



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: 31/01/2017

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 31/01/2017	Any day expiry		13.36650	13.36650		13.59520	13.59520		19.44	0.00	48,656,188.50	3,635	0.00
\$ / R	On 10/02/2017	Any day expiry		13.38450	13.38450		13.61360	13.61360		18.39	0.00	0.00	0	0.00
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	43.60860	0.04361	109.06050	0.10906	43.609	20.06	0.18	0.00	0	20,000.00
\$ / R	On 17/02/2017	Any day expiry		13.40120	13.40120		13.63060	13.63060		17.44	0.00	0.00	0	788.00
\$ / R	On 17/02/2017	Any day expiry	13.61	Put	332.73840	0.33274	210.80120	0.21080	332.738	18.25	0.65	0.00	0	50,000.00
\$ / R	On 17/02/2017	Any day expiry	14.32	Put	940.11790	0.94012	733.65010	0.73365	940.118	21.32	0.92	0.00	0	1,500.00
\$ / R	On 17/02/2017	Any day expiry	15.03	Call	4.57450	0.00457	13.98360	0.01398	4.574	24.97	0.02	0.00	0	1,500.00
\$ / R	On 22/02/2017	Any day expiry		13.41310	13.41310		13.64270	13.64270		16.80	0.00	0.00	0	0.00
\$ / R	On 22/02/2017	Any day expiry	13.85	Call	87.83700	0.08784	164.68850	0.16469	87.837	18.52	0.25	0.00	0	5,000.00
\$ / R	On 23/02/2017	Any day expiry		13.41550	13.41550		13.64510	13.64510		16.78	0.00	0.00	0	0.00
\$ / R	On 23/02/2017	Any day expiry	13.30	Call	283.41150	0.28341	446.72950	0.44673	283.412	16.51	0.59	0.00	0	45,000.00
\$ / R	On 23/02/2017	Any day expiry	13.46	Put	251.76800	0.25177	159.94410	0.15994	251.768	17.01	0.52	0.00	0	36,000.00
\$ / R	On 23/02/2017	Any day expiry	13.60	Call	156.27900	0.15628	270.06250	0.27006	156.279	17.54	0.39	0.00	0	90,000.00
\$ / R	On 23/02/2017	Any day expiry	13.90	Call	82.96820	0.08297	155.11340	0.15511	82.968	18.67	0.23	0.00	0	45,000.00
\$ / R	On 24/02/2017	Any day expiry		13.41790	13.41790		13.64760	13.64760		16.77	0.00	0.00	0	3,920.00
\$ / R	On 24/02/2017	Any day expiry	13.50	Put	279.37520	0.27938	181.23560	0.18124	279.375	17.15	0.55	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 24/02/2017	Any day expiry	15.20	Call	4.77950	0.00478	9.58380	0.00958	4.779	22.70	0.02	0.00	0	60.00
\$ / R	On 27/02/2017	Any day expiry			13.42510	13.42510	13.65480	13.65480		16.60	0.00	0.00	0	2,815.00
\$ / R	On 28/02/2017	Any day expiry			13.42750	13.42750	13.65730	13.65730		16.60	0.00	51,232,677.40	3,795	4,567.00
\$ / R	On 01/03/2017	Any day expiry			13.42980	13.42980	13.65970	13.65970		16.84	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future			13.45970	13.45970	13.69020	13.69020		16.70	0.00	677,265,184.60	50,318	371,917.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	11.59700	0.01160	6.19640	0.00620	11.597	16.74	0.04	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	28.08680	0.02809	14.41380	0.01441	28.087	16.21	0.08	0.00	0	1,500.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	54.90790	0.05491	33.53090	0.03353	54.908	15.76	0.15	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	110.36680	0.11037	69.14900	0.06915	110.367	15.99	0.25	0.00	0	95,797.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	119.29140	0.11929	75.44320	0.07544	119.291	16.03	0.26	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	122.37090	0.12237	77.62870	0.07763	122.371	16.05	0.27	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	141.96430	0.14196	91.68630	0.09169	141.964	16.15	0.30	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	159.77440	0.15977	104.67600	0.10468	159.774	16.22	0.32	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	178.95520	0.17896	118.86580	0.11887	178.955	16.30	0.35	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	409.21630	0.40922	574.48630	0.57449	409.216	16.38	0.62	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	199.51630	0.19952	134.28630	0.13429	199.516	16.38	0.38	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	203.79460	0.20379	137.52090	0.13752	203.795	16.40	0.38	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	228.19820	0.22820	344.02480	0.34402	228.198	17.34	0.42	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	211.91720	0.21192	320.96660	0.32097	211.917	17.50	0.39	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	157.06660	0.15707	244.80700	0.24481	157.067	18.14	0.31	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	135.04650	0.13505	213.21990	0.21322	135.046	18.46	0.27	0.00	0	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	675.34650	0.67535	523.01990	0.52302	675.346	18.46	0.73	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	756.37410	0.75637	595.26590	0.59527	756.374	18.79	0.76	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	97.79590	0.09780	158.91800	0.15892	97.796	19.10	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	84.98170	0.08498	139.97230	0.13997	84.982	19.36	0.18	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	925.28170	0.92528	749.77230	0.74977	925.282	19.36	0.82	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	72.70570	0.07271	121.52510	0.12153	72.706	19.65	0.16	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,013.00570	1.01301	831.32510	0.83133	1,013.006	19.65	0.84	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	68.31270	0.06831	114.58260	0.11458	68.313	19.76	0.15	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,048.61270	1.04861	864.38260	0.86438	1,048.613	19.76	0.85	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	62.22280	0.06222	104.88160	0.10488	62.223	19.93	0.14	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	51.66030	0.05166	87.82270	0.08782	51.660	20.28	0.12	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	33.82830	0.03383	59.72750	0.05973	33.828	20.90	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	32.00410	0.03200	57.13190	0.05713	32.004	20.94	0.08	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	29.16730	0.02917	53.05750	0.05306	29.167	21.00	0.07	