



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: 16/01/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 17/01/2017	Any day expiry		13.62990	13.62990		13.56860	13.56860		20.63	0.00	0.00	0	1,600.00
\$ / R	On 18/01/2017	Any day expiry		13.62990	13.62990		13.56860	13.56860		20.23	0.00	0.00	0	0.00
\$ / R	On 18/01/2017	Any day expiry	14.28	Call	3.09660	0.00310	6.46130	0.00646	3.097	32.06	0.03	0.00	0	5,000.00
\$ / R	On 20/01/2017	Any day expiry		13.63200	13.63200		13.57310	13.57310		19.99	0.00	0.00	0	184.00
\$ / R	On 23/01/2017	Any day expiry		13.63840	13.63840		13.57950	13.57950		18.40	0.00	0.00	0	70.00
\$ / R	On 25/01/2017	Any day expiry		13.64270	13.64270		13.58370	13.58370		18.63	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	492.03380	0.49203	554.90400	0.55490	492.034	20.35	0.85	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.27280	0.00027	0.74950	0.00075	0.273	32.24	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry		13.64480	13.64480		13.58590	13.58590		18.69	0.00	0.00	0	0.00
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	52.35310	0.05235	56.19420	0.05619	52.353	20.18	0.21	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry		13.64750	13.64750		13.58820	13.58820		18.76	0.00	11,446,141.40	839	450.00
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	111.83080	0.11183	155.66310	0.15566	111.831	18.70	0.36	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	270.00950	0.27001	329.90660	0.32991	270.010	19.34	0.62	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	18.00760	0.01801	21.94680	0.02195	18.008	21.82	0.08	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	3.45570	0.00346	5.69900	0.00570	3.456	25.23	0.02	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry		13.65550	13.65550		13.59540	13.59540		18.15	0.00	0.00	0	3,901.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/01/2017	Any day expiry			13.65820	13.65820		13.59770	13.59770		18.26	0.00	5,445,432.30	399	2,339.00
\$ / R	14.15	Put	On 31/01/2017	Any day expiry			551.92390	0.55192	614.56590	0.61457	551.924	20.08	0.80	0.00	0	210.00	
\$ / R	15.07	Call	On 31/01/2017	Any day expiry			5.35260	0.00535	6.89120	0.00689	5.353	23.84	0.02	0.00	0	210.00	
\$ / R			On 17/02/2017	Any day expiry			13.70360	13.70360		13.63800	13.63800		18.45	0.00	3,328,225.20	243	487.00
\$ / R	14.32	Put	On 17/02/2017	Any day expiry			728.74100	0.72874	789.67840	0.78968	728.741	20.18	0.76	0.00	0	1,500.00	
\$ / R	15.03	Call	On 17/02/2017	Any day expiry			33.03100	0.03303	32.93830	0.03294	33.031	22.02	0.08	0.00	0	1,500.00	
\$ / R			On 23/02/2017	Any day expiry			13.71940	13.71940		13.65280	13.65280		18.30	0.00	6,851,300.00	500	700.00
\$ / R			On 24/02/2017	Any day expiry			13.72200	13.72200		13.65540	13.65540		18.33	0.00	0.00	0	3,920.00
\$ / R	13.50	Put	On 24/02/2017	Any day expiry			223.51470	0.22351	260.14150	0.26014	223.515	18.17	0.38	0.00	0	60.00	
\$ / R	15.20	Call	On 24/02/2017	Any day expiry			36.19780	0.03620	34.82690	0.03483	36.198	22.00	0.08	0.00	0	60.00	
\$ / R			On 27/02/2017	Any day expiry			13.72970	13.72970		13.66340	13.66340		18.27	0.00	0.00	0	4,615.00
\$ / R			On 28/02/2017	Any day expiry			13.73230	13.73230		13.66610	13.66610		18.31	0.00	109,760.00	8	712.00
\$ / R			On 01/03/2017	Any day expiry			13.73490	13.73490		13.66870	13.66870		18.34	0.00	0.00	0	0.00
\$ / R			On 13/03/2017	Foreign Exchange Future			13.76570	13.76570		13.70060	13.70060		18.23	0.00	247,218,206.30	17,959	464,727.00
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future			17.55580	0.01756	21.10100	0.02110	17.556	18.28	0.04	0.00	0	250.00	
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future			31.88630	0.03189	40.16200	0.04016	31.886	17.43	0.07	0.00	0	1,500.00	
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future			104.47390	0.10447	122.94880	0.12295	104.474	17.56	0.19	0.00	0	95,797.00	
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future			111.12090	0.11112	130.74150	0.13074	111.121	17.57	0.20	0.00	0	1,000.00	
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future			128.37480	0.12837	150.24350	0.15024	128.375	17.62	0.23	0.00	0	4,800.00	
\$ / R	13.20	Put	On 13/03/2017	Foreign Exchange Future			156.51910	0.15652	181.40670	0.18141	156.519	17.72	0.26	0.00	0	2,000.00	
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future			172.05680	0.17206	198.48360	0.19848	172.057	17.76	0.28	0.00	0	100.00	
\$ / R	13.26	Put	On 13/03/2017	Foreign Exchange Future			175.28370	0.17528	202.02050	0.20202	175.284	17.77	0.28	0.00	0	1,000.00	
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future			265.04810	0.26505	299.26720	0.29927	265.048	18.00	0.38	0.00	0	2,000.00	
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future			449.06550	0.44907	422.74990	0.42275	449.066	18.14	0.56	0.00	0	2,400.00	
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future			423.92740	0.42393	399.08400	0.39908	423.927	18.19	0.54	0.00	0	1,603.00	
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future			301.03930	0.30104	284.87860	0.28488	301.039	18.79	0.42	0.00	0	501.00	
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future			535.33930	0.53534	584.27860	0.58428	535.339	18.79	0.58	0.00	0	11,320.00	
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future			602.26600	0.60227	653.24890	0.65325	602.266	19.01	0.61	0.00	0	46,000.00	
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future			211.52090	0.21152	200.90360	0.20090	211.521	19.46	0.32	0.00	0	200.00	
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future			745.82090	0.74582	800.30360	0.80030	745.821	19.46	0.68	0.00	0	30,000.00	
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future			187.64970	0.18765	178.50370	0.17850	187.650	19.68	0.29	0.00	0	7,300.00	
