	0.06	0.00	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	2.42130	0.00242	3.80710	0.00381	2.421	32.20	0.02	0.00	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry	13.06900		13.06900	13.04490	13.04490		17.78	0.00	0.00	0	3,920.00	
\$ / R	On 24/02/2017	Any day expiry	12.89	Put	42.55740	0.04256	59.80700	0.05981	42.557	20.22	0.25	0.00	0	20,000.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	448.41590	0.44842	470.40390	0.47040	448.416	24.79	0.89	0.00	0	60.00
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	0.12450	0.00012	0.04830	0.00005	0.124	45.13	0.00	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry	13.07590		13.07590	13.05170	13.05170		16.48	0.00	0.00	0	465.00	
\$ / R	On 28/02/2017	Any day expiry	13.07820		13.07820	13.05400	13.05400		16.57	0.00	0.00	0	1,153.00	
\$ / R	On 01/03/2017	Any day expiry	13.08050		13.08050	13.05630	13.05630		16.64	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10800		13.10800	13.08520	13.08520		16.83	0.00	467,051,148.00	35,631	454,922.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	9.65980	0.00966	12.67550	0.01268	9.660	17.57	0.04	0.00	0	250.00

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	12.50	Put	24.06430	0.02406	29.64120	0.02964	24.064	15.74	0.10	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	70.20060	0.07020	80.79340	0.08079	70.201	16.20	0.23	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	125.02710	0.12503	139.21880	0.13922	125.027	16.50	0.35	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	153.93500	0.15393	169.50930	0.16951	153.935	16.63	0.40	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	158.37490	0.15837	174.13800	0.17414	158.375	16.65	0.41	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	172.15650	0.17216	188.47710	0.18848	172.157	16.70	0.43	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	176.90470	0.17690	193.40650	0.19341	176.905	16.72	0.44	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	207.01140	0.20701	224.54770	0.22455	207.011	16.83	0.49	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	235.45650	0.23546	253.80380	0.25380	235.457	17.02	0.52	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	265.72320	0.26572	284.80660	0.28481	265.723	17.21	0.56	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	155.72430	0.15572	152.66600	0.15267	155.724	17.40	0.41	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	297.72430	0.29772	317.46600	0.31747	297.724	17.40	0.59	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	304.32400	0.30432	324.18760	0.32419	304.324	17.44	0.60	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	139.35960	0.13936	136.88660	0.13689	139.360	17.59	0.37	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	61.92450	0.06192	61.82460	0.06182	61.924	18.94	0.19	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	54.97190	0.05497	55.02680	0.05503	54.972	19.13	0.17	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	32.60700	0.03261	32.64750	0.03265	32.607	19.66	0.11	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	30.87150	0.03087	30.89370	0.03089	30.872	19.71	0.11	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	25.45110	0.02545	25.41060	0.02541	25.451	19.87	0.09	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	24.75330	0.02475	24.70490	0.02470	24.753	19.89	0.09	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	916.75330	0.91675	939.50490	0.93950	916.753	19.89	0.91	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,010.69980	1.01070	1,033.37720	1.03338	1,010.700	20.12	0.93	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	13.66990	0.01367	13.48810	0.01349	13.670	20.36	0.05	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	10.54480	0.01054	10.33240	0.01033	10.545	20.57	0.04	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,202.54480	1.20254	1,225.13240	1.22513	1,202.545	20.57	0.96	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	7.88350	0.00788	7.65410	0.00765	7.884	20.80	0.03	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,299.88350	1.29988	1,322.45410	1.32245	1,299.884	20.80	0.97	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,339.21870	1.33922	1,361.83960	1.36184	1,339.219	20.99	0.97	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	7.21870	0.00722	7.03960	0.00704	7.219	20.99	0.03	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	6.33680	0.00634	6.22140	0.00622	6.337	21.27	0.03	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	6.20190	0.00620	6.09590	0.00610	6.202	21.32	0.02	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	4.91500	0.00492	4.89420	0.00489	4.915	21.85	0.02	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	2.92280	0.00292	3.00820	0.00301	2.923	23.09	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	2.76010	0.00276	2.85210	0.00285	2.760	23.24	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	2.51210	0.00251	2.61310	0.00261	2.512	23.47	0.01	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	2.33240	0.00233	2.43930	0.00244	2.332	23.67	0.01	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	1.94600	0.00195	2.06310	0.00206	1.946	24.14	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,123.55190	2.12355	2,146.47510	2.14648	2,123.552	24.77	0.99	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,253.25030	2.25325	2,276.17430	2.27617	2,253.250	25.39	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	1.03330	0.00103	1.15520	0.00116	1.033	25.96	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	1.00180	0.00100	1.12320	0.00112	1.002	26.06	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,592.74430	2.59274	2,615.65830	2.61566	2,592.744	27.01	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,632.75350	2.63275	2,655.67020	2.65567	2,632.753	27.39	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.76840	0.00077	0.88940	0.00089	0.768	27.95	0.00	0.00	0	180.00