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	27.07110	0.02707	50.01260	0.05001	27.071	21.05	0.07	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	22.43770	0.02244	42.84940	0.04285	22.438	21.18	0.06	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,787.83510	1.78784	1,574.50480	1.57450	1,787.835	21.35	0.95	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,913.97030	1.91397	1,697.87920	1.69788	1,913.970	21.52	0.96	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	10.84370	0.01084	23.07830	0.02308	10.844	21.67	0.03	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	10.43150	0.01043	22.33570	0.02234	10.432	21.70	0.03	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,247.36540	2.24737	2,025.89860	2.02590	2,247.365	21.96	0.98	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,286.83340	2.28683	2,064.87840	2.06488	2,286.833	22.01	0.98	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	5.80820	0.00581	13.66860	0.01367	5.808	22.09	0.02	0.00	0	180.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	3.91910	0.00392	9.86140	0.00986	3.919	22.34	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	2.83750	0.00284	6.90110	0.00690	2.838	22.93	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	2.58080	0.00258	4.67170	0.00467	2.581	24.47	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,292.72030	3.29272	3,064.05620	3.06406	3,292.720	25.86	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	2.30720	0.00231	3.94850	0.00395	2.307	27.24	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	2.21640	0.00222	3.67580	0.00368	2.216	28.95	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.38500	0.00039	1.19880	0.00120	0.385	30.00	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.37760	0.00038	1.17840	0.00118	0.378	30.00	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.12440	0.00012	0.44300	0.00044	0.124	30.00	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.05710	0.00006	0.22290	0.00022	0.057	30.00	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00060	0.00000	0.00430	0.00000	0.001	30.00	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.49970	13.49970	13.73080	13.73080		16.91	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	359.93520	0.35994	268.03060	0.26803	359.935	16.91	0.49	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	31.00780	0.03101	48.98130	0.04898	31.008	21.68	0.06	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.50470	13.50470	13.73590	13.73590		17.08	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.53230	13.53230	13.76360	13.76360		16.99	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.53480	13.53480	13.76610	13.76610		16.98	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	353.42530	0.35343	479.15280	0.47915	353.425	17.27	0.47	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	310.97020	0.31097	424.50400	0.42450	310.970	17.58	0.42	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	674.26920	0.67427	542.51430	0.54251	674.269	18.02	0.63	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	7.90540	0.00791	14.92880	0.01493	7.905	23.69	0.02	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.53730	13.53730	13.76860	13.76860		17.00	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.54980	13.54980	13.78110	13.78110		16.90	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.55730	13.55730	13.78860	13.78860		16.94	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.56730	13.56730	13.79870	13.79870		16.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	402.31720	0.40232	315.80520	0.31581	402.317	16.80	0.46	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	583.64700	0.58365	468.76930	0.46877	583.647	17.49	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	794.76740	0.79477	657.63210	0.65763	794.767	18.23	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	104.36500	0.10437	148.40430	0.14840	104.365	20.52	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	57.13950	0.05714	82.76940	0.08277	57.139	21.80	0.09	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	19.41950	0.01942	33.43250	0.03343	19.420	22.89	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.57480	13.57480	13.80620	13.80620		16.90	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.64510	13.64510	13.87750	13.87750		17.27	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	448.26250	0.44826	360.57710	0.36058	448.263	17.04	0.44	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	85.17630	0.08518	113.95990	0.11396	85.176	21.84	0.11	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.70540	13.70540	13.93870	13.93870		17.34	0.00	4,714,657.60	344	200,856.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	167.80860	0.16781	130.74340	0.13074	167.809	16.04	0.21	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	254.26270	0.25426	201.99240	0.20199	254.263	16.27	0.28	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	660.28710	0.66029	550.73950	0.55074	660.287	17.59	0.51	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	685.24000	0.68524	572.87240	0.57287	685.240	17.67	0.52	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	769.11340	0.76911	648.20070	0.64820	769.113	17.91	0.55	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	843.24900	0.84325	715.94170	0.71594	843.249	18.12	0.58	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	857.02700	0.85703	728.58050	0.72858	857.027	18.16	0.59	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	891.85680	0.89186	760.60310	0.76060	891.857	18.25	0.60	0.00	0	1,400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	927.22250	0.92722	793.21370	0.79321	927.223	18.35	0.61	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	394.09540	0.39410	491.75760	0.49176	394.095	18.40	0.39	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	999.51100	