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future			821.94970	0.82195	877.90370	0.87790	821.950	19.68	0.71	0.00	0	29,152.00	
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future			178.83430	0.17883	170.21190	0.17021	178.834	19.77	0.28	0.00	0	100.00	
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future			853.13430	0.85313	909.61190	0.90961	853.134	19.77	0.72	0.00	0	100.00	
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future			166.33770	0.16634	158.46270	0.15846	166.338	19.90	0.27	0.00	0	23,750.00	
\$ / R	14.62	Call	On 13/03/2017	Foreign Exchange Future			143.81980	0.14382	137.27710	0.13728	143.820	20.17	0.23	0.00	0	2,000.00	
\$ / R	14.88	Call	On 13/03/2017	Foreign Exchange Future			104.78830	0.10479	100.48740	0.10049	104.788	20.74	0.18	0.00	0	1,000.00	
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future			101.02660	0.10103	96.93350	0.09693	101.027	20.81	0.17	0.00	0	1,000.00	
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future			95.05440	0.09505	91.29100	0.09129	95.054	20.92	0.16	0.00	0	3,000.00	
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future			90.53540	0.09054	87.01850	0.08702	90.535	21.01	0.16	0.00	0	1,206.00	
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future			80.16650	0.08017	76.86370	0.07686	80.166	21.23	0.14	0.00	0	7,300.00	
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future			1,532.06630	1.53207	1,594.41880	1.59442	1,532.066	21.45	0.88	0.00	0	90.00	
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future			1,651.16240	1.65116	1,714.36660	1.71437	1,651.162	21.63	0.89	0.00	0	7,160.00	
\$ / R	15.48	Call	On 13/03/2017	Foreign Exchange Future			48.31400	0.04831	47.05740	0.04706	48.314	21.80	0.09	0.00	0	30,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	47.01590	0.04702	45.85330	0.04585	47.016	21.83	0.09	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	1,970.07270	1.97007	2,034.78610	2.03479	1,970.073	22.11	0.93	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,008.16450	2.00816	2,073.00010	2.07300	2,008.165	22.17	0.93	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	31.18800	0.03119	31.09030	0.03109	31.188	22.25	0.06	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	23.69340	0.02369	24.01610	0.02402	23.693	22.53	0.05	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	17.51010	0.01751	18.10910	0.01811	17.510	22.84	0.04	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	11.92930	0.01193	12.91420	0.01291	11.929	23.24	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	2,994.42240	2.99442	3,059.75600	3.05976	2,994.422	24.21	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	8.73220	0.00873	8.41560	0.00842	8.732	25.18	0.02	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	7.42430	0.00742	6.62450	0.00662	7.424	26.39	0.02	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	2.63530	0.00264	1.76490	0.00176	2.635	28.68	0.01	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	2.59580	0.00260	1.73690	0.00174	2.596	28.68	0.01	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.09350	0.00109	0.69420	0.00069	1.093	28.68	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.59630	0.00060	0.36480	0.00036	0.596	28.68	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.01820	0.00002	0.00900	0.00001	0.018	28.68	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.77080	13.77080	13.70590	13.70590		18.25	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	310.96100	0.31096	347.27570	0.34728	310.961	17.93	0.39	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	79.71430	0.07971	77.67910	0.07768	79.714	21.61	0.13	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.81190	13.81190	13.75010	13.75010		18.27	0.00	55,360.00	4	4,002.00
\$ / R	On 11/04/2017	Any day expiry			13.84010	13.84010	13.78090	13.78090		18.24	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.84270	13.84270	13.78370	13.78370		18.24	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	576.44250	0.57644	555.70980	0.55571	576.443	18.02	0.58	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	517.48240	0.51748	499.36930	0.49937	517.482	18.16	0.54	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	551.54770	0.55155	596.66580	0.59667	551.548	18.44	0.52	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	29.11520	0.02912	28.58350	0.02858	29.115	24.30	0.05	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.84520	13.84520	13.78660	13.78660		18.26	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.85800	13.85800	13.80060	13.80060		18.18	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.86570	13.86570	13.80820	13.80820		18.22	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.87600	13.87600	13.81830	13.81830		18.18	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	339.30100	0.33930	373.08080	0.37308	339.301	17.77	0.37	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	483.64390	0.48364	523.81270	0.52381	483.644	18.12	0.46	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	660.85290	0.66085	706.79650	0.70680	660.853	18.64	0.55	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	196.06900	0.19607	192.95620	0.19296	196.069	20.48	0.24	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	115.73810	0.11574	114.28850	0.11429	115.738	21.61	0.15	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	52.82350	0.05282	52.47260	0.05247	52.824	23.32	0.07	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.88370	13.88370	13.82580	13.82580		18.27	0.00	0.00	0	1,387.00