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	16.00	Call	0.82260	0.00082	0.95840	0.00096	0.823	29.82	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.88980	0.00089	1.04300	0.00104	0.890	31.88	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.98690	0.00099	1.16420	0.00116	0.987	34.50	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,643.08500	3.64308	3,666.08570	3.66609	3,643.085	36.84	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.19420	0.00119	1.42030	0.00142	1.194	39.18	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.71390	0.00071	0.86580	0.00087	0.714	39.65	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.06180	0.00061	0.08200	0.00068	0.062	39.65	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.06040	0.00060	0.08020	0.00068	0.060	39.65	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.01630	0.00016	0.02280	0.00022	0.016	39.65	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00650	0.00065	0.00950	0.00065	0.007	39.65	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000	0.00000	0.00010	0.00000	0.000	39.65	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.11250	13.11250	13.09010	13.09010		17.18	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	42.39700	0.04240	41.48780	0.04149	42.397	20.10	0.13	0.00	0	20,000.00
\$ / R	On 17/03/2017	Any day expiry			13.11480	13.11480	13.09250	13.09250		17.27	0.00	0.00	0	788.00
\$ / R	On 17/03/2017	Any day expiry	13.05	Put	203.86700	0.20387	217.25670	0.21726	203.867	17.19	0.45	0.00	0	25,000.00
\$ / R	On 29/03/2017	Any day expiry			13.14490	13.14490	13.12190	13.12190		16.79	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	513.67900	0.51368	531.14510	0.53115	513.679	17.95	0.67	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	4.40350	0.00440	4.55870	0.00456	4.404	22.53	0.01	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.14950	13.14950	13.12620	13.12620		16.79	0.00	527,080.00	40	4,330.00
\$ / R	On 11/04/2017	Any day expiry			13.17520	13.17520	13.14960	13.14960		16.60	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.17750	13.17750	13.15180	13.15180		16.59	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	168.66710	0.16867	161.56060	0.16156	168.667	17.98	0.31	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	142.93720	0.14294	136.78020	0.13678	142.937	18.34	0.27	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	885.08230	0.88508	905.73460	0.90573	885.082	18.82	0.78	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	3.24190	0.00324	3.30940	0.00331	3.242	27.56	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.17990	13.17990	13.15390	13.15390		16.60	0.00	0.00	0	697.00
\$ / R	On 18/04/2017	Any day expiry			13.19150	13.19150	13.16460	13.16460		16.41	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.19850	13.19850	13.17100	13.17100		16.47	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.20790	13.20790	13.18000	13.18000		16.49	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	549.98090	0.54998	567.91740	0.56792	549.981	17.33	0.60	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	772.03360	0.77203	792.68080	0.79268	772.034	18.17	0.70	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,016.90700	1.01691	1,039.81800	1.03982	1,016.907	18.95	0.78	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	36.84180	0.03684	36.19110	0.03619	36.842	20.98	0.07	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	16.33120	0.01633	16.60050	0.01660	16.331	22.11	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	5.32110	0.00532	4.64120	0.00464	5.321	24.07	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.21500	13.21500	13.18790	13.18790		16.59	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.22930	13.22930	13.20360	13.20360		16.75	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	249.31960	0.24932	240.93440	0.24093	249.320	17.82	0.36	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.24600	13.24600	13.22190	13.22190		16.85	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.28160	13.28160	13.26020	13.26020		17.04	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	594.45700	0.59446	606.84050	0.60684	594.457	17.52	0.55	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	40.45360	0.04045	40.41380	0.04041	40.454	22.76	0.06	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.33840	13.33840	13.31640	13.31640		17.00	0.00	246,653,692.80	18,492	241,149.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	221.82690	0.22183	228.80380	0.22880	221.827	15.88	0.28	0.00	0	17,600.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	340.52130	0.34052		348.83590	0.34884	340.521	16.38	0.37	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	452.43580	0.45244		441.78220	0.44178	452.436	17.32	0.47	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	739.54970	0.73955		751.87660	0.75188	739.550	17.74	0.58	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	838.00100	0.83800		851.00130	0.85100	838.001	18.05	0.62	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	866.98770	0.86699		880.17140	0.88017	866.988	18.13	0.63	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	302.03340	0.30203		293.88680	0.29389	302.033	18.42	0.34	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	963.63340	0.96363		977.48680	0.97749	963.633	18.42	0.66	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,048.12210	1.04812		1,062.65570	1.06266	1,048.122	18.66	0.68	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,063.73440	1.06373		1,078.38660	1.07839	1,063.734	18.70	0.69	