



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 20/01/2017	Any day expiry	13.58980	13.58980		13.65900	13.65900		12.12	0.00	2,500,523.20	184	0.00	
\$ / R	On 23/01/2017	Any day expiry	13.59210	13.59210		13.65900	13.65900		13.48	0.00	0.00	0	70.00	
\$ / R	On 25/01/2017	Any day expiry	13.59210	13.59210		13.65430	13.65430		16.43	0.00	0.00	0	0.00	
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	521.87830	0.52188	467.63090	0.46763	521.878	22.66	0.91	0.00	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.10370	0.00010	0.07120	0.00007	0.104	40.93	0.00	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry	13.59220	13.59220		13.65680	13.65680		17.04	0.00	0.00	0	0.00	
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	23.58600	0.02359	30.54600	0.03055	23.586	21.49	0.13	0.00	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry	13.59470	13.59470		13.65920	13.65920		17.47	0.00	0.00	0	450.00	
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	92.31460	0.09231	84.66590	0.08467	92.315	17.96	0.38	0.00	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	270.28140	0.27028	232.45270	0.23245	270.281	19.18	0.71	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	8.22230	0.00822	7.33260	0.00733	8.222	24.43	0.04	0.00	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	1.58030	0.00158	1.70100	0.00170	1.580	29.57	0.01	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry	13.60220	13.60220		13.66660	13.66660		17.02	0.00	0.00	0	3,901.00	
\$ / R	On 31/01/2017	Any day expiry	13.60470	13.60470		13.66900	13.66900		17.27	0.00	0.00	0	2,339.00	
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	575.99840	0.57600	524.47100	0.52447	575.998	19.94	0.87	0.00	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	3.81160	0.00381	4.49640	0.00450	3.812	27.38	0.02	0.00	0	210.00

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 17/02/2017	Any day expiry			13.64530	13.64530		13.71340	13.71340		17.60	0.00	0.00	0	487.00
\$ / R	13.61	Put	On 17/02/2017	Any day expiry	246.77100	0.24677	224.00360	0.22400	246.771	17.54	0.47	140,774,752.14	22,000	50,000.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	752.82930	0.75283	703.26520	0.70327	752.829	19.64	0.81	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	14.48070	0.01448	24.15120	0.02415	14.481	20.42	0.05	0.00	0	1,500.00			
\$ / R			On 22/02/2017	Any day expiry	13.65730	13.65730	13.64320	13.64320		17.40	0.00	0.00	0	0.00			
\$ / R	13.85	Call	On 22/02/2017	Any day expiry	210.41520	0.21042	0.00000	0.00000	210.415	18.00	0.41	27,852,592.80	5,000	5,000.00			
\$ / R			On 23/02/2017	Any day expiry	13.65970	13.65970	13.72900	13.72900		17.47	0.00	0.00	0	0.00			
\$ / R			On 24/02/2017	Any day expiry	13.66210	13.66210	13.73160	13.73160		17.54	0.00	0.00	0	3,920.00			
\$ / R	13.50	Put	On 24/02/2017	Any day expiry	217.16140	0.21716	197.78320	0.19778	217.161	17.35	0.40	0.00	0	60.00			
\$ / R	15.20	Call	On 24/02/2017	Any day expiry	22.82500	0.02283	29.10600	0.02911	22.825	21.63	0.06	0.00	0	60.00			
\$ / R			On 27/02/2017	Any day expiry	13.66920	13.66920	13.73940	13.73940		17.57	0.00	0.00	0	2,815.00			
\$ / R			On 28/02/2017	Any day expiry	13.67180	13.67180	13.74200	13.74200		17.52	0.00	463,484.20	34	712.00			
\$ / R			On 01/03/2017	Any day expiry	13.67430	13.67430	13.74460	13.74460		17.70	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	13.70500	13.70500	13.77560	13.77560		17.82	0.00	818,599,650.00	59,730	447,542.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	12.34140	0.01234	11.84650	0.01185	12.341	17.23	0.03	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	25.63320	0.02563	22.55280	0.02255	25.633	16.58	0.07	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	97.63900	0.09764	87.72780	0.08773	97.639	16.92	0.20	0.00	0	95,797.00			
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	104.76320	0.10476	94.00190	0.09400	104.763	16.96	0.21	0.00	0	1,000.00			
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	122.78640	0.12279	110.18460	0.11018	122.786	17.05	0.23	0.00	0	4,800.00			
\$ / R	13.20	Put	On 13/03/2017	Foreign Exchange Future	152.07290	0.15207	136.76290	0.13676	152.073	17.17	0.27	0.00	0	2,000.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	168.32900	0.16833	151.57500	0.15158	168.329	17.24	0.29	0.00	0	100.00			
\$ / R	13.26	Put	On 13/03/2017	Foreign Exchange Future	171.71330	0.17171	154.66180	0.15466	171.713	17.25	0.29	0.00	0	1,000.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	266.35050	0.26635	241.68480	0.24168	266.350	17.56	0.40	0.00	0	2,000.00			
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	393.69860	0.39370	434.55590	0.43456	393.699	17.75	0.54	0.00	0	2,400.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	370.03760	0.37004	409.18810	0.40919	370.038	17.82	0.52	0.00	0	1,603.00			
\$ / R	13.90	Call	On 13/03/2017	Foreign Exchange Future	291.04720	0.29105	0.00000	0.00000	291.047	18.32	0.43	21,863,989.01	3,700	3,700.00			
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	257.47210	0.25747	285.99140	0.28599	257.472	18.57	0.39	0.00	0	501.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	552.47210	0.55247	510.39140	0.51039	552.472	18.57	0.61	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	622.46810	0.62247	577.58850	0.57759	622.468	18.82	0.64	0.00	0	46,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	177.01260	0.17701	197.68190	0.19768	177.013	19.32	0.29	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	772.01260	0.77201	722.08190	0.72208	772.013	19.32	0.71	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	155.99240	0.15599	174.42170	0.17442	155.992	19.57	0.26	26,629,784.30	7,400	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	850.99240	0.85099	798.82170	0.79882	850.992	19.57	0.74	0.00	0	29,152.00			