\$ / R	On 26/05/2017	Any day expiry			13.95540	13.95540	13.89650	13.89650		18.31	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	380.80650	0.38081	414.56290	0.41456	380.807	17.76	0.36	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	147.44630	0.14745	144.35640	0.14436	147.446	21.64	0.16	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			14.01690	14.01690	13.95710	13.95710		18.28	0.00	40,382,688.90	2,881	202,630.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	156.55190	0.15655	172.37330	0.17237	156.552	17.21	0.18	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	228.23080	0.22823	249.95080	0.24995	228.231	17.32	0.23	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	562.48470	0.56248	602.63910	0.60264	562.485	18.07	0.43	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	583.52880	0.58353	624.41530	0.62442	583.529	18.12	0.44	0.00	0	30,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	654.68130	0.65468	698.26010	0.69826	654.681	18.28	0.47	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	719.43590	0.71944	764.38080	0.76438	719.436	18.45	0.50	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	731.51770	0.73152	776.70020	0.77670	731.518	18.48	0.50	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	762.12860	0.76213	807.89420	0.80789	762.129	18.55	0.51	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	793.31070	0.79331	839.63560	0.83964	793.311	18.63	0.53	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	569.18920	0.56919	0.00000	0.00000	569.189	18.68	0.47	20,622,051.03	3,156	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	857.34080	0.85734	904.72870	0.90473	857.341	18.79	0.55	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	487.95410	0.48795	477.17220	0.47717	487.954	19.05	0.42	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,253.98430	1.25398	1,305.95550	1.30596	1,253.984	19.69	0.66	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	278.15170	0.27815	271.75570	0.27176	278.152	20.57	0.26	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,743.86470	1.74386	1,797.61850	1.79762	1,743.865	20.71	0.75	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	1,980.97630	1.98098	2,035.55530	2.03556	1,980.976	21.09	0.79	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	217.87630	0.21788	212.65530	0.21266	217.876	21.09	0.21	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	208.36750	0.20837	203.32120	0.20332	208.368	21.19	0.20	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	207.04560	0.20705	202.02280	0.20202	207.046	21.20	0.20	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	189.45180	0.18945	184.74770	0.18475	189.452	21.39	0.19	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	177.87330	0.17787	173.37550	0.17338	177.873	21.53	0.18	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	167.05870	0.16706	162.75050	0.16275	167.059	21.67	0.17	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	160.91700	0.16092	156.71200	0.15671	160.917	21.75	0.16	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	120.58900	0.12059	117.05850	0.11706	120.589	22.39	0.13	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	66.51780	0.06652	62.23070	0.06223	66.518	25.44	0.07	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	46.51060	0.04651	42.38930	0.04239	46.511	25.55	0.05	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	20.18900	0.02019	18.14290	0.01814	20.189	25.55	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			14.04000	14.04000	13.97980	13.97980		18.29	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	414.60050	0.41460	447.74440	0.44774	414.601	17.70	0.35	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	179.78650	0.17979	174.95900	0.17496	179.787	21.66	0.18	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.07580	14.07580	14.01510	14.01510		18.32	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	647.01240	0.64701	689.21920	0.68922	647.012	18.20	0.45	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	94.23880	0.09424	88.74000	0.08874	94.239	24.65	0.09	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.09890	14.09890	14.03790	14.03790		18.38	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.11420	14.11420	14.05320	14.05320		18.37	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	439.01360	0.43901	473.76500	0.47377	439.014	17.63	0.34	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	200.44790	0.20045	195.45990	0.19546	200.448	21.78	0.18	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.19850	14.19850	14.13720	14.13720		18.40	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	460.99780	0.46100	497.80790	0.49781	460.998	17.53	0.33	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	223.66260	0.22366	219.76310	0.21976	223.663	21.88	0.18	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.24950	14.24950	14.18810	14.18810		18.41	0.00	71,247.50	5	6,307.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	226.45430	0.22645	249.02410	0.24902	226.454	17.01	0.19	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	299.22400	0.29922	324.84820	0.32485	299.224	17.26	0.24	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	435.13630	0.43514	469.31910	0.46932	435.136	17.46	0.31	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	587.57580	0.58758	629.64990	0.62965	587.576	17.79	0.38	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	592.45700	0.59246	634.68510	0.63469	592.457	17.80	0.38	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	839.24340	0.83924	888.12400	0.88812	839.243	18.37	0.46	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	898.58230	0.89858	948.48820	0.94849	898.582	18.50	0.48	0.00	0	110.