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,103.08890	1.10309		1,118.03290	1.11803	1,103.089	18.81	0.70	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,142.88970	1.14289		1,158.11420	1.15811	1,142.890	18.92	0.71	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	245.37490	0.24537		238.76850	0.23877	245.375	18.99	0.29	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,223.75750	1.22376		1,239.52310	1.23952	1,223.758	19.14	0.73	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	203.19650	0.20320		197.80230	0.19780	203.197	19.51	0.24	124,510,257.32	38,200	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,700.85180	1.70085		1,718.61010	1.71861	1,700.852	20.28	0.81	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	121.18800	0.12119		117.80810	0.11781	121.188	20.74	0.15	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	99.57170	0.09957		96.87380	0.09687	99.572	21.19	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	92.15460	0.09215		89.69270	0.08969	92.155	21.36	0.12	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,253.75460	2.25375		2,273.29270	2.27329	2,253.755	21.36	0.88	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	74.48880	0.07449		72.59560	0.07260	74.489	21.86	0.10	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,516.08880	2.51609		2,536.19560	2.53620	2,516.089	21.86	0.90	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	70.69700	0.07070		68.92630	0.06893	70.697	21.98	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	70.17340	0.07017		68.41950	0.06842	70.173	22.00	0.09	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	63.29410	0.06329		62.10830	0.06211	63.294	22.25	0.09	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	59.12680	0.05913		58.44980	0.05845	59.127	22.45	0.08	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	55.29130	0.05529		55.07740	0.05508	55.291	22.65	0.08	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	53.13720	0.05314		53.18030	0.05318	53.137	22.77	0.07	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	39.44040	0.03944		41.05290	0.04105	39.440	23.72	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	12.07770	0.01208		13.24860	0.01325	12.078	24.96	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	7.05290	0.00705		7.84790	0.00785	7.053	24.96	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	2.14660	0.00215		2.46770	0.00247	2.147	24.96	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.35970	13.35970		13.33750	13.33750		17.00	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	622.09210	0.62209		632.93260	0.63293	622.092	17.31	0.52	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	63.69510	0.06370		62.46910	0.06247	63.695	22.63	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.36440	13.36440		13.34220	13.34220		17.00	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.39280	13.39280		13.37030	13.37030		17.04	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	935.53880	0.93554		948.24990	0.94825	935.539	18.16	0.62	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	26.97060	0.02697		27.40990	0.02741	26.971	24.92	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.41410	13.41410		13.39140	13.39140		17.03	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.42360	13.42360		13.40080	13.40080		17.00	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	471.37920	0.47138		479.51280	0.47951	471.379	16.66	0.42	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	326.29120	0.32629		317.66310	0.31766	326.291	18.78	0.32	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.42830	13.42830		13.40550	13.40550		17.10	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	641.91380	0.64191		652.00090	0.65200	641.914	17.19	0.50	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 27/07/2017	Any day expiry	16.53	Call	82.27040	0.08227	81.04340	0.08104	82.270	22.72	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.43780	13.43780	13.41480	13.41480		17.07	0.00	0.00	0	890.00
\$ / R	On 11/08/2017	Any day expiry			13.46380	13.46380	13.44060	13.44060		17.05	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.50640	13.50640	13.48300	13.48300		17.08	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	660.32640	0.66033	669.30480	0.66930	660.326	17.08	0.47	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	106.03160	0.10603	102.88310	0.10288	106.032	22.96	0.11	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.55360	13.55360	13.53030	13.53030		17.13	0.00	0.00	0	17,696.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	411.83520	0.41184	417.49170	0.41749	411.835	16.23	0.34	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	614.02290	0.61402	621.78750	0.62179	614.023	16.88	0.44	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	724.46820	0.72447	709.46330	0.70946	724.468	17.05	0.54	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	830.27750	0.83028	839.89530	0.83990	830.278	17.49	0.52	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,146.57290	1.14657	1,158.37200	1.15837	1,146.573	18.29	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,220.63560	1.22064	1,232.87950	1.23288	1,220.636	18.47	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,334.83840	1.33484	1,347.72010	1.34772	1,334.838	18.75	0.65	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	182.37460	0.18237	177.11930	0.17712	182.375	21.09	0.17	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	151.02370	0.15102	146.64040	0.14664	151.024	21.76	0.14	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	130.11750	0.13012	126.40260	0.12640	130.118	22.61	0.12	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	121.38480	0.12138	117.95590	0.11796	121.385	23.04	