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	148.13560	0.14814	165.87120	0.16587	148.136	19.66	0.25	0.00	0	100.00			
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	883.13560	0.88314	830.27120	0.83027	883.136	19.66	0.75	0.00	0	100.00			
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	137.05960	0.13706	153.73600	0.15374	137.060	19.80	0.24	0.00	0	23,750.00			
\$ / R	14.62	Call	On 13/03/2017	Foreign Exchange Future	117.26580	0.11727	131.96810	0.13197	117.266	20.07	0.21	0.00	0	2,000.00			
\$ / R	14.88	Call	On 13/03/2017	Foreign Exchange Future	83.54580	0.08355	94.67890	0.09468	83.546	20.67	0.16	0.00	0	1,000.00			
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	80.34070	0.08034	91.11970	0.09112	80.341	20.74	0.15	0.00	0	1,000.00			
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	75.27410	0.07527	85.48450	0.08548	75.274	20.85	0.14	0.00	0	3,000.00			
\$ / R	15.00	Call	On 13/03/2017	Foreign Exchange Future	71.45370	0.07145	81.23200	0.08123	71.454	20.94	0.14	0.00	0	1,206.00			
\$ / R	15.10	Call	On 13/03/2017	Foreign Exchange Future	62.25550	0.06226	71.51870	0.07152	62.256	21.12	0.12	0.00	0	7,300.00			
\$ / R	15.23	Put	On 13/03/2017	Foreign Exchange Future	1,576.46430	1.57646	1,514.30840	1.51431	1,576.464	21.30	0.90	0.00	0	90.00			
\$ / R	15.36	Put	On 13/03/2017	Foreign Exchange Future	1,697.46990	1.69747	1,634.14890	1.63415	1,697.470	21.47	0.91	0.00	0	7,160.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	35.52370	0.03552	41.85880	0.04186	35.524	21.63	0.07	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	34.47820	0.03448	40.66690	0.04067	34.478	21.66	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,020.54070	2.02054	1,954.83140	1.95483	2,020.541	21.93	0.95	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,059.04690	2.05905	1,993.11080	1.99311	2,059.047	21.98	0.95	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	21.96620	0.02197	26.30820	0.02631	21.966	22.07	0.05	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	16.23190	0.01623	19.64770	0.01965	16.232	22.33	0.04	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	11.62940	0.01163	14.24650	0.01425	11.629	22.63	0.03	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	8.01950	0.00802	9.47170	0.00947	8.020	23.18	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,052.20280	3.05220	2,982.29390	2.98229	3,052.203	24.38	0.98	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	6.58100	0.00658	6.69480	0.00669	6.581	25.58	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	6.00700	0.00601	5.58140	0.00558	6.007	27.07	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	2.08060	0.00208	1.81070	0.00181	2.081	29.43	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	2.04840	0.00205	1.78150	0.00178	2.048	29.43	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.84020	0.00084	0.70410	0.00070	0.840	29.43	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.44980	0.00045	0.36690	0.00037	0.450	29.43	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.01240	0.00001	0.00860	0.00001	0.012	29.43	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.71010	13.71010	13.78070	13.78070		18.00	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	317.37790	0.31738	289.14150	0.28914	317.378	17.68	0.40	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	65.03800	0.06504	71.88930	0.07189	65.038	21.59	0.11	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.75170	13.75170	13.82270	13.82270		18.03	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.78170	13.78170	13.85200	13.85200		18.04	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.78440	13.78440	13.85470	13.85470		18.03	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	527.84580	0.52785	565.15320	0.56515	527.846	17.85	0.56	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	471.33310	0.47133	505.19190	0.50519	471.333	18.01	0.52	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	568.48590	0.56849	526.41430	0.52641	568.486	18.36	0.54	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	20.76430	0.02076	22.23140	0.02223	20.764	23.82	0.04	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.78710	13.78710	13.85730	13.85730		18.05	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.80080	13.80080	13.87070	13.87070		17.96	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.80890	13.80890	13.87870	13.87870		17.99	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.81980	13.81980	13.88920	13.88920		17.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	344.76870	0.34477	316.35760	0.31636	344.769	17.56	0.38	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	494.43940	0.49444	458.65150	0.45865	494.439	17.95	0.48	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	678.91590	0.67892	634.17830	0.63418	678.916	18.56	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	174.83760	0.17484	185.02290	0.18502	174.838	20.52	0.22	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	101.41070	0.10141	107.41210	0.10741	101.411	21.67	0.14	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	43.98360	0.04398	47.24740	0.04725	43.984	23.28	0.06	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.82740	13.82740	13.89690	13.89690		17.97	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.89800	13.89800	13.96800	13.96800		18.09	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	386.60650	0.38661	360.81500	0.36081	386.607	17.55	0.37	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	130.94750	0.13095	139.18130	0.13918	130.948	21.61	0.15	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.95860	13.95860	14.02900	14.02900		18.06	0.00	80,150,281.20	5,742	204,796.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	153.08520	0.15309	143.57620	0.14358	153.085	16.85	0.18	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	226.70290	0.22670	213.15680	0.21316	226.703	17.00	0.24	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	573.59000	0.57359	541.97300	0.54197	573.590	17.90	0.45	0.00	0	2,280.