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	991.14940	0.99115	1,042.36460	1.04236	991.149	18.69	0.51	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	314.01330	0.31401	310.16130	0.31016	314.013	21.22	0.24	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	262.39620	0.26240	259.01180	0.25901	262.396	21.69	0.20	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	240.31530	0.24032	237.09990	0.23710	240.315	21.93	0.19	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	237.19480	0.23719	233.99970	0.23400	237.195	21.97	0.18	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	170.94130	0.17094	167.84690	0.16785	170.941	23.63	0.13	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.27250	14.27250	14.21100	14.21100		18.40	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	479.89580	0.47990	516.66630	0.51667	479.896	17.51	0.32	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	242.66160	0.24266	240.66580	0.24067	242.662	22.05	0.18	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.39620	14.39620	14.27700	14.27700		18.51	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.45220	14.45220	14.28710	14.28710		18.58	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	467.79330	0.46779	536.61420	0.53661	467.793	17.54	0.30	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	279.11900	0.27912	262.14910	0.26215	279.119	22.25	0.19	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.90030	14.90030	14.36790	14.36790		19.03	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	382.72460	0.38272	553.47070	0.55347	382.725	17.45	0.25	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	374.51450	0.37451	290.12730	0.29013	374.514	22.26	0.23	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			15.18040	15.18040	14.41830	14.41830		19.34	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	295.62090	0.29562	502.51830	0.50252	295.621	17.27	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	517.43770	0.51744	802.78300	0.80278	517.438	17.91	0.29	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	555.19470	0.55519	851.66910	0.85167	555.195	18.02	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	581.18400	0.58118	885.03480	0.88503	581.184	18.10	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	594.42760	0.59443	901.94350	0.90194	594.428	18.13	0.32	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	745.40130	0.74540	1,090.79440	1.09079	745.401	18.53	0.36	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	760.37800	0.76038	1,109.18530	1.10919	760.378	18.56	0.37	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	706.20680	0.70621	471.12190	0.47112	706.207	21.06	0.37	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	645.12440	0.64512	428.23800	0.42824	645.124	21.35	0.35	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	578.99210	0.57899	384.67130	0.38467	578.992	21.62	0.32	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	571.01930	0.57102	379.45360	0.37945	571.019	21.66	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	565.11310	0.56511	375.59750	0.37560	565.113	21.69	0.31	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	557.35190	0.55735	370.53110	0.37053	557.352	21.72	0.31	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	421.93740	0.42194	294.97850	0.29498	421.937	22.44	0.24	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			15.23640	15.23640	14.42840	14.42840		19.40	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	332.02700	0.33203	565.84840	0.56585	332.027	17.41	0.21	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	447.13790	0.44714	303.18870	0.30319	447.138	22.39	0.25	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			15.59270	15.59270	14.64650	14.64650		19.85	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			15.55950	15.55950	14.87380	14.87380		19.89	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	527.07950	0.52708	725.37770	0.72538	527.079	18.24	0.24	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.76570	13.76570	13.70060	13.70060		18.23	0.00	13,765.70	1	483.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			14.01690	14.01690	13.95710	13.95710		18.28	0.00	0.00	0	54.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.24950	14.24950	14.18810	14.18810		18.41	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.49500	16.49500	16.50830	16.50830		22.03	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.59420	16.59420	16.60030	16.60030		20.34	0.00	0.00	0	48.00

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			16.63870		16.63870		16.64640	16.64640		20.13	0.00	6,023,209.40	362	51,228.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	384.49580		0.38450		401.14220	0.40114	384.496	20.79	0.41	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	97.00330		0.09700		105.01550	0.10502	97.003	23.30	0.13	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	56.94220		0.05694		61.29800	0.06130	56.942	23.73	0.08	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	18.91540		0.01892		21.68540	0.02169	18.915	29.83	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.70360		16.70360		16.71620	16.71620		20.18	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.75200		16.75200		16.76940	16.76940		20.16	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.79510		16.79510		16.81390	16.81390		19.95	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.80560		16.80560		16.82420	16.82420		19.92	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.98670		16.98670		17.00380	17.00380		19.47	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.31490		17.31490		17.33210	17.33210		18.99	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.49780		18.49780		17.66380	17.66380		19.41	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12097		0.12097		0.11907	0.11907		22.13	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12381		0.12381		0.12193	0.12193		18.88	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12650		0.12650		0.12459	0.12459		16.03	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.46720		14.46720		14.40870	14.40870		19.15	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.47260		14.47260		14.41400	14.41400		18.90	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.49280		14.49280		14.43210	14.43210		18.02	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.57530		14.57530		14.50650	14.50650		17.32	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.58880		14.58880		14.52040	14.52040		17.26	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.63240		14.63240		14.56540	14.56540		17.23	0.00	7,213,773.20	493	85,933.