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	120.16100	0.12016	116.77060	0.11677	120.161	23.10	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	77.11880	0.07712	74.91290	0.07491	77.119	24.32	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.57480	13.57480	13.55160	13.55160		17.13	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	675.81180	0.67581	683.74580	0.68375	675.812	17.05	0.46	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	126.71820	0.12672	123.25450	0.12325	126.718	23.24	0.11	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.63620	13.63620	13.61320	13.61320		17.23	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.64570	13.64570	13.62260	13.62260		17.24	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	689.13180	0.68913	696.50900	0.69651	689.132	17.00	0.44	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	144.38160	0.14438	143.44950	0.14345	144.382	23.44	0.12	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.68580	13.68580	13.66290	13.66290		17.27	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.72100	13.72100	13.69830	13.69830		17.26	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	700.94710	0.70095	706.89210	0.70689	700.947	16.95	0.43	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	168.16750	0.16817	164.38980	0.16439	168.168	23.68	0.13	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.76750	13.76750	13.74540	13.74540		17.29	0.00	371,722.50	27	16,033.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	142.04520	0.14205	143.12200	0.14312	142.045	14.96	0.14	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	280.33280	0.28033	281.97980	0.28198	280.333	15.78	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	458.61600	0.45862	461.80570	0.46181	458.616	16.17	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	511.88240	0.51188	0.00000	0.00000	511.882	16.32	0.34	190,791,782.00	40,000	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	565.17260	0.56517	569.26180	0.56926	565.173	16.49	0.37	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	626.38240	0.62638	630.96390	0.63096	626.382	16.67	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,008.53450	1.00853	1,015.87400	1.01587	1,008.534	17.66	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,067.47380	1.06747	1,075.18620	1.07519	1,067.474	17.80	0.52	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,107.52120	1.10752	1,115.48390	1.11548	1,107.521	17.89	0.53	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,127.76560	1.12777	1,135.85290	1.13585	1,127.766	17.93	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,352.55230	1.35255	1,361.93330	1.36193	1,352.552	18.41	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,374.49690	1.37450	1,384.00120	1.38400	1,374.497	18.46	0.59	0.00	0	22,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	500.77090		0.50077		489.97840	0.48998	500.771	19.19	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	476.44230		0.47644		0.00000	0.00000	476.442	19.38	0.33	363,328,624.00	80,000	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	328.12720		0.32813		320.66440	0.32066	328.127	20.53	0.24	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	297.76270		0.29776		290.95990	0.29096	297.763	20.84	0.22	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	264.51830		0.26452		258.47550	0.25848	264.518	21.27	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	243.56740		0.24357		238.08060	0.23808	243.567	21.76	0.18	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	222.78320		0.22278		217.86120	0.21786	222.783	22.34	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	220.32680		0.22033		215.47590	0.21548	220.327	22.41	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	218.51520		0.21852		213.71320	0.21371	218.515	22.47	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	216.14190		0.21614		211.40610	0.21141	216.142	22.54	0.16	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	168.63510		0.16864		165.08240	0.16508	168.635	23.76	0.13	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.77680		13.77680		13.75480	13.75480		17.36	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	708.52590		0.70853		714.14490	0.71414	708.526	16.90	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	177.71380		0.17771		173.35230	0.17335	177.714	23.77	0.13	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.90010		13.90010		13.87950	13.87950		17.41	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.90470		13.90470		13.88430	13.88430		17.40	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.97980		13.97980		13.95930	13.95930		17.56	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.06680		14.06680		14.04600	14.04600		17.80	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,714.30010		1.71430		1,722.17940	1.72218	1,714.300	18.97	0.58	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	598.38420		0.59838		588.05780	0.58806	598.384	19.97	0.33	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.10440		14.10440		14.08350	14.08350		17.91	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.11380		14.11380		14.09280	14.09280		17.91	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.19380		14.19380		14.17250	14.17250		18.08	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	851.18300		0.85118		854.22120	0.85422	851.183	17.35	0.38	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.32550		14.32550		14.30370	14.30370		18.31	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.40780		14.40780		14.38570	14.38570		18.39	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.54180		14.54180		14.51920	14.51920		18.57	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.61470		14.61470		14.59180	14.59180		18.63	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.75810		14.75810		14.73470	14.73470		18.77	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.83810		14.83810		14.81430	14.81430		18.90	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.10800		13.10800		13.08520	13.08520		16.83	0.00	26,216.00	2	465.