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	595.32910	0.59533	562.91370	0.56291	595.329	17.96	0.46	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	669.28980	0.66929	633.80580	0.63381	669.290	18.15	0.49	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	735.81260	0.73581	697.74090	0.69774	735.813	18.33	0.51	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	748.21570	0.74822	709.77640	0.70978	748.216	18.36	0.52	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	779.63630	0.77964	740.29280	0.74029	779.636	18.44	0.53	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	811.62880	0.81163	771.39150	0.77139	811.629	18.52	0.54	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	529.69190	0.52969	559.32600	0.55933	529.692	18.57	0.45	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	877.27740	0.87728	835.29680	0.83530	877.277	18.68	0.56	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	452.31390	0.45231	477.91620	0.47792	452.314	18.96	0.40	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,282.11830	1.28212	1,231.51810	1.23152	1,282.118	19.62	0.67	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	252.83320	0.25283	267.99330	0.26799	252.833	20.48	0.25	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,777.87330	1.77787	1,722.24900	1.72225	1,777.873	20.62	0.77	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	196.29570	0.19630	208.74430	0.20874	196.296	21.00	0.20	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,017.69570	2.01770	1,959.74430	1.95974	2,017.696	21.00	0.80	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	187.42130	0.18742	199.34470	0.19934	187.421	21.09	0.19	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	186.18870	0.18619	198.04140	0.19804	186.189	21.11	0.19	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	169.81610	0.16982	180.68770	0.18069	169.816	21.30	0.18	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	159.07200	0.15907	169.29200	0.16929	159.072	21.43	0.17	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	149.05950	0.14906	158.66650	0.15867	149.060	21.57	0.16	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	143.38120	0.14338	152.64030	0.15264	143.381	21.65	0.15	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	106.31830	0.10632	113.24870	0.11325	106.318	22.29	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	54.35050	0.05435	58.00900	0.05801	54.351	25.03	0.06	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	36.36560	0.03637	40.61960	0.04062	36.366	25.03	0.04	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	14.94400	0.01494	16.97360	0.01697	14.944	25.03	0.02	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.98130	13.98130	14.05180	14.05180		18.15	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	419.69700	0.41970	395.90370	0.39590	419.697	17.46	0.36	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	160.86340	0.16086	171.24680	0.17125	160.863	21.54	0.16	0.00	0	60.00
\$ / R	On 12/07/2017	Any day expiry			14.01660	14.01660	14.08740	14.08740		18.11	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	659.86520	0.65987	627.67110	0.62767	659.865	18.05	0.46	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	80.05920	0.08006	84.74680	0.08475	80.059	24.33	0.08	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			14.03930	14.03930	14.11030	14.11030		18.18	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			14.05440	14.05440	14.12540	14.12540		18.17	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	445.24010	0.44524	422.17810	0.42218	445.240	17.43	0.35	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	180.82010	0.18082	192.02910	0.19203	180.820	21.65	0.17	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry			14.13700	14.13700	14.20790	14.20790		18.27	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	470.03470	0.47003	448.10530	0.44811	470.035	17.40	0.34	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	204.71000	0.20471	216.86320	0.21686	204.710	21.80	0.17	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			14.18700	14.18700	14.25800	14.25800		18.30	0.00	56,748,000.00	4,000	8,463.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	228.11340	0.22811	217.97610	0.21798	228.113	16.82	0.20	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	300.98500	0.30099	288.74620	0.28875	300.985	17.04	0.24	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	442.38500	0.44239	423.88300	0.42388	442.385	17.31	0.32	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	601.33040	0.60133	575.61670	0.57562	601.330	17.70	0.39	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	606.34920	0.60635	580.47240	0.58047	606.349	17.72	0.39	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	859.70420	0.85970	826.39090	0.82639	859.704	18.33	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	14.32	Put	920.40170	0.92040	885.52340	0.88552	920.402	18.46	0.49	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,014.89230	1.01489	977.76320	0.97776	1,014.892	18.66	0.52	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	291.93960	0.29194	307.73950	0.30774	291.940	21.18	0.22	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	242.56290	0.24256	256.31210	0.25631	242.563	21.64	0.19	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	221.50850	0.22151	234.35130	0.23435	221.508	21.87	0.18	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	218.53740	0.21854	231.24840	0.23125	218.537	21.90	0.17	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	155.86640	0.15587	164.94630	0.16495	155.866	23.54	0.13	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.20950	14.20950	14.28050	14.28050		18.30	