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	77.12200		0.07712		92.85830	0.09286	77.122	16.89	0.15	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	72.24440		0.07224		71.80090	0.07180	72.244	19.71	0.13	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.63910		14.63910		14.57230	14.57230		17.28	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.69670		14.69670		14.63380	14.63380		17.18	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.74490		14.74490		14.68610	14.68610		17.12	0.00	0.00	0	43.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.97610		14.97610		14.91620	14.91620		17.30	0.00	1,497,610.00	100	80,086.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.30280		15.30280		15.24110	15.24110		17.53	0.00	0.00	0	1,391.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.39120		16.39120		15.57360	15.57360		18.29	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.05548		97.05548		97.14805	97.14805			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.11584		94.11584		94.21178	94.21178			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.89407		92.89407		92.98150	92.98150			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.02860		95.02860		95.10094	95.10094			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.74959		98.74959		98.80847	98.80847			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.34584		97.34584		97.40111	97.40111			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00280		100.00280		100.00278	100.00278			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60967		99.60967		99.61176	99.61176			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.63215		99.63215		99.63275	99.63275			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.87944		99.87944		99.87681	99.87681			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.90596		99.90596		99.89843	99.89843			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
2Y STND	On 18/12/2017	Interest Rate Swap	99.90866		99.90866		99.90593	99.90593			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.18973		99.18973		99.18273	99.18273			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.83857		98.83857		98.83030	98.83030			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.88036		98.88036		98.86872	98.86872			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.36000		99.36000		99.36000	99.36000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.85487		99.85487		99.86384	99.86384			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.51767		97.51767		97.50036	97.50036			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.81881		96.81881		96.80359	96.80359			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.08535		96.08535		96.07286	96.07286			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.32330		96.32330		96.31448	96.31448			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.55164		98.55164		98.54389	98.54389			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.73607		98.73607		98.72860	98.72860			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	516.84100		516.84100		517.27700	517.27700			0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	526.75900		526.75900		527.20900	527.20900			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	537.16300		537.16300		537.64000	537.64000			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.14200		548.14200		548.63500	548.63500			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	601.60600		601.60600		602.30900	602.30900			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	613.15100		613.15100		613.87400	613.87400			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	625.26200		625.26200		626.01900	626.01900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	638.04100		638.04100		638.82200	638.82200			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	547.03700		547.03700		547.82300	547.82300			0.00	815,085,130.00	149	605.00
ALBI	On 04/05/2017	Index Future	557.53500		557.53500		558.34200	558.34200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	568.54600		568.54600		569.38800	569.38800			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.16700		580.16700		581.03300	581.03300			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.27480		10.27480		10.20410	10.20410		14.41	0.00	308,244.00	30	22,282.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.43920		10.43920		10.37210	10.37210		20.90	0.00	0.00	0	124.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.59390		10.59390		10.52590	10.52590		14.14	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.26820		11.26820		10.67960	10.67960		14.47	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.47670		10.47670		10.42320	10.42320		15.94	0.00	0.00	0	237.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.68060		10.68060		10.63120	10.63120		16.04	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.87120		10.87120		10.82060	10.82060		15.58	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.66000		13.66000		13.58520	13.58520		17.63	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.99780		13.99780		13.92910	13.92910		17.70	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.32020		14.32020		14.25070	14.25070		17.86	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.98750		1.98750		1.97940	1.97940		17.67	0.00	0.00	0	10.00