0.99951	860.14890	0.86015	999.511	18.54	0.63	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	332.69250	0.33269	417.59790	0.41760	332.693	18.87	0.34	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,439.25030	1.43925	1,272.19250	1.27219	1,439.250	19.67	0.73	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	178.47880	0.17848	228.81810	0.22882	178.479	20.55	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,961.00720	1.96101	1,774.84530	1.77485	1,961.007	20.72	0.82	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	137.12530	0.13713	176.26550	0.17627	137.125	21.16	0.16	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,211.72530	2.21173	2,017.56550	2.01757	2,211.725	21.16	0.84	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	130.73120	0.13073	168.07910	0.16808	130.731	21.28	0.15	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	129.84410	0.12984	166.94350	0.16694	129.844	21.29	0.15	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	118.12380	0.11812	151.89330	0.15189	118.124	21.52	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	110.48380	0.11048	142.05290	0.14205	110.484	21.68	0.13	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	103.40090	0.10340	132.90720	0.13291	103.401	21.84	0.12	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	99.40000	0.09940	127.73530	0.12774	99.400	21.94	0.12	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	76.39580	0.07640	94.18900	0.09419	76.396	22.90	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	35.98350	0.03598	45.85540	0.04586	35.983	25.41	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	23.32170	0.02332	30.04790	0.03005	23.322	25.41	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	8.94380	0.00894	11.77720	0.01178	8.944	25.41	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.72800	13.72800	13.96170	13.96170		17.47	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	483.28270	0.48328	395.45560	0.39546	483.283	17.08	0.42	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	113.86680	0.11387	144.64170	0.14464	113.867	21.81	0.13	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.73300	13.73300	13.96680	13.96680		17.48	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.76320	13.76320	13.99740	13.99740		17.47	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	753.52950	0.75353	638.33970	0.63834	753.529	17.82	0.52	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	62.67110	0.06267	71.89280	0.07189	62.671	25.22	0.07	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.78580	13.78580	14.02040	14.02040		17.57	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.79590	13.79590	14.03060	14.03060		17.55	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	366.63980	0.36664	299.34440	0.29934	366.640	16.63	0.33	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	489.53160	0.48953	591.58590	0.59159	489.532	18.40	0.41	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.80090	13.80090	14.03570	14.03570		17.56	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	508.77150	0.50877	420.67860	0.42068	508.772	17.10	0.40	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	134.08810	0.13409	164.91540	0.16492	134.088	21.93	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.81090	13.81090	14.04590	14.04590		17.54	0.00	0.00	0	500.00
\$ / R	On 29/08/2017	Any day expiry			13.88430	13.88430	14.12030	14.12030		17.65	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	530.24010	0.53024	446.02130	0.44602	530.240	17.05	0.39	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	159.08770	0.15909	190.28100	0.19028	159.088	22.13	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.93480	13.93480	14.17160	14.17160		17.69	0.00	2,354,981.20	169	12,430.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	250.12860	0.25013	207.62240	0.20762	250.129	16.25	0.23	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	330.19690	0.33020	277.24540	0.27725	330.197	16.45	0.28	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	492.84330	0.49284	417.10220	0.41710	492.843	16.86	0.36	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	672.70500	0.67270	577.95200	0.57795	672.705	17.39	0.43	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	678.25850	0.67826	583.00590	0.58301	678.259	17.40	0.44	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	956.52320	0.95652	838.97140	0.83897	956.523	18.09	0.53	0.00	0	110.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,022.53230		1.02253		900.39860	0.90040	1,022.532	18.24	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,124.87040		1.12487		996.07770	0.99608	1,124.870	18.47	0.57	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	227.05580		0.22706		273.94650	0.27395	227.056	21.28	0.19	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	189.44970		0.18945		227.29390	0.22729	189.450	21.84	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	176.53940		0.17654		207.48740	0.20749	176.539	22.24	0.15	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	174.72350		0.17472		205.20970	0.20521	174.723	22.30	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	129.42770		0.12943		148.21390	0.14821	129.428	24.23	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.95760		13.95760		14.19470	14.19470		17.68	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	546.61850		0.54662		464.65000	0.46465	546.618	17.01	0.38	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	181.67700		0.18168		211.35910	0.21136	181.677	22.44	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.02340		14.02340		14.26140	14.26140		17.69	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.03350		14.03350		14.27170	14.27170		17.77	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	560.42000		0.56042		483.26770	0.48327	560.420	16.96	0.37	