



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: 07/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 10/02/2017	Any day expiry										
				13.45060	13.45060	13.37130	13.37130		18.92	0.00	0.00	0	0.00
\$ / R	13.80	Call		18.96340	0.01896	17.63150	0.01763	18.963	24.64	0.13	0.00	0	20,000.00
\$ / R		On 17/02/2017	Any day expiry										
				13.46700	13.46700	13.38770	13.38770		17.34	0.00	0.00	0	788.00
\$ / R	13.61	Put		241.09920	0.24110	299.81140	0.29981	241.099	17.84	0.63	0.00	0	50,000.00
\$ / R	14.32	Put		861.09770	0.86110	939.24250	0.93924	861.098	21.31	0.96	0.00	0	1,500.00
\$ / R	15.03	Call		1.42790	0.00143	1.30390	0.00130	1.428	26.94	0.01	0.00	0	1,500.00
\$ / R		On 22/02/2017	Any day expiry										
				13.47910	13.47910	13.39970	13.39970		16.66	0.00	0.00	0	0.00
\$ / R	13.85	Call		64.42260	0.06442	55.31850	0.05532	64.423	17.80	0.23	0.00	0	5,000.00
\$ / R		On 23/02/2017	Any day expiry										
				13.48150	13.48150	13.40210	13.40210		16.88	0.00	0.00	0	0.00
\$ / R	13.30	Call		294.21440	0.29421	244.30310	0.24430	294.214	16.97	0.66	0.00	0	45,000.00
\$ / R	13.46	Put		179.55140	0.17955	224.68560	0.22469	179.551	16.90	0.48	0.00	0	36,000.00
\$ / R	13.60	Call		139.90470	0.13990	117.71420	0.11771	139.905	17.10	0.41	0.00	0	90,000.00
\$ / R	13.90	Call		58.92040	0.05892	52.85620	0.05286	58.920	17.77	0.21	0.00	0	45,000.00
\$ / R		On 24/02/2017	Any day expiry										
				13.48390	13.48390	13.40460	13.40460		16.93	0.00	0.00	0	3,920.00
\$ / R	13.50	Put		204.77130	0.20477	254.02600	0.25403	204.771	16.93	0.51	0.00	0	60.00
\$ / R	15.20	Call		4.86040	0.00486	2.59230	0.00259	4.860	26.12	0.02	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2017	Any day expiry		13.49120	13.49120		13.41180	13.41180		16.57	0.00	30,783,181.00	2,284	1,673.00
\$ / R	On 28/02/2017	Any day expiry		13.49360	13.49360		13.41420	13.41420		16.62	0.00	0.00	0	1,153.00
\$ / R	On 01/03/2017	Any day expiry		13.49600	13.49600		13.41660	13.41660		16.67	0.00	0.00	0	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future		13.52530	13.52530		13.44580	13.44580		16.57	0.00	481,135,496.90	35,573	374,328.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	7.00340	0.00700	8.95170	0.00895	7.003	17.50	0.03	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	17.31760	0.01732	22.27640	0.02228	17.318	16.67	0.06	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	35.19060	0.03519	45.02780	0.04503	35.191	15.98	0.11	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	75.18810	0.07519	95.76050	0.09576	75.188	15.90	0.20	0.00	0	95,792.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	82.30700	0.08231	104.17490	0.10417	82.307	15.94	0.21	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	84.78380	0.08478	107.08890	0.10709	84.784	15.96	0.22	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	100.75530	0.10076	125.75420	0.12575	100.755	16.04	0.25	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	115.56750	0.11557	142.88130	0.14288	115.568	16.10	0.28	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	131.79450	0.13179	161.46840	0.16147	131.795	16.17	0.30	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	424.76820	0.42477	377.33860	0.37734	424.768	16.24	0.67	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	149.46820	0.14947	181.53860	0.18154	149.468	16.24	0.33	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	153.18010	0.15318	185.73250	0.18573	153.180	16.25	0.34	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	224.15760	0.22416	196.84590	0.19685	224.158	17.06	0.44	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	206.44140	0.20644	181.12860	0.18113	206.441	17.22	0.41	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	147.52430	0.14752	129.16200	0.12916	147.524	17.86	0.32	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	126.48730	0.12649	110.71430	0.11071	126.487	18.15	0.28	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	124.33350	0.12433	108.83000	0.10883	124.334	18.18	0.28	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	599.03350	0.59903	663.03000	0.66303	599.033	18.18	0.72	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	679.35370	0.67935	745.82400	0.74582	679.354	18.51	0.76	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	86.46910	0.08647	75.34290	0.07534	86.469	18.86	0.20	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	73.63170	0.07363	64.15530	0.06416	73.632	19.12	0.18	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	848.33170	0.84833	918.35530	0.91836	848.332	19.12	0.82	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	61.54880	0.06155	53.64290	0.05364	61.549	19.40	0.15	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	936.24880	0.93625	1,007.84290	1.00784	936.249	19.40	0.85	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	57.28430	0.05728	49.93600	0.04994	57.284	19.52	0.14	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	971.98430	0.97198	1,044.13600	1.04414	971.984	19.52	0.86	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	51.43200	0.05143	44.85280	0.04485	51.432	19.69	0.13	0.00	0	23,750.