



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: 02/03/2017

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 13/03/2017	Foreign Exchange Future	13.13650	13.13650	13.11270	13.11270			16.55	0.00	373,956,745.50	28,467	418,533.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	2.29330	0.00229	2.58530	0.00259	2.293	19.63	0.01	0	250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	7.91970	0.00792	9.89660	0.00990	7.920	17.32	0.05	0	2,250.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.65	Put	18.68310	0.01868	21.82660	0.02183	18.683	17.14	0.10	130,993.49	100	0.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	31.23700	0.03124	35.29900	0.03530	31.237	17.02	0.15	0	13,791.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	67.47860	0.06748	73.34930	0.07335	67.479	16.82	0.28	0	5,400.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	89.35140	0.08935	96.08000	0.09608	89.351	16.74	0.34	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	92.85260	0.09285	99.71070	0.09971	92.853	16.73	0.35	0	95,697.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	103.94670	0.10395	111.20580	0.11121	103.947	16.70	0.38	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	107.84480	0.10784	115.24060	0.11524	107.845	16.68	0.39	0	1,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	133.37750	0.13338	141.64860	0.14165	133.378	16.61	0.46	0	4,800.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	157.52490	0.15752	169.32010	0.16932	157.525	16.55	0.51	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	186.38880	0.18639	199.58430	0.19958	186.389	16.73	0.56	0	2,000.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	104.25080	0.10425	94.98460	0.09498	104.251	16.90	0.39	0	13,791.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Put	217.75080	0.21775	232.28460	0.23228	217.751	16.90	0.61	0	100.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	224.30860	0.22431	239.10220	0.23910	224.309	16.93	0.62	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
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	87.95000		0.08795		79.94250	0.07994	87.950	17.07	0.34	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	23.44470		0.02344		21.29250	0.02129	23.445	18.28	0.12	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	19.11430		0.01911		17.40190	0.01740	19.114	18.46	0.10	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	9.47370		0.00947		9.20650	0.00921	9.474	19.69	0.05	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	8.96600		0.00897		8.71290	0.00871	8.966	19.87	0.05	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	7.43150		0.00743		7.21920	0.00722	7.431	20.49	0.04	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	7.23970		0.00724		7.03230	0.00703	7.240	20.58	0.04	51,058.58	100	521.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	870.73970		0.87074		894.33230	0.89433	870.740	20.58	0.96	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	969.12220		0.96912		992.75390	0.99275	969.122	21.47	0.97	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	4.33460		0.00433		4.19490	0.00419	4.335	22.45	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	3.55130		0.00355		3.42820	0.00343	3.551	23.25	0.02	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,167.05130		1.16705		1,190.72820	1.19073	1,167.051	23.25	0.98	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	2.88480		0.00288		2.77490	0.00277	2.885	24.14	0.02	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,266.38480		1.26638		1,290.07490	1.29007	1,266.385	24.14	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,306.16490		1.30616		1,329.79950	1.32980	1,306.165	24.49	0.99	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	2.66490		0.00266		2.49950	0.00250	2.665	24.49	0.01	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	2.27470		0.00227		2.14320	0.00214	2.275	24.89	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	2.21280		0.00221		2.08970	0.00209	2.213	24.95	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	1.64190		0.00164		1.59240	0.00159	1.642	25.61	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	0.84460		0.00084		0.87740	0.00088	0.845	27.18	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.78520		0.00079		0.82250	0.00082	0.785	27.36	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.69640		0.00070		0.73980	0.00074	0.696	27.66	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.63360		0.00063		0.68080	0.00068	0.634	27.90	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.50320		0.00050		0.55650	0.00056	0.503	28.50	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,093.87760		2.09388		2,117.73390	2.11773	2,093.878	29.28	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,223.78730		2.22379		2,247.64320	2.24764	2,223.787	30.07	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.22590		