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	202.59970		0.20260		234.94460	0.23494	202.600	22.75	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.11580		14.11580		14.35420	14.35420		17.78	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	572.55980		0.57256		500.75430	0.50075	572.560	16.91	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	229.29240		0.22929		262.35330	0.26235	229.292	23.02	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.16740		14.16740		14.40590	14.40590		17.81	0.00	141,674.00	10	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	95.05930		0.09506		77.00380	0.07700	95.059	14.50	0.10	6,926,093.09	4,871	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	463.94170		0.46394		405.95410	0.40595	463.942	16.64	0.30	21,240,803.75	4,871	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	512.46160		0.51246		450.48250	0.45048	512.462	16.73	0.32	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	844.54810		0.84455		749.05780	0.74906	844.548	17.59	0.44	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	897.41870		0.89742		798.25770	0.79826	897.419	17.72	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	933.46360		0.93346		831.88280	0.83188	933.464	17.81	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	951.53690		0.95154		848.94200	0.84894	951.537	17.85	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,153.64750		1.15365		1,040.05810	1.04006	1,153.648	18.27	0.52	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,173.43240		1.17343		1,058.73940	1.05874	1,173.432	18.31	0.52	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	411.89610		0.41190		483.92520	0.48393	411.896	20.58	0.27	18,988,180.08	4,871	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	366.80700		0.36681		431.12280	0.43112	366.807	20.96	0.24	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	332.46620		0.33247		390.70600	0.39071	332.466	21.30	0.22	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	300.40730		0.30041		349.88730	0.34989	300.407	21.75	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	297.03460		0.29703		345.01570	0.34502	297.035	21.82	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	294.54570		0.29455		341.41580	0.34142	294.546	21.87	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	291.27890		0.29128		336.69180	0.33669	291.279	21.94	0.20	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	236.10070		0.23610		268.84320	0.26884	236.101	23.37	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.17770		14.17770		14.41620	14.41620		17.81	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	580.72070		0.58072		512.26590	0.51227	580.721	16.88	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	244.21460		0.24421		278.16770	0.27817	244.215	23.29	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.40420		14.40420		14.64220	14.64220		18.20	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.64290		14.64290		14.87990	14.87990		18.66	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	724.77670		0.72478		658.11130	0.65811	724.777	17.52	0.33	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.45970		13.45970		13.69020	13.69020		16.70	0.00	672,985.00	50	490.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.70540		13.70540		13.93870	13.93870		17.34	0.00	0.00	0	44.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.93480		13.93480		14.17160	14.17160		17.69	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.76170		16.76170		17.01730	17.01730		26.42	0.00	502,851.00	30	0.00
£ / R	On 28/02/2017	Any day expiry			16.84540		16.84540		17.10310	17.10310		20.54	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.89230		16.89230		17.15130	17.15130		20.12	0.00	25,220,203.90	1,493	48,305.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	408.52370		0.40852		548.96540	0.54897	408.524	20.32	0.48	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	83.25680		0.08326		125.41250	0.12541	83.257	23.30	0.13	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	47.93300		0.04793		74.28000	0.07428	47.933	24.23	0.08	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	9.45760		0.00946		13.21330	0.01321	9.458	29.68	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.95810		16.95810		17.21850	17.21850		19.93	0.00	565,174.50	33	162.00
£ / R	On 13/04/2017	Any day expiry			17.00430		17.00430		17.26510	17.26510		19.98	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			17.04650		17.04650		17.30770	17.30770		19.95	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			17.05700		17.05700		17.31830	17.31830		19.95	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.24320		17.24320		17.50800	17.50800		19.48	0.00	0.00	0	22,310.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.57530		17.57530		17.84610	17.84610		18.96	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.91780		17.91780		18.19180	18.19180		18.64	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11996		0.11996		0.11995	0.11995		23.90	0.00	9,596.48	80	282.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12272		0.12272		0.12271	0.12271		19.26	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12538		0.12538		0.12538	0.12538		16.42	0.00	0.00	0	0.00
€ / R	On 31/01/2017	Any day expiry			14.42370		14.42370		14.49030	14.49030		20.90	0.00	173,084.40	12	0.00