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	489.27730	0.48928	470.09190	0.47009	489.277	17.38	0.33	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	225.08120	0.22508	236.31010	0.23631	225.081	22.03	0.18	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.27460	14.27460	14.34550	14.34550		18.33	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.28460	14.28460	14.35560	14.35560		18.40	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	509.56040	0.50956	490.08310	0.49008	509.560	17.42	0.33	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	246.25060	0.24625	258.99830	0.25900	246.251	22.36	0.18	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.36500	14.36500	14.43620	14.43620		18.41	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	526.34510	0.52635	508.18320	0.50818	526.345	17.40	0.32	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	273.76690	0.27377	284.60140	0.28460	273.767	22.66	0.18	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.41520	14.41520	14.48670	14.48670		18.44	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	476.03260	0.47603	460.25120	0.46025	476.033	17.28	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	774.38920	0.77439	747.09120	0.74709	774.389	17.93	0.40	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	823.21420	0.82321	794.78510	0.79479	823.214	18.04	0.41	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	856.56780	0.85657	827.38730	0.82739	856.568	18.12	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	873.47780	0.87348	843.92580	0.84393	873.478	18.16	0.43	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,062.78130	1.06278	1,029.52560	1.02953	1,062.781	18.56	0.48	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,081.28090	1.08128	1,047.63700	1.04764	1,081.281	18.60	0.48	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	449.37390	0.44937	469.46810	0.46947	449.374	21.02	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	407.50880	0.40751	426.37370	0.42637	407.509	21.31	0.26	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	365.10850	0.36511	382.68800	0.38269	365.108	21.65	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	360.04100	0.36004	377.46380	0.37746	360.041	21.70	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	356.29310	0.35629	373.60380	0.37360	356.293	21.73	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	351.37620	0.35138	368.52950	0.36853	351.376	21.77	0.22	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	278.83070	0.27883	292.69080	0.29269	278.831	23.01	0.18	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.42530	14.42530	14.49680	14.49680		18.45	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	538.31870	0.53832	520.52680	0.52053	538.319	17.40	0.32	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	288.45520	0.28846	300.93690	0.30094	288.455	22.94	0.18	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.64300	14.64300	14.71590	14.71590		18.91	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.87030	14.87030	14.94490	14.94490		19.32	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	702.45140	0.70245	677.80540	0.67781	702.451	18.13	0.31	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.70500	13.70500	13.77560	13.77560		17.82	0.00	13,705.00	1	463.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.95860	13.95860	14.02900	14.02900		18.06	0.00	0.00	0	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			14.18700	14.18700	14.25800	14.25800		18.30	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.74100	16.74100	16.81760	16.81760		22.67	0.00	0.00	0	30.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 28/02/2017	Any day expiry			16.83340		16.83340		16.91790	16.91790		20.58	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.87880		16.87880		16.96380	16.96380		20.27	0.00	1,603,486.00	95	51,773.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	465.85890		0.46586		505.05600	0.50506	465.859	20.56	0.48	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	118.73490		0.11873		131.25980	0.13126	118.735	23.27	0.16	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	70.65660		0.07066		78.68460	0.07868	70.657	23.82	0.10	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	17.92030		0.01792		17.28220	0.01728	17.920	29.06	0.03	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.94380		16.94380		17.02990	17.02990		20.36	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.99580		16.99580		17.08050	17.08050		20.27	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.04380		17.04380		17.12690	17.12690		20.14	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.05440		17.05440		17.13750	17.13750		20.10	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.23680		17.23680		17.32020	17.32020		19.56	0.00	172,368.00	10	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.56660		17.56660		17.65220	17.65220		19.06	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.90030		17.90030		17.98880	17.98880		18.76	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11914		0.11914		0.11951	0.11951		21.72	0.00	0.00	0	341.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12197		0.12197		0.12232	0.12232		17.97	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12459		0.12459		0.12496	0.12496		15.38	0.00	0.00	0	0.00
€ / R	On 23/01/2017	Any day expiry			14.48560		14.48560		14.47320	14.47320		13.15	0.00	0.00	0	349.00
€ / R	On 25/01/2017	Any day expiry			14.48560		14.48560		14.46720	14.46720		15.22	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.50160		14.50160		14.48600	14.48600		15.49	0.00	0.00	0	12.00