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.33840		13.33840		13.31640	13.31640		17.00	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.55360		13.55360		13.53030	13.53030		17.13	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.76750		13.76750		13.75000	13.75000		17.29	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry			16.31550		16.31550		16.21710	16.21710		23.92	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.35630		16.35630		16.25950	16.25950		20.86	0.00	3,074,984.40	188	49,667.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	5.61910		0.00562		6.48470	0.00648	5.619	28.23	0.01	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	2.87320		0.00287		3.25690	0.00326	2.873	40.50	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.41500		16.41500		16.31710	16.31710		20.39	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.45900		16.45900		16.35740	16.35740		20.24	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.49950		16.49950		16.39530	16.39530		20.10	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.50950		16.50950		16.40630	16.40630		20.13	0.00	0.00	0	79.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 19/06/2017	Foreign Exchange Future			16.68320		16.68320		16.58590	16.58590		19.75	0.00	83,416.00	5	24,867.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.99710		16.99710		16.89650	16.89650		19.18	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.31650		17.31650		17.21530	17.21530		18.78	0.00	865,825.00	50	5,788.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11594		0.11594		0.11605	0.11605		22.95	0.00	0.00	0	42.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11850		0.11850		0.11862	0.11862		17.38	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12095		0.12095		0.12108	0.12108		15.02	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12351		0.12351		0.12000	0.12000		15.36	0.00	0.00	0	0.00
€ / R	On 20/02/2017	Any day expiry			13.87530		13.87530		13.89530	13.89530		19.05	0.00	4,845,072.50	349	0.00
€ / R	On 24/02/2017	Any day expiry			13.88160		13.88160		13.89120	13.89120		18.74	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			13.89340		13.89340		13.90280	13.90280		16.76	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.93160		13.93160		13.94270	13.94270		15.56	0.00	6,896,142.00	495	78,910.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	102.44650		0.10245	104.64120	0.10464		102.446	15.17	0.31	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	1.71430		0.00171	2.09290	0.00209		1.714	23.18	0.01	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.93730		13.93730		13.94890	13.94890		15.80	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.98720		13.98720		13.99750	13.99750		15.46	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			14.02920		14.02920		14.03630	14.03630		15.22	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.24220		14.24220		14.25470	14.25470		16.00	0.00	0.00	0	80,269.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.54280		14.54280		14.55460	14.55460		16.03	0.00	2,181,420.00	150	1,702.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.85050		14.85050		14.86420	14.86420		16.17	0.00	430,664.50	29	183.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.16030		15.16030		14.86000	14.86000		16.50	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.43604		97.43604		96.77270	96.77270			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.49693		94.49693		93.80318	93.80318			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.27956		93.27956		92.55978	92.55978			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.43905		95.43905		94.70424	94.70424			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.18693		99.18693		98.44846	98.44846			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.78397		97.78397		97.02654	97.02654			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00295		100.00295		100.00295	100.00295			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60034		99.60034		99.59728	99.59728			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61554		99.61554		99.60115	99.60115			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.85711		99.85711		99.82783	99.82783			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.87910		99.87910		99.83544	99.83544			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.88525		99.88525		99.85650	99.85650			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.16131		99.16131		99.11760	99.11760			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.79936		98.79936		98.74081	98.74081			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.84002		98.84002		98.76404	98.76404			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.32000		99.32000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.80772		99.80772		99.69446	99.69446			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.48317		97.48317		97.25665	97.25665			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