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	50.51700	0.05052	44.05790	0.04406	50.517	19.72	0.13	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	41.46530	0.04147	36.20150	0.03620	41.465	20.04	0.11	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	25.89640	0.02590	22.44130	0.02244	25.896	20.75	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	24.38300	0.02438	21.13960	0.02114	24.383	20.81	0.07	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	22.04810	0.02205	19.13190	0.01913	22.048	20.90	0.06	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	20.33760	0.02034	17.66080	0.01766	20.338	20.97	0.06	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	16.60600	0.01661	14.45170	0.01445	16.606	21.15	0.05	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,717.44200	1.71744	1,795.32590	1.79533	1,717.442	21.38	0.96	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,844.46610	1.84447	1,922.76160	1.92276	1,844.466	21.62	0.97	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	7.63590	0.00764	6.72230	0.00672	7.636	21.83	0.02	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	7.32900	0.00733	6.45670	0.00646	7.329	21.87	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,179.56250	2.17956	2,258.51880	2.25852	2,179.563	22.23	0.98	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,219.17980	2.21918	2,298.18600	2.29819	2,219.180	22.30	0.99	0.00	0	3,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	3.96210	0.00396	3.53500	0.00354	3.962	22.41	0.01	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	2.63440	0.00263	2.37390	0.00237	2.634	22.77	0.01	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	1.75020	0.00175	1.74510	0.00175	1.750	23.26	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	1.68040	0.00168	1.68380	0.00168	1.680	25.07	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,226.35040	3.22635	3,305.85940	3.30586	3,226.350	26.68	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	1.64370	0.00164	1.65740	0.00166	1.644	28.30	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	1.66160	0.00166	1.67970	0.00168	1.662	30.30	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.30170	0.00030	0.27930	0.00028	0.302	31.85	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.29560	0.00030	0.27370	0.00027	0.296	31.85	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.09210	0.00009	0.08590	0.00009	0.092	31.85	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.04060	0.00004	0.03810	0.00004	0.041	31.85	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00040	0.00000	0.00040	0.00000	0.000	31.85	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.56490	13.56490	13.48530	13.48530		16.84	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	303.63260	0.30363	344.27070	0.34427	303.633	16.77	0.46	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	23.44590	0.02345	19.60210	0.01960	23.446	21.21	0.05	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.56990	13.56990	13.49020	13.49020		16.89	0.00	0.00	0	4,159.00
\$ / R	On 11/04/2017	Any day expiry			13.59710	13.59710	13.51740	13.51740		17.00	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.59970	13.59970	13.51990	13.51990		17.01	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	361.39070	0.36139	326.30820	0.32631	361.391	17.17	0.49	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	315.92620	0.31593	284.61200	0.28461	315.926	17.48	0.44	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	610.82800	0.61083	664.18070	0.66418	610.828	17.92	0.62	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	6.85250	0.00685	6.20190	0.00620	6.853	24.02	0.01	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.60220	13.60220	13.52240	13.52240		17.05	0.00	0.00	0	408.00
\$ / R	On 18/04/2017	Any day expiry			13.61480	13.61480	13.53490	13.53490		16.98	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.62230	13.62230	13.54240	13.54240		17.05	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.63240	13.63240	13.55240	13.55240		17.01	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	356.35710	0.35636	391.47540	0.39148	356.357	16.87	0.43	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	528.48330	0.52848	574.15950	0.57416	528.483	17.50	0.54	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	733.67840	0.73368	787.44580	0.78745	733.678	18.22	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	100.25180	0.10025	89.57260	0.08957	100.252	20.48	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	52.50190	0.05250	46.67200	0.04667	52.502	21.73	0.09	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	17.81230	0.01781	15.60830	0.01561	17.812	23.09	0.03	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.64000	13.64000	13.55990	13.55990		17.16	0.00	0.00	0	2,200.00
\$ / R	On 04/05/2017	Any day expiry			13.65510	13.65510	13.57490	13.57490		17.14	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	455.57090	0.45557	414.36740	0.41437	455.571	17.14	0.52	0.00	0	1,500.00
\$ / R	On 26/05/2017	Any day expiry			13.71010	13.71010	13.62960	13.62960		17.30	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	403.59280	0.40359	437.76260	0.43776	403.593	17.00	0.42	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	82.05790	0.08206	74.91830	0.07492	82.058	21.80	0.11	0.00	0	60.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.77010	13.77010	13.68930	13.68930		17.32	0.00	11,566,884.00	840	201,067.