€ / R	On 24/02/2017	Any day expiry			14.57680		14.57680		14.56730	14.56730		16.12	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.58920		14.58920		14.58080	14.58080		16.16	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.63270		14.63270		14.62450	14.62450		16.27	0.00	87,006,034.20	5,946	91,342.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	58.13910		0.05814		64.17900	0.06418	58.139	15.98	0.13	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	52.90700		0.05291		61.07120	0.06107	52.907	18.71	0.11	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.63940		14.63940		14.63120	14.63120		16.41	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.69540		14.69540		14.68830	14.68830		16.60	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.74660		14.74660		14.73800	14.73800		16.72	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.98150		14.98150		14.96910	14.96910		17.00	0.00	1,123,612.50	75	79,681.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.30500		15.30500		15.29480	15.29480		17.27	0.00	0.00	0	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.63670		15.63670		15.62890	15.62890		17.49	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.53541		97.53541		97.43879	97.43879			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.61215		94.61215		94.51548	94.51548			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.40243		93.40243		93.30834	93.30834			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.54352		95.54352		95.45265	95.45265			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.26752		99.26752		99.17892	99.17892			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.87791		97.87791		97.78966	97.78966			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00282		100.00282		100.00281	100.00281			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61416		99.61416		99.61500	99.61500			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.63893		99.63893		99.64074	99.64074			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.88943		99.88943		99.89283	99.89283			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 15/03/2018	Interest Rate Swap	99.91757	99.91757	99.91757	99.92847	99.92847				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.91889	99.91889	99.91889	99.92203	99.92203				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.20144	99.20144	99.20144	99.21231	99.21231				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.85621	98.85621	98.85621	98.87118	98.87118				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.91001	98.91001	98.91001	98.92621	98.92621				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.40000	99.40000	99.40000	99.42000	99.42000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.89468	99.89468	99.89468	99.92135	99.92135				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.62054	97.62054	97.62054	97.66846	97.66846				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.93422	96.93422	96.93422	96.98101	96.98101				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.21839	96.21839	96.21839	96.25973	96.25973				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.47840	96.47840	96.47840	96.51120	96.51120				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.72716	98.72716	98.72716	98.75215	98.75215				0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.92939	98.92939	98.92939	98.95074	98.95074				0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	516.01600	516.01600	516.01600	516.12100	516.12100				0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	525.90500	525.90500	525.90500	526.01800	526.01800				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	536.28000	536.28000	536.28000	536.39800	536.39800				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	547.21500	547.21500	547.21500	547.33800	547.33800				0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	599.28300	599.28300	599.28300	599.40600	599.40600				0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	610.76800	610.76800	610.76800	610.90000	610.90000				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	622.81800	622.81800	622.81800	622.95400	622.95400				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	635.51700	635.51700	635.51700	635.66100	635.66100				0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	544.78100	544.78100	544.78100	544.89200	544.89200				0.00	604,706,910.00	111	526.00
ALBI	On 04/05/2017	Index Future	555.22100	555.22100	555.22100	555.34000	555.34000				0.00	305,371,550.00	55	55.00
ALBI	On 03/08/2017	Index Future	566.17400	566.17400	566.17400	566.29900	566.29900				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	577.71900	577.71900	577.71900	577.84900	577.84900				0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.31090	10.31090	10.31090	10.36910	10.36910			13.83	0.00	82,487.20	8	22,290.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.47920	10.47920	10.47920	10.53780	10.53780			14.05	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.63260	10.63260	10.63260	10.69130	10.69130			13.84	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.78670	10.78670	10.78670	10.84580	10.84580			13.66	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.25220	10.25220	10.25220	10.35480	10.35480			15.38	0.00	0.00	0	69.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.45530	10.45530	10.45530	10.55800	10.55800			15.66	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.64170	10.64170	10.64170	10.74490	10.74490			15.41	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.63660	13.63660	13.63660	13.65090	13.65090			16.83	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.97890	13.97890	13.97890	13.98940	13.98940			17.51	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.30110	14.30110	14.30110	14.31380	14.31380			17.85	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 13/03/2017	Foreign Exchange Future		1.98580	1.98580		1.99490	1.99490		17.01	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.99900	1.99900		2.00940	2.00940		17.11	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.01610	2.01610		2.02690	2.02690		16.76	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.96880	1.96880		1.96760	1.96760		16.43	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		2.01680	2.01680		2.01510	2.01510		16.82	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		132.11035	132.11035		132.10951	132.10951			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		10.36219	80.53095		10.36312	80.52491			0.00	0.00	0	9,466.00