0.00023		0.27970	0.00028	0.226	30.79	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.21730		0.00022		0.27070	0.00027	0.217	30.91	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,563.64960		2.56365		2,587.49790	2.58750	2,563.650	32.12	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,603.63930		2.60364		2,627.49590	2.62750	2,603.639	32.36	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.12550		0.00013		0.19320	0.00019	0.126	32.72	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.13990		0.00014		0.18690	0.00019	0.140	35.04	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.15750		0.00016		0.18330	0.00018	0.158	37.60	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.18320		0.00018		0.18280	0.00018	0.183	40.85	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,613.70940		3.61371		3,637.48530	3.63749	3,613.709	43.76	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.23890		0.00024		0.19030	0.00019	0.239	46.67	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.14590		0.00015		0.09420	0.00009	0.146	47.83	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.00650		0.00001		0.00360	0.00000	0.007	47.83	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.00630		0.00001		0.00350	0.00000	0.006	47.83	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00120		0.00000		0.00060	0.00000	0.001	47.83	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00040		0.00000		0.00020	0.00000	0.000	47.83	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00000		0.00000		0.00000	0.00000	0.000	47.83	0.00	0.00	0	1,800.00
\$ / R	On 16/03/2017	Any day expiry			13.14330		13.14330		13.11950	13.11950		17.38	0.00	0.00	0	0.00
\$ / R	On 16/03/2017	Any day expiry	13.92	Call	19.70090		0.01970		16.95020	0.01695	19.701	20.78	0.08	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 17/03/2017	Any day expiry			13.14560	13.14560		13.12180	13.12180		17.31	0.00	0.00	0	3,634.00
\$ / R	12.75	Put	On 17/03/2017	Any day expiry	42.03800	0.04204	46.11730	0.04612	42.038	16.44	0.18	0.00	0	15,000.00			
\$ / R	13.05	Put	On 17/03/2017	Any day expiry	137.25970	0.13726	142.62370	0.14262	137.260	17.09	0.41	0.00	0	25,000.00			
\$ / R	13.75	Call	On 17/03/2017	Any day expiry	35.73380	0.03573	31.89590	0.03190	35.734	19.82	0.14	0.00	0	15,000.00			
\$ / R			On 29/03/2017	Any day expiry	13.17290	13.17290	13.14900	13.14900		16.25	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/03/2017	Any day expiry	451.02890	0.45103	475.70280	0.47570	451.029	17.61	0.69	0.00	0	60.00			
\$ / R	15.44	Call	On 29/03/2017	Any day expiry	2.05300	0.00205	1.93180	0.00193	2.053	23.69	0.01	0.00	0	60.00			
\$ / R			On 31/03/2017	Any day expiry	13.17740	13.17740	13.15360	13.15360		16.24	0.00	0.00	0	3,814.00			
\$ / R			On 03/04/2017	Any day expiry	13.18430	13.18430	13.14900	13.14900		16.15	0.00	202,525,400.00	15,400	15,400.00			
\$ / R	13.08	Put	On 03/04/2017	Any day expiry	198.02690	0.19803	0.00000	0.00000	198.027	15.90	0.42	85,807,421.70	15,400	15,400.00			
\$ / R	13.23	Call	On 03/04/2017	Any day expiry	231.53990	0.23154	0.00000	0.00000	231.540	16.27	0.48	194,805,731.12	30,800	15,400.00			
\$ / R			On 11/04/2017	Any day expiry	13.20260	13.20260	13.17880	13.17880		16.18	0.00	0.00	0	40.00			
\$ / R			On 12/04/2017	Any day expiry	13.20490	13.20490	13.18110	13.18110		16.19	0.00	0.00	0	0.00			
\$ / R	13.66	Call	On 12/04/2017	Any day expiry	141.62410	0.14162	144.04600	0.14405	141.624	17.76	0.29	0.00	0	1,269.00			
\$ / R	13.78	Call	On 12/04/2017	Any day expiry	117.25390	0.11725	119.95710	0.11996	117.254	18.16	0.25	0.00	0	2,000.00			
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	834.33950	0.83434	860.98590	0.86099	834.339	18.70	0.80	0.00	0	1,000.00			
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	1.77850	0.00178	1.89910	0.00190	1.778	28.56	0.00	0.00	0	1,000.00			
\$ / R			On 13/04/2017	Any day expiry	13.20720	13.20720	13.18340	13.18340		16.23	0.00	0.00	0	722.00			
\$ / R			On 18/04/2017	Any day expiry	13.21870	13.21870	13.19500	13.19500		16.09	0.00	0.00	0	1,450.00			
\$ / R			On 21/04/2017	Any day expiry	13.22560	13.22560	13.20190	13.20190		16.31	0.00	0.00	0	70.00			
\$ / R			On 25/04/2017	Any day expiry	13.23480	13.23480	13.21110	13.21110		16.23	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	497.05380	0.49705	521.61520	0.52162	497.054	16.99	0.61	0.00	0	60.00			
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	720.42270	0.72042	746.27770	0.74628	720.423	17.91	0.72	0.00	0	1,000.00			
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	968.28300	0.96828	994.37970	0.99438	968.283	18.76	0.80	0.00	0	1,000.00			
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	25.59640	0.02560	27.56310	0.02756	25.596	20.84	0.06	0.00	0	1,000.00			
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	9.59670	0.00960	11.22650	0.01123	9.597	21.84	0.02	0.00	0	60.00			