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	144.55630	0.14456	160.26980	0.16027	144.556	16.01	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	223.56430	0.22356	245.35700	0.24536	223.564	16.22	0.26	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	608.55290	0.60855	652.43910	0.65244	608.553	17.47	0.50	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	632.79900	0.63280	677.59490	0.67759	632.799	17.55	0.51	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	714.53710	0.71454	762.18470	0.76218	714.537	17.80	0.54	0.00	0	69,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	787.03750	0.78704	836.98670	0.83699	787.038	18.01	0.57	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	800.53520	0.80054	850.88740	0.85089	800.535	18.04	0.57	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	834.68450	0.83468	886.03560	0.88604	834.684	18.14	0.58	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	869.40400	0.86940	921.72670	0.92173	869.404	18.24	0.60	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	400.60110	0.40060	372.69700	0.37270	400.601	18.29	0.40	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	940.48650	0.94049	994.68250	0.99468	940.486	18.43	0.62	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	336.27430	0.33627	312.75260	0.31275	336.274	18.76	0.34	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,374.56970	1.37457	1,437.50160	1.43750	1,374.570	19.54	0.73	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	212.49070	0.21249	0.00000	0.00000	212.491	20.07	0.23	3,195,500.00	1,000	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	176.96370	0.17696	163.62680	0.16363	176.964	20.47	0.20	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,894.48310	1.89448	1,962.83990	1.96284	1,894.483	20.63	0.81	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	134.65380	0.13465	124.40980	0.12441	134.654	21.08	0.16	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,144.55380	2.14455	2,215.10980	2.21511	2,144.554	21.08	0.84	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	128.14300	0.12814	118.38230	0.11838	128.143	21.20	0.15	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	127.24090	0.12724	117.54880	0.11755	127.241	21.21	0.15	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	115.33520	0.11534	106.53560	0.10654	115.335	21.44	0.14	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	107.59320	0.10759	99.37990	0.09938	107.593	21.60	0.13	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	100.42970	0.10043	92.76350	0.09276	100.430	21.76	0.12	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	96.39320	0.09639	89.03460	0.08903	96.393	21.86	0.12	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	72.54670	0.07255	67.17840	0.06718	72.547	22.77	0.09	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	34.19560	0.03420	29.54050	0.02954	34.196	25.47	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	21.88420	0.02188	18.68760	0.01869	21.884	25.47	0.03	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	8.14820	0.00815	6.78450	0.00678	8.148	25.47	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.79260	13.79260	13.71170	13.71170		17.42	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	439.01330	0.43901	474.92310	0.47492	439.013	16.96	0.40	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	110.91750	0.11092	103.00730	0.10301	110.918	21.72	0.13	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.79760	13.79760	13.71660	13.71660		17.43	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.82750	13.82750	13.74650	13.74650		17.40	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	700.78140	0.70078	747.00020	0.74700	700.781	17.67	0.51	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	60.24400	0.06024	54.66130	0.05466	60.244	25.21	0.06	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.85000	13.85000	13.76880	13.76880		17.49	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.86000	13.86000	13.77880	13.77880		17.54	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	328.19350	0.32819	359.62450	0.35962	328.193	16.44	0.31	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	496.71140	0.49671	467.97630	0.46798	496.711	18.24	0.42	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.86500	13.86500	13.78380	13.78380		17.55	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	464.21320	0.46421	501.19030	0.50119	464.213	16.92	0.39	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	131.11200	0.13111	123.03140	0.12303	131.112	21.81	0.13	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.87500	13.87500	13.79370	13.79370		17.52	0.00	5,406,375.00	390	890.00
\$ / R	On 29/08/2017	Any day expiry			13.94760	13.94760	13.86600	13.86600		17.57	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	487.94850	0.48795	525.11640	0.52512	487.948	16.88	0.37	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	155.63540	0.15564	150.54350	0.15054	155.635	21.97	0.14	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.99760	13.99760	13.91590	13.91590		17.60	0.00	1,399,760.00	100	12,755.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	299.78890	0.29979	324.21530	0.32422	299.789	16.32	0.26	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	453.60130	0.45360	487.96730	0.48797	453.601	16.70	0.34	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	997.88770	0.99789	952.33820	0.95234	997.888	16.85	0.63	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	632.92820	0.63293	673.53720	0.67354	632.928	17.24	0.42	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	904.94170	0.90494	953.05630	0.95306	904.942	17.94	0.52	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	969.85460	0.96985	1,019.43690	1.01944	969.855	18.10	0.54	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,070.68520	1.07069	1,122.36730	1.12237	1,070.685	18.33	0.56	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	274.99460	0.27499	260.00890	0.26001	274.995	20.63	0.23	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	225.64210	0.22564	213.31260	0.21331	225.642	21.16	0.19	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	186.33290	0.18633	177.89620	