5Y STND	On 16/03/2021	Interest Rate Swap	96.79673		96.79673		96.54292	96.54292			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.07705		96.07705		95.78970	95.78970			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.34271		96.34271		96.01718	96.01718			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.60352		98.60352		98.24842	98.24842			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.80010		98.80010		98.42134	98.42134			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	527.30500		527.30500		528.92900	528.92900			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	537.41300		537.41300		539.06300	539.06300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.05900		548.05900		549.75500	549.75500			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	609.48300		609.48300		612.45400	612.45400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	621.16700		621.16700		624.18800	624.18800			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.47200		633.47200		636.56900	636.56900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	553.61700		553.61700		556.74700	556.74700			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	564.22900		564.22900		567.41400	567.41400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.40700		575.40700		578.66800	578.66800			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.05570		10.05570		10.03950	10.03950		12.73	0.00	0.00	0	22,381.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.21080		10.21080		10.19510	10.19510		12.72	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.35920		10.35920		10.34220	10.34220		12.82	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.50810		10.50810		10.49180	10.49180		12.94	0.00	2,942,268.00	280	313.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.00110		10.00110		9.99670	9.99670		14.28	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.18600		10.18600		10.18230	10.18230		14.33	0.00	0.00	0	10.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.36290		10.36290		10.35850	10.35850		14.26	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.54200		10.54200		10.54000	10.54000		14.26	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.08870		13.08870		13.10510	13.10510		15.93	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.39810		13.39810		13.41640	13.41640		16.37	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.69990		13.69990		13.71690	13.71690		16.65	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.01030		14.01030		14.03000	14.03000		16.97	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90680		1.90680		1.90500	1.90500		15.77	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92310		1.92310		1.91990	1.91990		15.72	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93870		1.93870		1.93470	1.93470		15.89	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95370		1.95370		1.95000	1.95000		15.52	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91480		1.91480		1.91180	1.91180		15.70	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.87740		1.87740		1.87880	1.87880		16.12	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.92080		1.92080		1.92230	1.92230		15.84	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

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
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 04/05/2017	Bond Future	10.49590		77.91654		10.41446	78.43747			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.57560		79.40989		10.49157	79.94014			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.65310		77.19021		10.56598	77.73278			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 04/05/2017	Bond Future	10.64154		81.70574		10.56004	82.30452			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.71986		83.27154		10.63582	83.88112			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.79508		80.65951		10.70800	81.28315			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	551.36100		551.36100		554.48400	554.48400			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI	561.93000		561.93000		565.10700	565.10700			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	573.06200		573.06200		576.31600	576.31600			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68940		1.68940		1.68640	1.68640		16.87	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72070		1.72070		1.71770	1.71770		16.34	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74930		1.74930		1.74610	1.74610		16.74	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77700		1.77700		1.77000	1.77000		17.02	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.54932		129.54932		129.55546	129.55546			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.71501		130.71501		130.72150	130.72150			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.33276		133.33276		133.34189	133.34189			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	101.91383		101.91383		101.91878	101.91878			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 04/05/2017	Bond Future	108.35750		108.35750		108.51178	108.51178			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	110.45767		110.45767		110.61515	110.61515			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
I2033	On 02/11/2017	Bond Future		111.57951	111.57951		111.74219	111.74219			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 04/05/2017	Bond Future		135.17721	135.17721		135.18390	135.18390			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.28388	136.28388		136.29079	136.29079			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.01316	139.01316		139.02280	139.02280			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 04/05/2017	Bond Future		133.24085	133.24085		133.38774	133.38774			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		135.82323	135.82323		135.97318	135.97318			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.93916	136.93916		137.09456	137.09456			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 04/05/2017	Bond Future		145.18201	145.18201		145.18905	145.18905			0.00	0.00	0	24,007.00