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 19/06/2017	Foreign Exchange Future		2.00050	2.00050		1.99210	1.99210		17.59	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.01640	2.01640		2.00770	2.00770		17.04	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.96790	1.96790		1.95920	1.95920		17.38	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.01470	2.01470		2.00700	2.00700		17.47	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
EL28	On 02/11/2017	Bond Future		133.87369	133.87369		133.87691	133.87691			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		10.30229	80.92149		10.28801	81.01503			0.00	49,928,559.33	617	9,466.00
ES33	On 04/05/2017	Bond Future		10.37660	78.68144		10.36178	78.77726			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.44508	80.23587		10.42939	80.33606			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.51035	78.08224		10.49402	78.18528			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		10.43119	85.33799		10.41183	85.48446			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.50496	82.71349		10.48490	82.86330			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.57220	84.34783		10.55115	84.50325			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.63527	81.81039		10.61344	81.96979			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI		544.90400	544.90400		545.70900	545.70900			0.00	0.00	0	486.00
GOVI	On 04/05/2017	GOVI		555.36000	555.36000		556.18800	556.18800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		566.32900	566.32900		567.19200	567.19200			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		577.90400	577.90400		578.79200	578.79200			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.77600	1.77600		1.76770	1.76770		17.69	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.80900	1.80900		1.80130	1.80130		17.88	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.83880	1.83880		1.83090	1.83090		18.07	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
I2025	On 02/02/2017	Bond Future	126.72507		126.72507		126.63099	126.63099			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future	129.16542		129.16542		129.07035	129.07035			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	130.39017		130.39017		130.29719	130.29719			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.06331		133.06331		132.96983	132.96983			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	105.95148		105.95148		105.80623	105.80623			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future	106.95136		106.95136		106.80384	106.80384			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	109.07050		109.07050		108.92328	108.92328			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.22351		110.22351		110.07454	110.07454			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	130.62762		130.62762		129.97238	129.97238			0.00	0.00	0	22,725.00
I2038	On 04/05/2017	Bond Future	133.14304		133.14304		132.47607	132.47607			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future	134.27990		134.27990		133.60358	133.60358			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.03276		137.03276		136.34417	136.34417			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future	131.62985		131.62985		131.62930	131.62930			0.00	0.00	0	19,398.00
I2046	On 04/05/2017	Bond Future	132.63453		132.63453		132.63481	132.63481			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future	135.26260		135.26260		135.26704	135.26704			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	136.44089		136.44089		136.44684	136.44684			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future	139.25476		139.25476		137.96370	137.96370			0.00	0.00	0	25,020.00
I2050	On 04/05/2017	Bond Future	141.93639		141.93639		140.62130	140.62130			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future	143.08450		143.08450		141.74809	141.74809			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	146.01793		146.01793		144.65544	144.65544			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	246.75700		246.75700		246.38100	246.38100			0.00	0.00	0	1,031.00
IGOV	On 04/05/2017	Index Future	251.50700		251.50700		251.12700	251.12700			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future	256.48900		256.48900		256.11000	256.11000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	261.74600		261.74600		261.36300	261.36300			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	665.08200		665.08200		664.39800	664.39800			0.00	0.00	0	157.00
JIBAR FUTURE	On 18/01/2017	Jibar Tradeable Future	7.36000		92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future	7.37000		92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00