0.17790	186.333	21.69	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	173.19020	0.17319	165.42700	0.16543	173.190	22.08	0.15	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	171.34430	0.17134	163.67470	0.16367	171.344	22.14	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	125.47600	0.12548	120.12350	0.12012	125.476	24.08	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			14.02020	14.02020	13.93830	13.93830		17.60	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	506.19000	0.50619	542.10400	0.54210	506.190	16.86	0.36	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	178.32400	0.17832	170.43930	0.17044	178.324	22.28	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			14.08530	14.08530	14.00320	14.00320		17.69	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.09530	14.09530	14.01320	14.01320		17.70	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	521.78690	0.52179	557.05350	0.55705	521.787	16.82	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	198.90320	0.19890	190.59400	0.19059	198.903	22.58	0.15	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.17560	14.17560	14.09290	14.09290		17.71	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	536.11420	0.53611	569.86020	0.56986	536.114	16.78	0.34	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	223.87930	0.22388	214.40520	0.21441	223.879	22.81	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.22600	14.22600	14.14280	14.14280		17.74	0.00	0.00	0	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	85.40810	0.08541	97.39970	0.09740	85.408	14.47	0.09	316,155.84	250	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	434.22870	0.43423	461.84880	0.46185	434.229	16.56	0.29	1,030,783.79	250	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	481.01740	0.48102	510.51450	0.51051	481.017	16.64	0.31	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	802.21740	0.80222	843.34110	0.84334	802.217	17.46	0.43	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	853.95350	0.85395	896.35420	0.89635	853.954	17.59	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	889.26430	0.88926	932.50030	0.93250	889.264	17.67	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	907.16730	0.90717	950.68010	0.95068	907.167	17.72	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,106.20680	1.10621	1,153.97400	1.15397	1,106.207	18.14	0.51	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,125.71510	1.12572	1,173.87800	1.17388	1,125.715	18.18	0.52	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	412.50280	0.41250	393.39760	0.39340	412.503	20.46	0.27	971,209.89	250	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	366.32040	0.36632	349.05510	0.34906	366.320	20.84	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	331.19790	0.33120	315.35050	0.31535	331.198	21.17	0.23	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	297.44450	0.29744	283.85300	0.28385	297.445	21.59	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	293.98300	0.29398	280.52270	0.28052	293.983	21.66	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	291.43350	0.29143	278.06640	0.27807	291.433	21.71	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	288.08920	0.28809	274.84540	0.27485	288.089	21.78	0.20	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	231.65970	0.23166	220.49750	0.22050	231.660	23.20	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.23600	14.23600	14.15280	14.15280		17.75	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	545.64550	0.54565	579.13220	0.57913	545.646	16.76	0.34	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	239.82390	0.23982	228.39580	0.22840	239.824	23.12	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.45440	14.45440	14.36920	14.36920		18.12	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.68220	14.68220	14.59520	14.59520		18.61	0.00	0.00	0	70.00

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 18/06/2018	Foreign Exchange Future	13.64	Put	699.55660		0.69956		732.02760	0.73203	699.557	17.44	0.32	0.00	0	70,530.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.52530		13.52530		13.44580	13.44580		16.57	0.00	338,132.50	25	468.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.77010		13.77010		13.68930	13.68930		17.32	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.99760		13.99760		13.91590	13.91590		17.60	0.00	0.00	0	1.00
£ / R	On 28/02/2017	Any day expiry			16.71830		16.71830		16.70220	16.70220		21.09	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.76260		16.76260		16.74690	16.74690		20.45	0.00	64,921,549.80	3,873	48,827.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	323.60060		0.32360		324.16770	0.32417	323.601	21.02	0.43	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	54.23550		0.05424		55.92890	0.05593	54.236	24.13	0.10	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	30.14170		0.03014		31.39510	0.03140	30.142	25.26	0.06	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	6.68600		0.00669		7.05500	0.00706	6.686	32.08	0.01	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.82700		16.82700		16.81120	16.81120		20.14	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.87310		16.87310		16.85740	16.85740		20.08	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.91480		16.91480		16.89910	16.89910		20.04	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.92530		16.92530		16.90950	16.90950		20.07	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.10700		17.10700		17.09160	17.09160		19.62	0.00	0.00	0	22,270.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.43290		17.43290		17.41790	17.41790		19.12	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.76730		17.76730		17.75170	17.75170		18.73	0.00	0.00	0	5,738.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.12042		0.12042		0.11972	0.11972		23.16	0.00	0.00	0	195.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12314		0.12314		0.12243	0.12243		19.43	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12574		0.12574		0.12502	0.12502		16.68	0.00	0.00	0	0.00