I2050	On 03/08/2017	Bond Future		146.31716	146.31716		146.32457	146.32457			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.24734	149.24734		149.25788	149.25788			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		253.99300	253.99300		254.13800	254.13800			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		258.91600	258.91600		259.06400	259.06400			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.10100	264.10100		264.25700	264.25700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.34000	92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.37000	92.63000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.37000	92.63000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.38000	92.62000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.38000	92.62000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.40000	92.60000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.41000	92.59000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.44000	92.56000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.45000	92.55000		7.37000	92.63000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future		0.12610	0.12610		0.12580	0.12580			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12570	0.12570		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12550	0.12550		0.12520	0.12520			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12460	0.12460		0.12000	0.12000			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.41620	9.41620		9.40870	9.40870		12.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.55450	9.55450		9.54800	9.54800		12.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.68660	9.68660		9.67880	9.67880		13.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.81880	9.81880		9.81000	9.81000		21.25	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
PULA / R	On 13/03/2017	Foreign Exchange Future			1.25670		1.25670		1.25650	1.25650			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.27470		1.27470		1.27460	1.27460			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29090		1.29090		1.29070	1.29070			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30540		1.30540		1.31000	1.31000			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.24780		1.24780		1.24260	1.24260			0.00	0.00	0	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25080		1.25080		1.24550	1.24550			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25410		1.25410		1.24880	1.24880			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25780		1.25780		1.25000	1.25000			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06280		1.06280		1.06550	1.06550			0.00	31,884.00	30	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06780		1.06780		1.07050	1.07050			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07300		1.07300		1.07570	1.07570			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07870		1.07870		1.08000	1.08000			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.79630		114.89474		8.71377	115.46313		8.24	0.00	106,277,634.50	925	114,126.00
R186	On 04/05/2017	Bond Future	8.44	Call	724.23000		0.72423		930.19000	0.93019	724.230	8.12	0.28	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,378.65000		1.37865		1,681.20000	1.68120	1,378.650	8.22	0.45	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,259.49000		1.25949		1,077.94000	1.07794	1,259.490	8.35	0.40	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	692.97000		0.69297		584.41000	0.58441	692.970	8.51	0.26	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.83846		111.79366		8.75264	112.37202		8.35	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,474.46000		2.47446		2,227.96000	2.22796	2,474.460	8.41	0.48	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,225.19000		1.22519		1,085.38000	1.08538	1,225.190	8.71	0.29	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	973.02000		0.97302		858.28000	0.85828	973.020	8.80	0.24	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.87109		114.00893		8.78126	114.60146		8.20	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 04/05/2017	Bond Future			302.02635		302.02635		302.04126	302.04126			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.92720		300.92720		300.94282	300.94282			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.95404		306.95404		306.97575	306.97575			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 04/05/2017	Bond Future			249.64518		249.64518		249.65735	249.65735			0.00	0.00	0	33,873.00
R202	On 03/08/2017	Bond Future			250.79102		250.79102		250.80348	250.80348			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			255.81341		255.81341		255.83130	255.83130			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 04/05/2017	Bond Future			8.36604		98.66592		8.28777	99.01515		5.88	0.00	101,823,229.44	1,032	18,926.00
R2023	On 03/08/2017	Bond Future			8.39601		100.55707		8.31356	100.91217		5.81	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.41926		98.61730		8.33148	98.98172		5.27	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.33674		101.49329		7.23707	101.52815		0.33	0.00	101,493.29	1	31,102.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.19075		93.31518		9.10882	93.88774			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future	9.24011		91.09696		9.15545	91.67974			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.27737		92.90225		9.18956	93.49873			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 04/05/2017	Bond Future	9.33505		92.22673		9.25326	92.83992		11.71	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future	9.38221		93.99436		9.29792	94.61844		11.89	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.42393		91.69770		9.33661	92.33644		11.79	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 04/05/2017	Bond Future	9.45352		96.72552		9.37188	97.40001			0.00	0.00	0	7,829.00