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 21/06/2017	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.47000		92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.54000		92.46000		7.54000	92.46000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13120		0.13120		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12950		0.12950		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12970		0.12970		0.13080	0.13080			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.76380		9.76380		9.68450	9.68450		15.11	0.00	0.00	0	238.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.91370		9.91370		9.83740	9.83740		15.18	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.05360		10.05360		9.97570	9.97570		15.06	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.29250		1.29250		1.29370	1.29370			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.31230		1.31230		1.31580	1.31580			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32870		1.32870		1.33270	1.33270			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.20870		1.20870		1.21500	1.21500			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.21190		1.21190		1.21830	1.21830			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.21510		1.21510		1.22160	1.22160			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06300		1.06300		1.06310	1.06310			0.00	21,260.00	20	723.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06840		1.06840		1.06870	1.06870			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07390		1.07390		1.07420	1.07420			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.65890		113.41409		8.63909	113.55423		9.06	0.00	1,246,874,505.46	10,994	113,433.00
R186	On 02/02/2017	Bond Future	8.00	Call	10.97000		0.01097		22.44000	0.02244	10.970	8.75	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	202.84000		0.20284		280.39000	0.28039	202.840	8.87	0.18	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	289.56000		0.28956		383.08000	0.38308	289.560	8.89	0.23	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	681.86000		0.68186		817.19000	0.81719	681.860	8.94	0.43	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	743.97000		0.74397		883.32000	0.88332	743.970	8.95	0.45	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	327.57000		0.32757		352.03000	0.35203	327.570	9.02	0.25	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	278.56000		0.27856		303.17000	0.30317	278.560	9.03	0.22	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	209.94000		0.20994		233.81000	0.23381	209.940	9.05	0.17	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	137.78000		0.13778		159.16000	0.15916	137.780	9.07	0.12	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	82.56000		0.08256		100.03000	0.10003	82.560	9.12	0.08	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	8.54000		0.00854		13.12000	0.01312	8.540	9.29	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	3.55000		0.00355		6.03000	0.00603	3.550	9.35	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.69527		115.59107		8.67455	115.73460		8.82	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.72340		112.56999		8.70130	112.71994		9.14	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.74043		114.87219		8.71723	115.02641			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
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future	294.47591		294.47591		294.30236	294.30236			0.00	0.00	0	1,246.00
R197	On 04/05/2017	Bond Future	300.14661		300.14661		299.97155	299.97155			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	299.18526		299.18526		299.01602	299.01602			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	305.31936		305.31936		305.14973	305.14973			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future	242.54722		242.54722		242.86440	242.86440			0.00	0.00	0	36,248.00
R202	On 04/05/2017	Bond Future	247.21801		247.21801		247.54293	247.54293			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	248.44699		248.44699		248.78591	248.78591			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	253.54022		253.54022		253.88877	253.88877			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	8.35431		100.58945		8.33443	100.68091		6.44	0.00	0.00	0	18,877.00
R2023	On 04/05/2017	Bond Future	8.38351		98.58818		8.36242	98.68204		6.46	0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.40096		100.53580		8.37798	100.63459		6.24	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.40950		98.65773		8.38494	98.75958			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	7.72339		103.59486		7.70680	103.60446		0.61	0.00	0.00	0	27,216.00
R203	On 04/05/2017	Bond Future	7.57335		101.41063		7.54355	101.42104		0.39	0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.08994		91.94266		9.06518	92.11865			0.00	0.00	0	23,005.00
R2030	On 04/05/2017	Bond Future	9.13451		93.70767		9.10884	93.88760			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.17396		91.55188		9.14699	91.73825			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.20046		93.42439		9.17245	93.61557			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	9.21539		95.12883		9.19571	95.27899		12.46	0.00	0.00	0	19,304.00
R2032	On 04/05/2017	Bond Future	9.25909		92.79602		9.23871	92.94962		12.78	0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future	9.29645		94.62938		9.27504	94.78890		12.70	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.32737		92.40441		9.30514	92.56822			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	9.33091		99.96751		9.30623	100.17500			0.00	0.00	0	7,756.00
R2035	On 04/05/2017	Bond Future	9.37386		97.38356		9.34837	97.59558			0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future	9.41116		99.30748		9.38453	99.52673			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.44453		96.83328		9.41697	97.05803			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 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	9.39516		92.15448		9.37045	92.36198		14.55	0.00	0.00	0	47,873.00
R2037	On 04/05/2017	Bond Future	9.44112		93.92351		9.41561	94.13557		14.31	0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future	9.48285		91.52152		9.45622	91.74069		14.92	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future	9.51333		93.39361		9.48582	93.61823			0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future	7.79731		101.38627		7.78701	101.40392		1.91	0.00	0.00	0	30,150.00