€ / R	On 06/02/2017	Any day expiry			14.43530		14.43530		14.50200	14.50200		16.50	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.49010		14.49010		14.55750	14.55750		15.54	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.50320		14.50320		14.57050	14.57050		15.34	0.00	306,022.50	21	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.54830		14.54830		14.61640	14.61640		15.62	0.00	86,824,254.40	5,968	85,382.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	40.46910		0.04047		38.67990	0.03868	40.469	15.16	0.11	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	30.64630		0.03065		41.60460	0.04160	30.646	19.26	0.07	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.55540		14.55540		14.62360	14.62360		15.71	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.61180		14.61180		14.68060	14.68060		15.86	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.65600		14.65600		14.72470	14.72470		15.99	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.88540		14.88540		14.95580	14.95580		16.29	0.00	2,977,080.00	200	79,598.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.20780		15.20780		15.28100	15.28100		16.61	0.00	0.00	0	1,402.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.54440		15.54440		15.61750	15.61750		16.80	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.01078		98.01078		98.42383	98.42383			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.10131		95.10131		95.53029	95.53029			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.90350		93.90350		94.34870	94.34870			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.05691		96.05691		96.50979	96.50979			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.78999		99.78999		100.24395	100.24395			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.41160		98.41160		98.87938	98.87938			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00287		100.00287		100.00287	100.00287			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.61966		99.61966		99.61745	99.61745			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/09/2017	Interest Rate Swap	99.65666	99.65666	99.66005	99.66005					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.92311	99.92311	99.93559	99.93559					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.96611	99.96611	99.99592	99.99592					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.95148	99.95148	99.96431	99.96431					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.24999	99.24999	99.27919	99.27919					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.91924	98.91924	98.95943	98.95943					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.98800	98.98800	99.04120	99.04120					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.49000	99.49000	99.56000	99.56000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	100.00543	100.00543	100.08233	100.08233					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.80915	97.80915	98.01913	98.01913					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.13599	97.13599	97.36409	97.36409					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.43271	96.43271	96.67890	96.67890					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.70863	96.70863	96.97026	96.97026					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.97307	98.97307	99.24509	99.24509					0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.18652	99.18652	99.46991	99.46991					0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	514.96500	514.96500	513.05700	513.05700					0.00	0.00	0	7.00
AL37	On 04/05/2017	Index Future	524.80000	524.80000	522.85800	522.85800					0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	535.11800	535.11800	533.14000	533.14000					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	545.95800	545.95800	543.94400	543.94400					0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	595.37500	595.37500	591.85300	591.85300					0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	606.74600	606.74600	603.15900	603.15900					0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	618.67500	618.67500	615.02100	615.02100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	631.20700	631.20700	627.48300	627.48300					0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	540.80500	540.80500	537.66900	537.66900					0.00	10,816,100.00	2	27.00
ALBI	On 04/05/2017	Index Future	551.13300	551.13300	547.94000	547.94000					0.00	11,022,660.00	2	550.00
ALBI	On 03/08/2017	Index Future	561.96900	561.96900	558.71600	558.71600					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	573.35300	573.35300	570.03800	570.03800					0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.22130	10.22130	10.31540	10.31540				13.04	0.00	306,639.00	30	22,539.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.38570	10.38570	10.48020	10.48020				13.39	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.54160	10.54160	10.63780	10.63780				13.42	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.70190	10.70190	10.79820	10.79820				13.25	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.36890	10.36890	10.42630	10.42630				14.70	0.00	0.00	0	106.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.57030	10.57030	10.62810	10.62810				15.14	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.76000	10.76000	10.81890	10.81890				14.98	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.65920	13.65920	13.72200	13.72200				16.09	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.99370	13.99370	14.05690	14.05690				16.77	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
CHF / R	On 18/09/2017	Foreign Exchange Future			14.31510		14.31510		14.38080	14.38080		17.18	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			1.96050		1.96050		1.98120	1.98120		15.99	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.97180		1.97180		1.99160	1.99160		16.49	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.98620		1.98620		2.00580	2.00580		16.53	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future			1.95790		1.95790		1.96700	1.96700		15.87	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			2.00430		2.00430		2.01360	2.01360		16.44	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future			10.47398		79.80989		10.55511	79.29289			0.00	5,107,832.96	64	2,000.00