ES33	On 04/05/2017	Bond Future		10.43885	78.28091		10.43966	78.27571			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future		10.50967	79.82547		10.51045	79.82053			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.57771	77.65939		10.57844	77.65483			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		10.48640	84.92271		10.48727	84.91619			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future		10.56232	82.28767		10.56308	82.28205			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future		10.63166	83.91150		10.63240	83.90609			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.69725	81.36071		10.69793	81.35580			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		542.65900	542.65900		542.77000	542.77000			0.00	0.00	0	490.00
GOVI	On 04/05/2017	GOVI		553.05800	553.05800		553.17800	553.17800			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		563.97000	563.97000		564.09300	564.09300			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		575.46900	575.46900		575.59900	575.59900			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.76750	1.76750		1.77690	1.77690		17.24	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.80130	1.80130		1.81060	1.81060		17.72	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.83090	1.83090		1.84020	1.84020		17.99	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		126.63926	126.63926		126.63796	126.63796			0.00	0.00	0	3,231.00
I2025	On 04/05/2017	Bond Future		129.07395	129.07395		129.07413	129.07413			0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		130.28280	130.28280		130.28352	130.28352			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		132.94693	132.94693		132.94861	132.94861			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		106.39369	106.39369		106.39268	106.39268			0.00	106,393.69	1	6,033.00
I2033	On 04/05/2017	Bond Future		107.39872	107.39872		107.39886	107.39886			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		109.52406	109.52406		109.52464	109.52464			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		110.67294	110.67294		110.67439	110.67439			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		130.85389	130.85389		130.85280	130.85280			0.00	0.00	0	21,946.00
I2038	On 04/05/2017	Bond Future		133.36977	133.36977		133.36999	133.36999			0.00	0.00	0	805.00
I2038	On 03/08/2017	Bond Future		134.49538	134.49538		134.49626	134.49626			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		137.24578	137.24578		137.24754	137.24754			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		131.63753	131.63753		131.63643	131.63643			0.00	0.00	0	18,568.00
I2046	On 04/05/2017	Bond Future		132.63845	132.63845		132.63872	132.63872			0.00	0.00	0	1,450.00
I2046	On 03/08/2017	Bond Future		135.26344	135.26344		135.26400	135.26400			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		136.42481	136.42481		136.42649	136.42649			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		139.26350	139.26350		139.26188	139.26188			0.00	0.00	0	25,127.00
I2050	On 04/05/2017	Bond Future		141.94100	141.94100		141.94100	141.94100			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		143.07077	143.07077		143.07143	143.07143			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		145.99633	145.99633		145.99831	145.99831			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future		247.13800	247.13800		247.18900	247.18900			0.00	123,569,000.00	50	1,045.00
IGOV	On 04/05/2017	Index Future		251.89000	251.89000		251.94400	251.94400			0.00	0.00	0	65.00
IGOV	On 03/08/2017	Index Future		256.87400	256.87400		256.93100	256.93100			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		262.12600	262.12600		262.18600	262.18600			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		666.13900	666.13900		666.27600	666.27600			0.00	0.00	0	157.00
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		7.37000	92.63000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.39000	92.61000		7.39000	92.61000			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			7.40000		92.60000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.40000		92.60000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.41000		92.59000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.43000		92.57000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.44000		92.56000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.45000		92.55000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.49000		92.51000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.51000		92.49000		7.47000	92.53000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.13100		0.13100		0.13140	0.13140			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13100		0.13100		0.13130	0.13130			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13100		0.13100		0.13130	0.13130			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.76890		9.76890		9.83770	9.83770		14.52	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.92300		9.92300		9.99050	9.99050		14.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.06140		10.06140		10.13000	10.13000		14.78	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28790		1.28790		1.29780	1.29780			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30780		1.30780		1.31790	1.31790			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.32400		1.32400		1.33420	1.33420			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23160		1.23160		1.23140	1.23140			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.23490		1.23490		1.23460	1.23460			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23820		1.23820		1.23810	1.23810			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06770		1.06770		1.06160	1.06160			0.00	0.00	0	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07330		1.07330		1.06700	1.06700			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07880		1.07880		1.07270	1.07270			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.71649		113.00801		8.71698	113.00456		8.94	0.00	481,640,138.62	4,262	109,586.00