R204	On 04/05/2017	Bond Future	7.80489		103.33238		7.79245	103.35101		1.68	0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future	7.76661		101.33211		7.74928	101.35430		1.57	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.63980		103.40433		7.61741	103.42805			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	9.39986		96.43158		9.38017	96.61035		15.21	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future	9.44442		98.28271		9.42409	98.46555		14.96	0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future	9.48482		95.71648		9.46356	95.90589		15.60	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.51429		97.67433		9.49232	97.86867			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	9.40949		93.74316		9.38476	93.97133		15.92	0.00	0.00	0	20,374.00
R2044	On 04/05/2017	Bond Future	9.45234		95.54270		9.42685	95.77585		15.68	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future	9.49114		93.04757		9.46461	93.28818		16.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.51943		94.95081		9.49207	95.19741			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	9.39979		97.34295		9.38011	97.52928		15.77	0.00	0.00	0	68,475.00
R2048	On 04/05/2017	Bond Future	9.43846		94.77203		9.41819	94.96244		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future	9.47208		96.64432		9.45094	96.84147		16.21	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.50213		94.17916		9.48031	94.38137			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	7.94858		98.65481		7.92837	98.70629		3.10	0.00	0.00	0	74,783.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,410.51000	2.41051	2,462.04000	2.46204	2,410.510	3.22	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future	7.97343		100.54850		7.95087	100.60157		2.84	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	7.97398		98.89090		7.94742	98.94811		2.81	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,066.56000	1.06656	1,106.76000	1.10676	1,066.560	2.80	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future	7.92714		100.91325		7.89679	100.97270			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

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	On 02/02/2017	Bond Future			8.05231		97.88549		8.02712	97.97043		4.42	0.00	0.00	0	29,322.00
R208	On 04/05/2017	Bond Future			8.07316		96.36171		8.04593	96.44886		4.28	0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			8.07688		98.26545		8.04653	98.35737		4.14	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.05922		96.87103		8.02600	96.96584			0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.28428		75.28781		9.26458	75.42647		14.43	0.00	0.00	0	66,471.00
R209	On 04/05/2017	Bond Future			9.32344		73.58231		9.30313	73.72407		14.87	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,225.70000		1.22570		1,303.06000	1.30306	1,225.700	14.60	0.33	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,337.20000		2.33720		2,302.25000	2.30225	2,337.200	14.79	0.48	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,458.58000		1.45858		1,440.39000	1.44039	1,458.580	14.98	0.35	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.35697		75.03601		9.33576	75.18295		14.88	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.38483		73.41886		9.36293	73.56956			0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			185.61692		185.61692		185.61603	185.61603			0.00	0.00	0	1,779.00
R210	On 04/05/2017	Bond Future			186.87185		186.87185		186.87203	186.87203			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57433		190.57433		190.58065	190.58065			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.06387		192.06387		192.07218	192.07218			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			145.69133		145.69133		145.65638	145.65638			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.49695		148.49695		148.46221	148.46221			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.40585		149.40585		149.37511	149.37511			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.46901		152.46901		152.43918	152.43918			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			9.10505		86.57886		9.08536	86.71525		12.16	0.00	0.00	0	50,655.00
R213	On 04/05/2017	Bond Future			9.14367		84.68923		9.12329	84.82878		12.48	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.17617		86.36228		9.15476	86.50725		12.45	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.20443		84.57513		9.18222	84.72391			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 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	9.34949		75.77050		9.32980	75.91622		15.20	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.38683		73.92703		9.36656	74.07597		15.68	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.41908		75.38750		9.39795	75.54174		15.65	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.44777		73.62972		9.42598	73.78786			0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,954.94000	22,954.94000		22,833.60000	22,833.60000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.63300	9.63300		9.57120	9.57120			15.05	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.81090	9.81090		9.75300	9.75300			15.06	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.59110	3.59110		3.55670	3.55670			19.88	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.56070	3.56070		3.52870	3.52870			18.79	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35040	1.35040		1.33370	1.33370				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.30960	1.30960		1.27690	1.27690				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.27630	1.27630		1.22630	1.22630				0.00	0.00	0	0.00
Total for Derivatives :												2,462,496,469.72	38,760	3 158 422.00
Grand Total:												2,462,496,469.72	38,760	3 158 422.00