€ / R	On 20/02/2017	Any day expiry			14.38640		14.38640		14.37880	14.37880		15.74	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.39850		14.39850		14.39120	14.39120		15.79	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.41120		14.41120		14.40380	14.40380		15.40	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.45360		14.45360		14.44670	14.44670		15.38	0.00	11,649,601.60	806	75,420.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	36.38450		0.03638		37.71490	0.03771	36.384	14.90	0.11	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	15.29060		0.01529		15.53850	0.01554	15.291	19.28	0.04	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.46050		14.46050		14.45360	14.45360		15.49	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.51600		14.51600		14.50900	14.50900		15.70	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.56070		14.56070		14.55370	14.55370		15.85	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.78580		14.78580		14.77860	14.77860		16.33	0.00	0.00	0	79,698.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.10150		15.10150		15.09460	15.09460		16.60	0.00	0.00	0	1,452.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.42860		15.42860		15.42060	15.42060		16.77	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.13298		98.13298		97.91436	97.91436			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.21988		95.21988		94.99340	94.99340			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.02304		94.02304		93.78508	93.78508			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.18368		96.18368		95.93481	95.93481			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.92362		99.92362		99.66782	99.66782			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.54567		98.54567		98.28017	98.28017			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 16/03/2017	Interest Rate Swap	100.00291		100.00291		100.00290	100.00290			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.61319		99.61319		99.61357	99.61357			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.64721		99.64721		99.64666	99.64666			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.90879		99.90879		99.90483	99.90483			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.95061		99.95061		99.94242	99.94242			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.93660		99.93660		99.93290	99.93290			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.23399		99.23399		99.22577	99.22577			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.89909		98.89909		98.88577	98.88577			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.96463		98.96463		98.94674	98.94674			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.47000		99.47000		99.45000	99.45000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.98694		99.98694		99.96070	99.96070			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.86921		97.86921		97.76735	97.76735			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.20195		97.20195		97.08951	97.08951			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.49751		96.49751		96.37484	96.37484			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.77142		96.77142		96.63869	96.63869			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.03573		99.03573		98.89550	98.89550			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.24872		99.24872		99.10214	99.10214			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	524.62800		524.62800		525.19000	525.19000			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	534.67300		534.67300		535.27600	535.27600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	545.30800		545.30800		545.97100	545.97100			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	605.72000		605.72000		607.30900	607.30900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	617.31800		617.31800		618.97200	618.97200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	629.59700		629.59700		631.33900	631.33900			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	549.58500		549.58500		551.50800	551.50800			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	560.10900		560.10900		562.09900	562.09900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	571.25000		571.25000		573.33000	573.33000			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.29290		10.29290		10.26180	10.26180		13.21	0.00	10,395,829.00	1,010	15,345.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.45650		10.45650		10.42530	10.42530		13.58	0.00	0.00	0	113.