ES33	On 04/05/2017	Bond Future			10.55504		77.54154		10.63884	77.01485			0.00	4,962,658.56	64	9,466.00
ES33	On 03/08/2017	Bond Future			10.63051		79.06634		10.71701	78.52980			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future			10.70422		76.87450		10.79353	76.32761			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			10.60373		84.05191		10.67479	83.53217			0.00	0.00	0	4,277.00
ES42	On 04/05/2017	Bond Future			10.68420		81.39529		10.75759	80.86596			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future			10.75819		82.99611		10.83389	82.45684			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future			10.82943		80.41576		10.90755	79.86611			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			538.67500		538.67500		535.54300	535.54300			0.00	0.00	0	117.00
GOVI	On 04/05/2017	GOVI			548.96300		548.96300		545.77300	545.77300			0.00	0.00	0	385.00
GOVI	On 03/08/2017	GOVI			559.75600		559.75600		556.50600	556.50600			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI			571.09500		571.09500		567.78300	567.78300			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future			1.73580		1.73580		1.76520	1.76520		16.86	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future			1.76850		1.76850		1.79830	1.79830		16.74	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		1.79810	1.79810		1.82830	1.82830		17.24	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.38716	127.38716		127.25072	127.25072			0.00	0.00	0	2,844.00
I2025	On 04/05/2017	Bond Future		129.82892	129.82892		129.69037	129.69037			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		131.04413	131.04413		130.90354	130.90354			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.70670	133.70670		133.56423	133.56423			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		101.87649	101.87649		100.66000	100.66000			0.00	173,190,033.00	1,700	1,700.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.71066	107.71066		107.71404	107.71404			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future		108.73484	108.73484		108.73867	108.73867			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.87942	110.87942		110.88398	110.88398			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		112.04170	112.04170		112.04715	112.04715			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		132.61879	132.61879		132.62301	132.62301			0.00	0.00	0	6,971.00
I2038	On 04/05/2017	Bond Future		135.16095	135.16095		135.16563	135.16563			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.31310	136.31310		136.31868	136.31868			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.08268	139.08268		139.08941	139.08941			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future		133.57802	133.57802		133.58221	133.58221			0.00	0.00	0	18,221.00
I2046	On 04/05/2017	Bond Future		134.60864	134.60864		134.61341	134.61341			0.00	33,652,160.00	250	19,694.00
I2046	On 03/08/2017	Bond Future		137.26348	137.26348		137.26913	137.26913			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.44803	138.44803		138.45458	138.45458			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		142.22000	142.22000		142.22465	142.22465			0.00	0.00	0	20,450.00
I2050	On 04/05/2017	Bond Future		144.94615	144.94615		144.95117	144.95117			0.00	0.00	0	24,049.00
I2050	On 03/08/2017	Bond Future		146.12597	146.12597		146.13202	146.13202			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.09507	149.09507		149.10220	149.10220			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		249.38000	249.38000		249.35600	249.35600			0.00	0.00	0	175.00
IGOV	On 04/05/2017	Index Future		254.15800	254.15800		254.13500	254.13500			0.00	83,872,140.00	33	922.00
IGOV	On 03/08/2017	Index Future		259.17100	259.17100		259.14800	259.14800			0.00	1,067,784,520.00	412	412.00
IGOV	On 02/11/2017	Index Future		264.43500	264.43500		264.41400	264.41400			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future		675.98300	675.98300		676.01100	676.01100			0.00	1,061,293,310.00	157	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.37000	92.63000		6.17000	93.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.39000	92.61000		6.21000	93.79000			0.00	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future			7.41000		92.59000		6.27000	93.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.42000		92.58000		6.43000	93.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.44000		92.56000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.46000		92.54000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.49000		92.51000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.51000		92.49000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.53000		92.47000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.56000		92.44000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.60000		92.40000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.63000		92.37000		7.38000	92.62000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12850		0.12850		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12790		0.12790		0.13030	0.13030			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12770		0.12770		0.13040	0.13040			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.87140		9.87140		9.92110	9.92110		13.40	0.00	572,541.20	58	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.02320		10.02320		10.07290	10.07290		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.16530		10.16530		10.21640	10.21640		14.12	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.27850		1.27850		1.28940	1.28940			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.29720		1.29720		1.30820	1.30820			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31280		1.31280		1.32380	1.32380			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.25500		1.25500		1.25280	1.25280			0.00	1,719,350.00	1,370	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25810		1.25810		1.25610	1.25610			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.26120		1.26120		1.25930	1.25930			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.08090		1.08090		1.06770	1.06770			0.00	43,236.00	40	758.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.08610		1.08610		1.07300	1.07300			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.09140		1.09140		1.07830	1.07830			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.82726		112.23249		8.92303	111.56782		8.46	0.00	33,781,979.49	301	60,129.00