R186	On 02/02/2017	Bond Future	8.00	Call	1.77000		0.00177		2.53000	0.00253	1.770	8.70	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	86.37000		0.08637		98.67000	0.09867	86.370	8.82	0.10	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	137.74000		0.13774		153.67000	0.15367	137.740	8.84	0.14	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	417.56000		0.41756		442.57000	0.44257	417.560	8.89	0.34	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	466.76000		0.46676		492.43000	0.49243	466.760	8.90	0.36	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	343.68000		0.34368		369.44000	0.36944	343.680	9.01	0.28	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	288.30000		0.28830		312.44000	0.31244	288.300	9.03	0.25	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	211.78000		0.21178		232.92000	0.23292	211.780	9.06	0.20	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	132.94000		0.13294		149.67000	0.14967	132.940	9.10	0.13	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	74.33000		0.07433		86.29000	0.08629	74.330	9.15	0.08	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	5.29000		0.00529		7.15000	0.00715	5.290	9.32	0.01	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	1.87000		0.00187		2.70000	0.00270	1.870	9.38	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.75573		115.17366		8.75605	115.17145		8.69	0.00	488,221,144.74	4,239	4,599.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,204.93000		1.20493		1,213.53000	1.21353	1,204.930	8.59	0.35	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	8.94	Put	1,574.21000		1.57421	1,585.10000	1.58510	1,574.210		8.80	0.40	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.78676		112.14159	8.78702	112.13984			8.99	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.80732		114.42913	8.80747	114.42814			8.74	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			294.66665		294.66665	294.66358	294.66358				0.00	0.00	0	1,226.00
R197	On 04/05/2017	Bond Future			300.33196		300.33196	300.33212	300.33212				0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.32068		299.32068	299.32214	299.32214				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.44201		305.44201	305.44564	305.44564				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			244.15823		244.15823	244.15599	244.15599				0.00	488,316.46	2	34,602.00
R202	On 04/05/2017	Bond Future			248.85249		248.85249	248.85281	248.85281				0.00	0.00	0	1,746.00
R202	On 03/08/2017	Bond Future			250.08312		250.08312	250.08439	250.08439				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			255.19713		255.19713	255.20031	255.20031				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			8.38169		100.46366	8.38219	100.46136			6.33	0.00	0.00	0	16,542.00
R2023	On 04/05/2017	Bond Future			8.41305		98.45691	8.41331	98.45575			6.34	0.00	0.00	0	2,245.00
R2023	On 03/08/2017	Bond Future			8.43272		100.39948	8.43290	100.39870			6.13	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.44434		98.51348	8.44436	98.51340			6.06	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			7.75020		103.57937	7.75124	103.57876			0.61	0.00	0.00	0	26,296.00
R203	On 04/05/2017	Bond Future			7.62776		101.39164	7.62604	101.39224			0.39	0.00	0.00	0	620.00
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			9.14204		91.57387	9.14255	91.57027				0.00	399,719,942.55	4,365	20,379.00
R2030	On 04/05/2017	Bond Future			9.18880		93.32875	9.18916	93.32625				0.00	406,633,363.75	4,357	4,357.00
R2030	On 03/08/2017	Bond Future			9.23046		91.16313	9.23078	91.16094				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.25955		93.02287	9.25979	93.02124				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			9.26740		94.73366	9.26797	94.72934			12.35	0.00	177,436,145.18	1,873	17,208.00
R2032	On 04/05/2017	Bond Future			9.31316		92.39026	9.31359	92.38705			12.65	0.00	173,046,956.98	1,873	1,873.00
R2032	On 03/08/2017	Bond Future			9.35255		94.21327	9.35294	94.21038			12.57	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.38592		91.97496	9.38624	91.97262			12.85	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			9.38778		99.49199	9.38837	99.48708				0.00	325,736,775.26	3,274	7,756.00

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 04/05/2017	Bond Future			9.43282		96.89585		9.43329	96.89198			0.00	317,237,012.90	3,274	3,274.00
R2035	On 03/08/2017	Bond Future			9.47221		98.80771		9.47264	98.80420			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.50806		96.31824		9.50842	96.31534			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future			9.44211		91.76223		9.44262	91.75798		14.46	0.00	2,480,700,125.82	27,034	39,917.00
R2037	On 04/05/2017	Bond Future			9.48982		93.52078		9.49022	93.51749		14.22	0.00	2,449,215,707.42	26,189	26,189.00
R2037	On 03/08/2017	Bond Future			9.53331		91.10847		9.53367	91.10553		14.81	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.56584		92.96723		9.56614	92.96480		14.54	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			7.80545		101.37232		7.80583	101.37167		1.89	0.00	101,372.32	1	30,149.00