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	3.07780	0.00308	3.12010	0.00312	3.078	24.32	0.01	0.00	0	1,000.00			
\$ / R			On 28/04/2017	Any day expiry	13.24170	13.24170	13.21800	13.21800		16.26	0.00	0.00	0	2,083.00			
\$ / R			On 04/05/2017	Any day expiry	13.25540	13.25540	13.23180	13.23180		16.20	0.00	0.00	0	0.00			
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	220.84670	0.22085	222.86200	0.22286	220.847	17.34	0.36	0.00	0	1,500.00			
\$ / R			On 11/05/2017	Any day expiry	13.27150	13.27150	13.24790	13.24790		16.30	0.00	0.00	0	70.00			
\$ / R			On 26/05/2017	Any day expiry	13.30590	13.30590	13.28240	13.28240		16.56	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	544.48350	0.54448	568.07640	0.56808	544.483	17.08	0.55	0.00	0	60.00			
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	31.45250	0.03145	32.68860	0.03269	31.453	22.67	0.05	0.00	0	60.00			
\$ / R			On 19/06/2017	Foreign Exchange Future	13.36120	13.36120	13.33810	13.33810		16.73	0.00	121,733,893.20	9,111	262,123.00			
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	188.51400	0.18851	203.37310	0.20337	188.514	15.47	0.26	0.00	0	17,600.00			
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	219.26300	0.21926	236.12550	0.23613	219.263	15.60	0.29	0.00	0	4,000.00			
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	300.76680	0.30077	319.57750	0.31958	300.767	15.98	0.36	312,247.51	65	69,520.00			
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	472.90990	0.47291	471.90050	0.47190	472.910	16.71	0.51	0.00	0	4,000.00			
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	430.35410	0.43035	430.03140	0.43003	430.354	16.97	0.47	0.00	0	3,000.00			
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	694.51500	0.69451	717.99770	0.71800	694.515	17.42	0.58	0.00	0	250.00			
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	793.23040	0.79323	817.06580	0.81707	793.230	17.75	0.62	0.00	0	2,280.00			
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	822.33980	0.82234	846.25320	0.84625	822.340	17.85	0.63	0.00	0	30,000.00			
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	919.50890	0.91951	943.62020	0.94362	919.509	18.16	0.66	0.00	0	69,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	280.70890	0.28071	281.72020	0.28172	280.709	18.16	0.34	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,004.43670	1.00444	1,028.70470	1.02870	1,004.437	18.41	0.69	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,020.12120	1.02012	1,044.43110	1.04443	1,020.121	18.46	0.69	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,059.66390	1.05966	1,084.07700	1.08408	1,059.664	18.57	0.70	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,099.67110	1.09967	1,124.17420	1.12417	1,099.671	18.69	0.71	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	225.09090	0.22509	226.54210	0.22654	225.091	18.76	0.28	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,181.00490	1.18100	1,205.65850	1.20566	1,181.005	18.92	0.73	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	184.14420	0.18414	185.87670	0.18588	184.144	19.30	0.24	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,661.87420	1.66187	1,686.49790	1.68650	1,661.874	20.14	0.82	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	121.16490	0.12116	122.72130	0.12272	121.165	20.34	0.16	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	106.75540	0.10676	108.32440	0.10832	106.755	20.63	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	86.74980	0.08675	88.28890	0.08829	86.750	21.09	0.12	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	79.94750	0.07995	81.46180	0.08146	79.948	21.28	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,218.74750	2.21875	2,243.36180	2.24336	2,218.748	21.28	0.89	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	63.89310	0.06389	65.31250	0.06531	63.893	21.81	0.09	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,482.69310	2.48269	2,507.21250	2.50721	2,482.693	21.81	0.91	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	60.47600	0.06048	61.86770	0.06187	60.476	21.94	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	60.00590	0.06001	61.39350	0.06139	60.006	21.96	0.09	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	53.84060	0.05384	55.16970	0.05517	53.841	22.22	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	49.88540	0.04989	51.52660	0.05153	49.885	22.41	0.07	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	46.39460	0.04639	48.18340	0.04818	46.395	22.61	0.07	58,260.92	65	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	44.44210	0.04444	46.30890	0.04631	44.442	22.73	0.06	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	32.17350	0.03217	34.45570	0.03446	32.173	23.67	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	9.25600	0.00926	10.31250	