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.61110		10.61110		10.57980	10.57980		13.53	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.76870		10.76870		10.73620	10.73620		13.36	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.27170		10.27170		10.27390	10.27390		14.55	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.46830		10.46830		10.47060	10.47060		15.08	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.65330		10.65330		10.65640	10.65640		14.97	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.56220		13.56220		13.54190	13.54190		16.42	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.89050		13.89050		13.86950	13.86950		16.97	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.20630		14.20630		14.18610	14.18610		17.21	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		1.97160	1.97160		1.96760	1.96760		15.82	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.98720	1.98720		1.98350	1.98350		16.65	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		2.00370	2.00370		2.00000	2.00000		16.40	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.97880	1.97880		1.97520	1.97520		16.55	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future		1.94660	1.94660		1.94490	1.94490		15.91	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.99230	1.99230		1.99060	1.99060		16.51	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2017	Bond Future		10.49500	79.67544		10.49500	79.67544			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.59555	77.28625		10.54146	77.62740			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.67886	78.76574		10.62221	79.11812			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.75879	76.53964		10.69908	76.90616			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2017	Bond Future		10.63500	83.82250		10.63500	83.82250			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.74056	80.98826		10.68113	81.41757			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.82238	82.53843		10.76029	82.98106			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.90004	79.91867		10.83481	80.37770			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		547.38700	547.38700		549.30300	549.30300			0.00	0.00	0	394.00
GOVI	On 03/08/2017	GOVI		557.86800	557.86800		559.85200	559.85200			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		568.96400	568.96400		571.03700	571.03700			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future		1.74400	1.74400		1.73380	1.73380		16.63	0.00	9,592,000.00	5,500	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.77700	1.77700		1.76660	1.76660		16.66	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		1.80670	1.80670		1.79610	1.79610		17.07	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future		127.27816	127.27816		127.27816	127.27816			0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		129.89881	129.89881		129.90332	129.90332			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future		131.07159	131.07159		131.07700	131.07700			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		133.70563	133.70563		133.71034	133.71034			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		102.29764	102.29764		102.30142	102.30142			0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future		107.69699	107.69699		107.69699	107.69699			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		108.56287	108.56287		108.56684	108.56684			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		110.66736	110.66736		110.67206	110.67206			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		111.80093	111.80093		111.80505	111.80505			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future		133.04715	133.04715		133.04715	133.04715			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		135.58696	135.58696		135.59188	135.59188			0.00	0.00	0	20,533.00
I2038	On 03/08/2017	Bond Future		136.70200	136.70200		136.70782	136.70782			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		139.44912	139.44912		139.45430	139.45430			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2017	Bond Future		133.56127	133.56127		133.56127	133.56127			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		134.58110	134.58110		134.58616	134.58616			0.00	0.00	0	19,696.00
I2046	On 03/08/2017	Bond Future		137.19013	137.19013		137.19577	137.19577			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		138.34276	138.34276		138.34760	138.34760			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2017	Bond Future		142.20237	142.20237		142.20237	142.20237			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		145.08680	145.08680		144.92239	144.92239			0.00	0.00	0	24,079.00
I2050	On 03/08/2017	Bond Future		146.22051	146.22051		146.05402	146.05402			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		149.15895	149.15895		148.98813	148.98813			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		254.34600	254.34600		254.44800	254.44800			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		259.27700	259.27700		259.38300	259.38300			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		264.48700	264.48700		264.59300	264.59300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2017	Jibar Tradeable Future		7.36000	92.64000		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.43000	92.57000		7.43000	92.57000			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 19/07/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.45000		92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.46000		92.54000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.53000		92.47000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.56000		92.44000		7.55000	92.45000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future			0.12950		0.12950		0.12850	0.12850			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12950		0.12950		0.12810	0.12810			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12930		0.12930		0.12840	0.12840			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future			9.85550		9.85550		9.79990	9.79990		13.