R2035	On 03/08/2017	Bond Future	9.50025		98.57949		9.41620	99.26607			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.54388		96.02970		9.45696	96.73218			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 04/05/2017	Bond Future	9.56806		92.87953		9.48644	93.54864		13.50	0.00	53,684,368.34	578	46,750.00
R2037	On 03/08/2017	Bond Future	9.62037		90.40261		9.53634	91.08376		13.78	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.66203		92.19415		9.57527	92.89099		13.77	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 04/05/2017	Bond Future	7.67653		103.52487		7.56723	103.68916		1.27	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future	7.66010		101.46855		7.53035	101.63511		1.24	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.56918		103.47917		7.40689	103.65147		0.92	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 04/05/2017	Bond Future	9.57178		97.15008		9.49019	97.87315		14.18	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future	9.62248		94.50457		9.53853	95.24064		14.48	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.66279		96.37736		9.57617	97.13038		14.47	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 04/05/2017	Bond Future	9.61093		94.11409		9.52938	94.84403		14.90	0.00	0.00	0	19,616.00
R2044	On 03/08/2017	Bond Future	9.66056		91.53559		9.57670	92.27873		15.23	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.70013		93.34961		9.61369	94.10966		15.24	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 04/05/2017	Bond Future	9.60658		93.21877		9.52510	93.96582		15.18	0.00	0.00	0	64,165.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/08/2017	Bond Future			9.65091		95.00551		9.56722	95.76605		15.46	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.69238		92.44835		9.60609	93.22626		15.48	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 04/05/2017	Bond Future			7.88580		100.75482		7.79846	100.96100		2.31	0.00	0.00	0	75,116.00
R207	On 03/08/2017	Bond Future			7.90360		99.04259		7.80672	99.25189		2.26	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	973.72000		0.97372	1,121.28000	1.12128		973.720	2.34	0.66	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.88020		101.00521		7.77026	101.22102		1.95	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 04/05/2017	Bond Future			8.04028		96.46695		7.95514	96.74011		3.72	0.00	1,639,938.15	17	21,510.00
R208	On 03/08/2017	Bond Future			8.06023		98.31586		7.96875	98.59342		3.54	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.06274		96.86099		7.96285	97.14639		3.22	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 04/05/2017	Bond Future			9.44682		72.72995		9.36528	73.29157		13.66	0.00	66,984,283.95	921	62,826.00
R209	On 04/05/2017	Bond Future	8.93	Call	522.55000		0.52255	683.28000	0.68328		522.550	13.47	0.22	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,223.85000		2.22385	1,960.29000	1.96029		2,223.850	13.73	0.56	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,250.96000		1.25096	1,084.53000	1.08453		1,250.960	14.02	0.38	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.49008		74.12385		9.40635	74.69561		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.52849		72.44176		9.44215	73.02663		14.02	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 04/05/2017	Bond Future			188.55800		188.55800		189.11644	189.11644			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.21275		192.21275		192.78221	192.78221			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.63016		193.63016		194.21469	194.21469			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 04/05/2017	Bond Future			149.49825		149.49825		149.50567	149.50567			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.34608		150.34608		150.35383	150.35383			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.35707		153.35707		153.36791	153.36791			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 04/05/2017	Bond Future	9.22520		84.13419		9.14345	84.69074		11.39	0.00	43,749,778.80	520	44,822.00
R213	On 03/08/2017	Bond Future	9.26764		85.74684		9.18342	86.31327		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.30680		83.89409		9.21959	84.47379		11.56	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 04/05/2017	Bond Future	9.52475		72.92660		9.44330	73.51469		14.51	0.00	36,463,300.00	500	35,149.00
R214	On 03/08/2017	Bond Future	9.56672		74.32442		9.48314	74.92311		14.81	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.60583		72.49907		9.51973	73.11140		14.85	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	21,966.11000		21,966.11000		21,953.21000	21,953.21000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,354.36000		22,354.36000		22,338.45000	22,338.45000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.24410		9.24410		9.23410	9.23410		13.98	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.41060		9.41060		9.40220	9.40220		13.89	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.59730		3.59730		3.56510	3.56510		16.22	0.00	5,395,950.00	1,500	1,500.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.56580		3.56580		3.53350	3.53350		16.81	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32810		1.32810		1.33110	1.33110			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29520		1.29520		1.29800	1.29800			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.26840		1.26840		1.27050	1.27050			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.24300		1.24300		1.25000	1.25000			0.00	0.00	0	0.00
Total for Derivatives :												1,830,732,175.49	219,962	3,676,431.00
Grand Total:												1,830,732,175.49	219,962	3,676,431.00