0.01031	9.256	25.02	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	5.20690	0.00521	5.90020	0.00590	5.207	25.02	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.45570	0.00146	1.71450	0.00171	1.456	25.02	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.38210	13.38210	13.35910	13.35910		16.75	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	578.60850	0.57861	601.13680	0.60114	578.608	16.98	0.52	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	53.96320	0.05396	56.24130	0.05624	53.963	22.54	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.38670	13.38670	13.36370	13.36370		16.77	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.41450	13.41450	13.39170	13.39170		16.73	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	893.38950	0.89339	917.29340	0.91729	893.389	17.90	0.62	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	22.59950	0.02260	23.65880	0.02366	22.599	24.98	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry	13.43530		13.43530	13.43530	13.41270	13.41270		16.83	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry	13.44460		13.44460	13.44460	13.42210	13.42210		16.80	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	434.05790	0.43406	453.47790	0.45348	434.058	16.36	0.41	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	306.64830	0.30665	308.74800	0.30875	306.648	18.54	0.32	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.44920	13.44920	13.42670	13.42670		16.81	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	602.39950	0.60240	623.96700	0.62397	602.399	16.91	0.49	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	72.46360	0.07246	74.53400	0.07453	72.464	22.64	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.45850	13.45850	13.43610	13.43610		16.78	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.48390	13.48390	13.46170	13.46170		16.88	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.52560	13.52560	13.50370	13.50370		16.90	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	623.45160	0.62345	644.22670	0.64423	623.452	16.81	0.47	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 29/08/2017	Any day expiry	16.84	Call	93.24180	0.09324	97.78310	0.09778	93.242	22.71	0.10	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.57180	13.57180	13.55010	13.55010		16.88	0.00	7,125,195.00	525	19,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	381.51550	0.38152	396.82120	0.39682	381.516	15.98	0.34	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	579.58300	0.57958	598.55310	0.59855	579.583	16.63	0.43	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	707.45990	0.70746	705.55150	0.70555	707.460	16.80	0.54	0.00	0	5,480.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	793.73410	0.79373	815.15900	0.81516	793.734	17.25	0.52	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,109.15960	1.10916	1,132.63590	1.13264	1,109.160	18.06	0.61	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,183.22360	1.18322	1,207.00550	1.20701	1,183.224	18.24	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,297.52750	1.29753	1,321.69020	1.32169	1,297.528	18.52	0.66	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	167.56560	0.16757	171.13720	0.17114	167.566	20.90	0.16	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	137.53490	0.13753	141.03780	0.14104	137.535	21.58	0.13	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	117.69350	0.11769	121.18260	0.12118	117.694	22.44	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	109.45270	0.10945	112.91990	0.11292	109.453	22.87	0.11	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	108.30060	0.10830	111.76350	0.11176	108.301	22.94	0.11	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	68.11520	0.06812	71.02000	0.07102	68.115	24.16	0.07	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.59250	13.59250	13.57090	13.57090		16.97	0.00	0.00	0	465.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	641.29480	0.64129	660.69920	0.66070	641.295	16.80	0.45	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	113.38770	0.11339	118.25510	0.11826	113.388	23.00	0.11	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.65240	13.65240	13.63090	13.63090		17.02	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.66160	13.66160	13.64020	13.64020		17.03	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	657.65210	0.65765	675.18940	0.67519	657.652	16.79	0.44	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	132.95140	0.13295	135.77960	0.13578	132.951	23.31	0.11	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.70080	13.70080	13.67950	13.67950		17.08	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.73540	13.73540	13.71410	13.71410		17.15	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	671.29470	0.67129	687.03230	0.68703	671.295	16.75	0.42	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	155.03670	0.15504	158.88770	0.15889	155.037	23.51	0.12	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.78110	13.78110	13.75990	13.75990		17.19	0.00	0.00	0	16,558.