R186	On 02/02/2017	Bond Future	8.00	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.16	0.00	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.37	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.31	0.00	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.43	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.33	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.60	Call	2.77000		0.00277		0.99000	0.00099	2.770	8.40	0.01	0.00	0	7,000.00
R186	On 02/02/2017	Bond Future	8.62	Call	4.91000		0.00491		1.69000	0.00169	4.910	8.41	0.02	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.87	Put	158.30000		0.15830		555.53000	0.55553	158.300	8.53	0.34	0.00	0	500.00
R186	On 02/02/2017	Bond Future	8.90	Put	99.05000		0.09905		426.79000	0.42679	99.050	8.55	0.24	0.00	0	750.00
R186	On 02/02/2017	Bond Future	8.95	Put	39.98000		0.03998		256.83000	0.25683	39.980	8.58	0.11	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.02	Put	8.49000		0.00849		107.63000	0.10763	8.490	8.62	0.03	0.00	0	500.00
R186	On 02/02/2017	Bond Future	9.10	Put	0.95000		0.00095		31.09000	0.03109	0.950	8.67	0.00	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	0.00000		0.00000		0.02000	0.00002	0.000	8.87	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.93	0.00	0.00	0	13,500.00

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			8.87200		114.37679		8.97167	113.69978		8.23	0.00	188,149,819.55	1,645	113,899.00
R186	On 04/05/2017	Bond Future	8.44	Call	759.73000		0.75973		581.20000	0.58120	759.730	8.12	0.27	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,695.43000		1.69543		2,006.69000	2.00669	1,695.430	8.34	0.45	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.90896		111.32155		9.01267	110.63194		8.54	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,274.62000		1.27462		1,449.63000	1.44963	1,274.620	9.00	0.28	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.93688		113.57764		9.04483	112.87483		8.31	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			295.52799		295.52799		295.53689	295.53689			0.00	0.00	0	163.00
R197	On 04/05/2017	Bond Future			301.19274		301.19274		301.20292	301.20292			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.17879		300.17879		300.19096	300.19096			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.27828		306.27828		306.29283	306.29283			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future			246.08726		246.08726		246.09500	246.09500			0.00	0.00	0	24,689.00
R202	On 04/05/2017	Bond Future			250.80450		250.80450		250.81320	250.81320			0.00	250,804,500.00	1,000	34,426.00
R202	On 03/08/2017	Bond Future			252.05725		252.05725		252.06753	252.06753			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			257.17833		257.17833		257.19087	257.19087			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			8.44731		100.16299		8.53814	99.74872		5.96	0.00	0.00	0	7,087.00
R2023	On 04/05/2017	Bond Future			8.48348		98.14480		8.57912	97.72295		5.98	0.00	0.00	0	18,852.00
R2023	On 03/08/2017	Bond Future			8.50861		100.07468		8.60946	99.64513		5.73	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.52777		98.16912		8.63431	97.73154		5.63	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.74546		103.58211		7.81333	103.54289		0.42	0.00	0.00	0	6,860.00
R203	On 04/05/2017	Bond Future			7.63661		101.38856		7.75027	101.34891		0.30	0.00	0.00	0	28,479.00
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			9.23245		90.93877		9.32322	90.30728			0.00	0.00	0	17,938.00
R2030	On 04/05/2017	Bond Future			9.28302		92.67626		9.37683	92.03301			0.00	0.00	0	32,785.00
R2030	On 03/08/2017	Bond Future			9.32884		90.49164		9.42584	89.83625			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.36301		92.32566		9.46317	91.65766			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			9.36247		94.01762		9.45324	93.34148		11.63	0.00	17,111,206.84	182	14,938.00
R2032	On 04/05/2017	Bond Future			9.41200		91.65518		9.50566	90.96646		11.92	0.00	17,964,415.28	196	19,095.00
R2032	On 03/08/2017	Bond Future			9.45537		93.45762		9.55197	92.75584		11.86	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.49374		91.19162		9.59337	90.47634		12.14	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
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			9.49259		98.62497		9.57338	97.96480			0.00	0.00	0	4,803.00
R2035	On 04/05/2017	Bond Future			9.54151		96.00663		9.62474	95.33420			0.00	0.00	0	7,556.00
R2035	On 03/08/2017	Bond Future			9.58503		97.89451		9.67076	97.20946			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.62592		95.37382		9.71422	94.67557			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			9.55747		90.80947		9.63821	90.15184		13.62	0.00	34,507,598.60	380	29,886.00
R2037	On 04/05/2017	Bond Future			9.60928		92.54452		9.69243	91.87458		13.40	0.00	24,987,020.40	270	46,759.00
R2037	On 03/08/2017	Bond Future			9.65717		90.10681		9.74280	89.42434		13.98	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future			9.69480		91.93311		9.78287	91.23738		13.72	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			7.84720		101.30083		7.93338	101.15347		1.40	0.00	10,130,083.00	100	11,658.00