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			10.00430		10.00430		9.94840	9.94840		13.90	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			10.14550		10.14550		10.08840	10.08840		14.11	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future			1.28380		1.28380		1.28420	1.28420			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.30310		1.30310		1.30360	1.30360			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31980		1.31980		1.32040	1.32040			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.23940		1.23940		1.24550	1.24550			0.00	1,673,190.00	1,350	1,350.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24230		1.24230		1.24850	1.24850			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.24540		1.24540		1.25170	1.25170			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06860		1.06860		1.07440	1.07440			0.00	21,372.00	20	718.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07380		1.07380		1.07960	1.07960			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07890		1.07890		1.08470	1.08470			0.00	0.00	0	0.00
R186	On 02/02/2017	Bond Future			8.84000		112.14376		8.84000	112.14376		8.46	0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.90074		114.18100		8.85674	114.48094		8.23	0.00	1,712,715.00	15	117,657.00
R186	On 04/05/2017	Bond Future	8.44	Call	650.80000		0.65080		737.02000	0.73702	650.800	8.12	0.25	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,219.92000		1.21992		1,350.84000	1.35084	1,219.920	8.21	0.39	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,712.38000		1.71238		1,586.20000	1.58620	1,712.380	8.34	0.47	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	1,027.26000		1.02726		942.49000	0.94249	1,027.260	8.50	0.33	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.94764		111.06367		8.90078	111.37619		8.54	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,999.89000		2.99989		2,845.60000	2.84560	2,999.890	8.60	0.53	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,599.37000		1.59937		1,503.31000	1.50331	1,599.370	8.91	0.34	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,301.68000		1.30168		1,220.31000	1.22031	1,301.680	9.00	0.29	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.98345		113.27371		8.93305	113.60268		8.31	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 02/02/2017	Bond Future	295.49238		295.49238	295.49238	295.49238				0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future	301.65843		301.65843	301.66897	301.66897				0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	300.55272		300.55272	300.56539	300.56539				0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	306.59299		306.59299	306.60391	306.60391				0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future	246.05631		246.05631	246.05631	246.05631				0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future	250.09818		250.09818	250.76296	250.76296				0.00	0.00	0	33,867.00
R202	On 03/08/2017	Bond Future	251.25320		251.25320	251.93234	251.93234				0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	256.30241		256.30241	256.99354	256.99354				0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future	8.45500		100.12783	8.45500	100.12783			5.96	0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.49198		98.10722	8.46397	98.23113			5.98	0.00	0.00	0	19,210.00
R2023	On 03/08/2017	Bond Future	8.52952		99.98543	8.49857	100.11757			5.73	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.55857		98.04236	8.52365	98.18609			5.63	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future	7.69000		103.61417	7.69000	103.61417			0.42	0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.50847		101.43329	7.52399	101.42787			0.30	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future	9.24000		90.88601	9.24000	90.88601				0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	9.31091		92.48436	9.26683	92.78792				0.00	0.00	0	32,786.00
R2030	On 03/08/2017	Bond Future	9.36475		90.24824	9.31833	90.56305				0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	9.40509		92.04418	9.35586	92.37360				0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future	9.37500		93.92385	9.37500	93.92385			11.63	0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.43974		91.45041	9.39565	91.77619			11.92	0.00	6,950,231.16	76	19,129.00
R2032	On 03/08/2017	Bond Future	9.49058		93.20092	9.44429	93.53861			11.86	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.53475		90.89621	9.48579	91.24905			12.14	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future	9.51500		98.44114	9.51500	98.44114				0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.58437		95.65944	9.52998	96.10036				0.00	11,766,111.12	123	7,829.00
R2035	On 03/08/2017	Bond Future	9.63544		97.49077	9.57864	97.94587				0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.68227		94.92731	9.62260	95.40023				0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 02/02/2017	Bond Future	9.58000		90.62521	9.58000	90.62521			13.62	0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.66257		92.11426	9.60811	92.55400			13.40	0.00	0.00	0	46,662.00
R2037	On 03/08/2017	Bond Future	9.71807		89.62060	9.66123	90.07427			13.98	0.00	0.00	0	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
R2037	On 02/11/2017	Bond Future		9.76167	91.40409		9.70210	91.87512		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		7.82000	101.34740		7.82000	101.34740		1.40	0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.81922	103.31092		7.79402	103.34866		1.29	0.00	0.00	0	29,125.00