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	128.85890	0.12886	135.13510	0.13514	128.859	14.79	0.13	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	178.29400	0.17829	185.21350	0.18521	178.294	15.17	0.17	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	260.55830	0.26056	268.40340	0.26840	260.558	15.60	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	435.08470	0.43508	445.53500	0.44553	435.085	16.01	0.32	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	485.86870	0.48587	498.66060	0.49866	485.869	16.13	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.23	Put	538.37780	0.53838	551.85140	0.55185	538.378	16.30	0.36	0.00	0	20,403.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	598.82940	0.59883	613.01540	0.61302	598.829	16.49	0.39	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	978.68870	0.97869	995.94560	0.99595	978.689	17.50	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,037.51100	1.03751	1,055.10330	1.05510	1,037.511	17.63	0.52	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,077.50270	1.07750	1,095.30560	1.09531	1,077.503	17.72	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,097.72280	1.09772	1,115.63300	1.11563	1,097.723	17.77	0.54	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,322.27010	1.32227	1,341.37360	1.34137	1,322.270	18.26	0.59	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,344.21860	1.34422	1,363.40770	1.36341	1,344.219	18.31	0.60	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	484.43540	0.48444	483.60370	0.48360	484.435	19.06	0.34	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	460.26980	0.46027	459.68340	0.45968	460.270	19.25	0.33	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	313.31600	0.31332	313.94370	0.31394	313.316	20.40	0.23	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.24	Call	283.28090	0.28328	284.27330	0.28427	283.281	20.71	0.21	0.00	0	20,403.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	249.55690	0.24956		251.89810	0.25190	249.557	21.11	0.19	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	229.09600	0.22910		231.70790	0.23171	229.096	21.61	0.17	0.00	0	22,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	208.86580	0.20887		211.72540	0.21173	208.866	22.18	0.16	0.00	0	34,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	206.47720	0.20648		209.36770	0.20937	206.477	22.26	0.16	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	204.71850	0.20472		207.62870	0.20763	204.718	22.31	0.16	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	202.41520	0.20242		205.35210	0.20535	202.415	22.39	0.15	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	158.81980	0.15882		159.72500	0.15973	158.820	23.70	0.12	0.00	0	2,055.00	
\$ / R	On 22/12/2017	Any day expiry			13.79020	13.79020		13.76900	13.76900		17.20	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	680.96090	0.68096		695.85730	0.69586	680.961	16.73	0.41	0.00	0	60.00	
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	167.04620	0.16705		167.85580	0.16786	167.046	23.69	0.13	0.00	0	60.00	
\$ / R	On 13/02/2018	Any day expiry			13.91080	13.91080		13.88980	13.88980		17.27	0.00	0.00	0	70.00	
\$ / R	On 15/02/2018	Any day expiry			13.91540	13.91540		13.89430	13.89430		17.26	0.00	0.00	0	0.00	
\$ / R	On 19/03/2018	Foreign Exchange Future			13.98850	13.98850		13.96720	13.96720		17.44	0.00	0.00	0	70.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	479.93370	0.47993		489.32190	0.48932	479.934	16.15	0.30	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	574.64040	0.57464		571.44020	0.57144	574.640	19.44	0.34	0.00	0	3,867.00	
\$ / R	On 25/04/2018	Any day expiry			14.07370	14.07370		14.05140	14.05140		17.63	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,689.20500	1.68921		1,706.55990	1.70656	1,689.205	18.84	0.59	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	581.59790	0.58160		578.33540	0.57834	581.598	19.86	0.33	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			14.11050	14.11050		14.08780	14.08780		17.75	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			14.11970	14.11970		14.09690	14.09690		17.75	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			14.19790	14.19790		14.17430	14.17430		17.94	0.00	0.00	0	70.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	828.78320	0.82878		841.18700	0.84119	828.783	17.19	0.38	0.00	0	70,530.00	