R204	On 04/05/2017	Bond Future			7.86907		103.23632		7.96937	103.08645		1.29	0.00	0.00	0	27,572.00
R204	On 03/08/2017	Bond Future			7.85043		101.22492		7.96966	101.07272		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.76086		103.27623		7.90722	103.12168		1.10	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future			9.57241		94.88776		9.64813	94.22300		14.26	0.00	0.00	0	4,956.00
R2040	On 04/05/2017	Bond Future			9.62300		96.70069		9.70094	96.02351		14.03	0.00	0.00	0	8,436.00
R2040	On 03/08/2017	Bond Future			9.66973		94.09434		9.74995	93.40449		14.64	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.70645		96.00147		9.78890	95.29825		14.38	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future			9.59233		92.08509		9.65301	91.54586		14.93	0.00	0.00	0	18,230.00
R2044	On 04/05/2017	Bond Future			9.64134		93.84440		9.70374	93.29522		14.71	0.00	0.00	0	19,046.00
R2044	On 03/08/2017	Bond Future			9.68657		91.30717		9.75074	90.74776		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.72214		93.15778		9.78802	92.58769		15.09	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future			9.59237		95.55357		9.65305	95.00226		14.80	0.00	19,110,714.00	200	37,243.00
R2048	On 04/05/2017	Bond Future			9.63729		92.93998		9.69966	92.37835		15.29	0.00	0.00	0	63,239.00
R2048	On 03/08/2017	Bond Future			9.67735		94.76754		9.74141	94.19549		15.24	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future			9.71493		92.24698		9.78072	91.66395		15.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future			7.97213		98.59488		8.07316	98.33827		2.51	0.00	0.00	0	30,319.00
R207	On 02/02/2017	Bond Future	8.91	Call	2,350.55000		2.35055	2,093.94000	2.09394	2,350.550		2.70	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			8.00315		100.47865		8.11453	100.21741		2.27	0.00	0.00	0	79,363.00

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 03/08/2017	Bond Future			8.01129		98.81060		8.13504	98.54485		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	871.36000		0.87136		717.32000	0.71732	871.360	2.37	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.97835		100.81305		8.11690	100.54260		2.14	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future			8.13697		97.60070		8.22780	97.29629		3.91	0.00	0.00	0	13,969.00
R208	On 04/05/2017	Bond Future			8.16677		96.06287		8.26423	95.75293		3.66	0.00	0.00	0	19,683.00
R208	On 03/08/2017	Bond Future			8.18067		97.95192		8.28551	97.63649		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.17791		96.53322		8.29121	96.21210		3.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			9.46224		74.05299		9.54292	73.50353		13.49	0.00	0.00	0	13,889.00
R209	On 04/05/2017	Bond Future			9.50735		72.31725		9.59028	71.75759		13.91	0.00	0.00	0	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	624.96000		0.62496		504.45000	0.50445	624.960	13.72	0.22	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,720.63000		2.72063		3,052.18000	3.05218	2,720.630	13.99	0.58	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,680.00000		1.68000		1,922.74000	1.92274	1,680.000	14.28	0.42	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.54694		73.73943		9.63215	73.16909		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.58208		72.08229		9.66960	71.50099		14.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			187.06314		187.06314		187.06907	187.06907			0.00	0.00	0	394.00
R210	On 04/05/2017	Bond Future			188.32958		188.32958		188.33618	188.33618			0.00	0.00	0	1,730.00
R210	On 03/08/2017	Bond Future			192.04404		192.04404		192.05200	192.05200			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.51371		193.51371		193.52302	193.52302			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			146.14524		146.14524		146.14958	146.14958			0.00	0.00	0	3,380.00
R212	On 04/05/2017	Bond Future			148.94659		148.94659		148.95149	148.95149			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			149.83431		149.83431		149.84021	149.84021			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.87877		152.87877		152.88583	152.88583			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
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	9.25240		85.56801		9.34315	84.95393		11.35	0.00	0.00	0	10,051.00
R213	On 04/05/2017	Bond Future	9.29672		83.65151		9.39028	83.02597		11.65	0.00	0.00	0	46,680.00
R213	On 03/08/2017	Bond Future	9.33519		85.29638		9.43165	84.65901		11.64	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.37082		83.47207		9.47027	82.82239		11.93	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.52728		74.47583		9.59796	73.97153		14.23	0.00	0.00	0	7,912.00
R214	On 04/05/2017	Bond Future	9.57031		72.60103		9.64288	72.08741		14.67	0.00	0.00	0	34,273.00
R214	On 03/08/2017	Bond Future	9.60843		74.02867		9.68293	73.50533		14.68	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.64408		72.22975		9.72053	71.69638		15.14	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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	22,736.68000	22,736.68000		22,934.77000	22,934.77000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.55670	9.55670		9.59710	9.59710			13.75	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.73620	9.73620		9.77530	9.77530			14.28	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.52900	3.52900		3.56480	3.56480			17.75	0.00	292,907.00	83	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.50040	3.50040		3.53530	3.53530			18.01	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.32280	1.32280		1.36670	1.36670				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.28520	1.28520		1.32620	1.32620				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25210	1.25210		1.29240	1.29240				0.00	0.00	0	0.00
Total for Derivatives :												3,999,955,117.28	89,310	3 750 318.00
Grand Total:												3,999,955,117.28	89,310	3 750 318.00