R204	On 04/05/2017	Bond Future			7.81650		103.31499		7.81613	103.31555		1.66	0.00	0.00	0	28.00
R204	On 03/08/2017	Bond Future			7.78242		101.31188		7.78165	101.31287		1.55	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.66430		103.37839		7.66269	103.38009		1.29	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			9.45694		95.91637		9.45744	95.91187		15.16	0.00	0.00	0	8,238.00
R2040	On 04/05/2017	Bond Future			9.50351		97.75449		9.50390	97.75102		14.91	0.00	0.00	0	320.00
R2040	On 03/08/2017	Bond Future			9.54594		95.17530		9.54629	95.17221		15.53	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.57770		97.11700		9.57799	97.11446		15.24	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			9.46166		93.26490		9.46214	93.26052		15.90	0.00	0.00	0	19,805.00
R2044	On 04/05/2017	Bond Future			9.50632		95.05222		9.50670	95.04879		15.66	0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.54694		92.54492		9.54728	92.54188		16.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.57729		94.43295		9.57756	94.43054		16.03	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			9.45699		96.80508		9.45752	96.80012		15.77	0.00	0.00	0	61,543.00
R2048	On 04/05/2017	Bond Future			9.49754		94.22093		9.49797	94.21694		16.28	0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.53303		96.07998		9.53343	96.07630		16.22	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.56527		93.59835		9.56560	93.59533		16.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			7.96123		98.62261		7.96168	98.62147		3.06	0.00	761,169,303.98	7,718	74,371.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,378.28000		2.37828		2,377.15000	2.37715	2,378.280	3.23	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.98871		100.51258		7.98870	100.51260		2.80	0.00	775,756,092.44	7,718	7,718.00
R207	On 03/08/2017	Bond Future			7.99213		98.85182		7.99193	98.85225		2.77	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,035.45000		1.03545		1,037.72000	1.03772	1,035.450	2.80	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.95015		100.86821		7.94958	100.86933		2.52	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
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.09557		97.73984		8.09598	97.73846		4.36	0.00	771,656,036.80	7,895	24,295.00
R208	On 04/05/2017	Bond Future			8.12057		96.21022		8.12064	96.20999		4.21	0.00	759,579,686.90	7,895	7,895.00
R208	On 03/08/2017	Bond Future			8.12875		98.10861		8.12870	98.10876		4.07	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.11718		96.70589		8.11688	96.70674		3.96	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			9.34666		74.85135		9.34716	74.84787		14.33	0.00	0.00	0	66,215.00
R209	On 04/05/2017	Bond Future			9.38789		73.13518		9.38828	73.13249		14.73	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,026.48000		1.02648		1,035.08000	1.03508	1,026.480	14.46	0.30	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,493.31000		2.49331		2,505.62000	2.50562	2,493.310	14.65	0.51	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,556.91000		1.55691		1,568.43000	1.56843	1,556.910	14.84	0.37	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.42345		74.57829		9.42381	74.57582		14.74	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.45371		72.94791		9.45400	72.94594		15.15	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			185.62797		185.62797		185.62601	185.62601			0.00	0.00	0	1,765.00
R210	On 04/05/2017	Bond Future			186.87745		186.87745		186.87780	186.87780			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			190.57564		190.57564		190.57670	190.57670			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			192.04046		192.04046		192.04272	192.04272			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			145.90549		145.90549		145.90400	145.90400			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.71066		148.71066		148.71086	148.71086			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			149.60348		149.60348		149.60429	149.60429			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.66285		152.66285		152.66477	152.66477			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			9.16722		86.15027		9.16777	86.14649		12.02	0.00	86,150.27	1	50,654.00

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	9.20816		84.24977		9.20858	84.24692		12.33	0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.24300		85.91201		9.24338	85.90946		12.30	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.27403		84.11126		9.27433	84.10927		12.58	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.40677		75.34925		9.40729	75.34544		15.15	0.00	0.00	0	36,737.00
R214	On 04/05/2017	Bond Future	9.44596		73.49536		9.44636	73.49245		15.62	0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.48004		74.94547		9.48041	74.94280		15.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.51088		73.17482		9.51119	73.17260		16.02	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	22,919.22000	22,919.22000		22,978.74000	22,978.74000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.59720	9.59720		9.63350	9.63350			14.46	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.77850	9.77850		9.81340	9.81340			14.72	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.55370	3.55370		3.54520	3.54520			18.40	0.00	0.00	0	83.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.52620	3.52620		3.51880	3.51880			17.91	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35510	1.35510		1.34910	1.34910				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31600	1.31600		1.30020	1.30020				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.28200	1.28200		1.25220	1.25220				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>13,067,762,875.83</b>	<b>226,112</b>	<b>3,229,005.00</b>
<b>Grand Total:</b>												<b>13,067,762,875.83</b>	<b>226,112</b>	<b>3,229,005.00</b>