\$ / R	On 13/08/2018	Any day expiry			14.32670	14.32670		14.30170	14.30170		18.20	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.40720	14.40720		14.38130	14.38130		18.29	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.53830	14.53830		14.51100	14.51100		17.33	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.60970	14.60970		14.58150	14.58150		18.54	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.75000	14.75000		14.72030	14.72030		18.69	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.82700	14.82700		14.79740	14.79740		18.84	0.00	0.00	0	0.00	
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.13650	13.13650		13.11270	13.11270		16.55	0.00	761,917.00	58	471.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.36120	13.36120		13.33810	13.33810		16.73	0.00	200,418.00	15	39.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.57180	13.57180		13.55010	13.55010		16.88	0.00	81,430.80	6	7.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.78110	13.78110		13.75990	13.75990		17.19	0.00	41,343.30	3	3.00	
£ / R	On 13/03/2017	Foreign Exchange Future			16.11210	16.11210		16.13240	16.13240		22.44	0.00	30,016,842.30	1,863	53,743.00	
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.98310	0.00098		1.24610	0.00125	0.983	34.68	0.00	0.00	0	600.00	
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.29650	0.00030		0.50920	0.00051	0.296	47.88	0.00	0.00	0	1,200.00	
£ / R	On 31/03/2017	Any day expiry			16.16970	16.16970		16.19180	16.19180		21.03	0.00	0.00	0	270.00	
£ / R	On 13/04/2017	Any day expiry			16.21350	16.21350		16.23470	16.23470		20.58	0.00	0.00	0	61.00	
£ / R	On 25/04/2017	Any day expiry			16.25180	16.25180		16.27340	16.27340		20.24	0.00	0.00	0	204.00	
£ / R	On 28/04/2017	Any day expiry			16.26130	16.26130		16.28300	16.28300		20.31	0.00	0.00	0	97.00	
£ / R	On 19/06/2017	Foreign Exchange Future			16.42980	16.42980		16.45390	16.45390		19.92	0.00	410,745.00	25	25,104.00	
£ / R	On 18/09/2017	Foreign Exchange Future			16.73440	16.73440		16.76070	16.76070		19.35	0.00	0.00	0	462.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.04520	17.04520		17.07410	17.07410		18.85	0.00	0.00	0	5,788.00	

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			0.11473		0.11473		0.11513	0.11513		24.57	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11724		0.11724		0.11768	0.11768		17.07	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11966		0.11966		0.12012	0.12012		14.84	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12215		0.12215		0.12264	0.12264		15.45	0.00	0.00	0	0.00
€ / R	On 13/03/2017	Foreign Exchange Future			13.80320		13.80320		13.81640	13.81640		15.02	0.00	34,549,409.60	2,503	81,214.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	96.47060		0.09647		91.50990	0.09151	96.471	15.35	0.37	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.19040		0.00019		0.21680	0.00022	0.190	27.46	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			13.80890		13.80890		13.82220	13.82220		15.47	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			13.85770		13.85770		13.87230	13.87230		14.68	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry			13.89910		13.89910		13.91310	13.91310		14.94	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.10740		14.10740		14.12300	14.12300		15.84	0.00	352,685.00	25	90,600.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.40090		14.40090		14.41900	14.41900		15.90	0.00	0.00	0	1,887.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.70220		14.70220		14.72260	14.72260		16.12	0.00	0.00	0	15.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.00540		15.00540		15.02640	15.02640		16.36	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.29821		97.29821		97.36318	97.36318			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.37473		94.37473		94.44186	94.44186			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.16240		93.16240		93.23427	93.23427			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.30254		95.30254		95.37988	95.37988			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.01996		99.01996		99.10143	99.10143			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.62368		97.62368		97.70990	97.70990			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap			100.00273		100.00273		100.00273	100.00273			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60609		99.60609		99.60682	99.60682			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61161		99.61161		99.61299	99.61299			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.84047		99.84047		99.84121	99.84121			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.84278		99.84278		99.84478	99.84478			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.86858		99.86858		99.86920	99.86920			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.12764		99.12764		99.12961	99.12961			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.75221		98.75221		98.75271	98.75271			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.77768		98.77768		98.77527	98.77527			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.24000		