R204	On 03/08/2017	Bond Future		7.83224	101.24817		7.79732	101.29282		1.31	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.77358	103.26278		7.72173	103.31761		1.10	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.60000	94.64465		9.60000	94.64465		14.26	0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.67119	96.28106		9.61669	96.75587		14.03	0.00	0.00	0	9,025.00
R2040	On 03/08/2017	Bond Future		9.72517	93.61670		9.66834	94.10637		14.64	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.76752	95.47978		9.70803	95.98792		14.38	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.62500	91.79410		9.62500	91.79410		14.93	0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.71015	93.23912		9.64533	93.80912		14.71	0.00	0.00	0	19,116.00
R2044	On 03/08/2017	Bond Future		9.76298	90.64172		9.69558	91.22827		15.36	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.80455	92.44561		9.73428	93.05227		15.09	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.62000	95.30181		9.62000	95.30181		14.80	0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.70084	92.36779		9.63604	92.95130		15.29	0.00	0.00	0	63,465.00
R2048	On 03/08/2017	Bond Future		9.74811	94.13603		9.68083	94.73630		15.24	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.79148	91.56922		9.72133	92.18997		15.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		7.97000	98.60030		7.97000	98.60030		2.51	0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.99778	100.49126		7.96547	100.56722		2.27	0.00	1,306,386.38	13	79,350.00
R207	On 03/08/2017	Bond Future		8.02935	98.77176		7.99059	98.85514		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	836.01000	0.83601	887.56000	0.88756	836.010	2.37	0.59	0.00	0	51.00
R207	On 02/11/2017	Bond Future		8.01719	100.73714		7.96903	100.83128		2.14	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/02/2017	Bond Future		8.15000	97.55695		8.15000	97.55695		3.91	0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future		8.18221	96.01368		8.15465	96.10150		3.66	0.00	0.00	0	21,493.00
R208	On 03/08/2017	Bond Future		8.21395	97.85166		8.18229	97.94704		3.69	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		8.22642	96.39557		8.18903	96.50165		3.54	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.48500		73.89734		9.48500	73.89734		13.49	0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.55064		72.02428		9.49614	72.39341		13.91	0.00	0.00	0	59,170.00
R209	On 04/05/2017	Bond Future	8.93	Call	508.07000		0.50807		592.97000	0.59297	508.070	13.72	0.20	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,818.65000		2.81865		2,611.03000	2.61103	2,818.650	13.99	0.61	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,728.37000		1.72837		1,581.31000	1.58131	1,728.370	14.28	0.44	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.59708		73.40299		9.54038	73.78362		13.95	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.63762		71.71257		9.57832	72.10742		14.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			187.03960		187.03960		187.03960	187.03960			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			188.84092		188.84092		188.84808	188.84808			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			192.50158		192.50158		192.50991	192.50991			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.93811		193.93811		193.94532	193.94532			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.29780		146.29780		146.29780	146.29780			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			149.29900		149.29900		149.30424	149.30424			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.14334		150.14334		150.14962	150.14962			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.16072		153.16072		153.16616	153.16616			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2017	Bond Future			9.26500		85.48237		9.26500	85.48237		11.35	0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			9.32456		83.46468		9.28562	83.72617		11.65	0.00	0.00	0	44,842.00
R213	On 03/08/2017	Bond Future			9.37046		85.06253		9.32952	85.33406		11.64	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.41185		83.20317		9.36844	83.48771		11.93	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future			9.56000		74.24165		9.56000	74.24165		14.23	0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.62883		72.18638		9.56919	72.60901		14.67	0.00	0.00	0	34,734.00
R214	On 03/08/2017	Bond Future			9.67392		73.56829		9.61200	74.00344		14.68	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.71511		71.73397		9.65055	72.18436		15.14	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
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		22,729.27000	22,729.27000	22,673.73000	22,673.73000			0.00	0.00	0	0.00
SGD / R		On 13/03/2017	Foreign Exchange Future		9.53880	9.53880	9.53330	9.53330		13.84	0.00	0.00	0	35.00
SGD / R		On 19/06/2017	Foreign Exchange Future		9.71640	9.71640	9.71140	9.71140		14.36	0.00	0.00	0	0.00
TRY / R		On 13/03/2017	Foreign Exchange Future		3.58170	3.58170	3.62020	3.62020		16.95	0.00	0.00	0	0.00
TRY / R		On 19/06/2017	Foreign Exchange Future		3.54880	3.54880	3.58940	3.58940		17.50	0.00	0.00	0	0.00
ZMW / R		On 13/03/2017	Foreign Exchange Future		1.34490	1.34490	1.33620	1.33620			0.00	0.00	0	0.00
ZMW / R		On 19/06/2017	Foreign Exchange Future		1.30440	1.30440	1.29670	1.29670			0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future		1.27100	1.27100	1.26360	1.26360			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>656,132,464.98</b>	<b>53,748</b>	<b>3,348,096.00</b>
<b>Grand Total:</b>												<b>656,132,464.98</b>	<b>53,748</b>	<b>3,348,096.00</b>