99.24000		99.24000	99.24000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.70964		99.70964		99.70168	99.70168			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.36099		97.36099		97.40031	97.40031			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.68143		96.68143		96.72505	96.72505			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.97255		95.97255		96.02134	96.02134			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.24460		96.24460		96.29855	96.29855			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.49557		98.49557		98.55276	98.55276			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.69367		98.69367		98.75237	98.75237			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
AL37	On 04/05/2017	Index Future	529.08300		529.08300		527.54800	527.54800			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	539.20100		539.20100		537.63800	537.63800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	549.85700		549.85700		548.27000	548.27000			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	610.18100		610.18100		607.54500	607.54500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	621.85000		621.85000		619.16600	619.16600			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	634.14000		634.14000		631.41000	631.41000			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	553.99800		553.99800		551.24200	551.24200			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	564.59200		564.59200		561.78500	561.78500			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	575.75100		575.75100		572.89400	572.89400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	9.94270	9.94270		10.03140	10.03140			11.85	0.00	248,567.50	25	22,226.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.09420	10.09420		10.18450	10.18450			12.49	0.00	0.00	0	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.23860	10.23860		10.33030	10.33030			12.67	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.38380	10.38380		10.47760	10.47760			12.77	0.00	0.00	0	3.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.81680	9.81680		9.85520	9.85520			13.26	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.99530	9.99530		10.03560	10.03560			14.11	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.16680	10.16680		10.20910	10.20910			14.15	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.34000	10.34000		10.38380	10.38380			13.95	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	12.97070	12.97070		12.96970	12.96970			16.00	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.27350	13.27350		13.27420	13.27420			16.09	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.56750	13.56750		13.57030	13.57030			16.50	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.87220	13.87220		13.87530	13.87530			16.89	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90750	1.90750		1.90620	1.90620			14.77	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92310	1.92310		1.92340	1.92340			15.46	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93900	1.93900		1.93940	1.93940			15.82	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95420	1.95420		1.95480	1.95480			15.45	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91580	1.91580		1.91480	1.91480			15.32	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86140	1.86140		1.86300	1.86300			14.61	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.90400	1.90400		1.90570	1.90570			15.66	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



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
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.49543		77.91953		10.56793	77.46017			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.57564		79.40964		10.65052	78.94172			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.65374		77.18625		10.73099	76.70996			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future	10.64202		81.70223		10.71457	81.17552			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.72082		83.26462		10.79570	82.72812			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.79662		80.64855		10.87386	80.10236			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI	551.78900		551.78900		549.02600	549.02600			0.00	0.00	0	395.00
GOVI	On 03/08/2017	GOVI	562.34100		562.34100		559.52700	559.52700			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	573.45500		573.45500		570.59200	570.59200			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.69230		1.69230		1.68930	1.68930		15.80	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72320		1.72320		1.72020	1.72020		15.98	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75170		1.75170		1.74880	1.74880		16.53	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77940		1.77940		1.77640	1.77640		16.89	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.30599		129.30599		129.30873	129.30873			0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.45957		130.45957		130.46335	130.46335			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.06665		133.06665		133.07143	133.07143			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	101.32285		101.32285		101.32509	101.32509			0.00	0.00	0	2,272.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future	107.42237		107.42237		107.42483	107.42483			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	109.49841		109.49841		109.50159	109.50159			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.59629		110.59629		110.60021	110.60021			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future	133.66176		133.66176		133.91419	133.91419			0.00	0.00	0	20,553.00
I2038	On 03/08/2017	Bond Future	134.73151		134.73151		134.98953	134.98953			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	137.42390		137.42390		137.68806	137.68806			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
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future	132.20693		132.20693		131.93247	131.93247			0.00	0.00	0	19,673.00
I2046	On 03/08/2017	Bond Future	134.76196		134.76196		134.48320	134.48320			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	135.85055		135.85055		135.56704	135.56704			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	143.43814		143.43814		143.77516	143.77516			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future	144.53121		144.53121		144.87599	144.87599			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	147.41974		147.41974		147.77215	147.77215			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	252.74200		252.74200		252.79100	252.79100			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future	257.62700		257.62700		257.67900	257.67900			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future	262.77500		262.77500		262.82900	262.82900			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.31000		92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.38000		92.62000		7.38000	92.62000			0.00	0.00	0	0.00
KES / R	On 13/03/2017	Foreign Exchange Future	0.12760		0.12760		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future	0.12750		0.12750		0.12690	0.12690			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12720		0.12720		0.12560	0.12560			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12730		0.12730		0.12470	0.12470			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future	9.28660		9.28660		9.33840	9.33840		12.18	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future	9.42060		9.42060		9.47360	9.47360		12.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.54940		9.54940		9.60380	9.60380		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.67840		9.67840		9.73340	9.73340		21.19	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future	1.25750		1.25750		1.25660	1.25660			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future	1.27400		1.27400		1.27070	1.27070			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.28790		1.28790		1.28500	1.28500			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.30280		1.30280		1.29660	1.29660			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
QUANTO £ / \$	On 13/03/2017	Foreign Exchange Future			1.22650		1.22650		1.23030	1.23030			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.22970		1.22970		1.23360	1.23360			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.23300		1.23300		1.23690	1.23690			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.23690		1.23690		1.24090	1.24090			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.05070		1.05070		1.05370	1.05370			0.00	10,507.00	10	1,363.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.05580		1.05580		1.05880	1.05880			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.06110		1.06110		1.06410	1.06410			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.06680		1.06680		1.07000	1.07000			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.77658		115.03019		8.84909	114.53320		8.19	0.00	9,777,566.15	85	110,777.00
R186	On 04/05/2017	Bond Future	8.44	Call	655.55000		0.65555		536.67000	0.53667	655.550	8.08	0.28	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,311.64000		1.31164		1,110.85000	1.11085	1,311.640	8.17	0.45	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,079.96000		1.07996		1,294.18000	1.29418	1,079.960	8.30	0.38	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	554.66000		0.55466		689.85000	0.68985	554.660	8.46	0.23	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.81862		111.92701		8.89409	111.42090		8.49	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,373.22000		2.37322		2,630.05000	2.63005	2,373.220	8.55	0.48	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,152.98000		1.15298		1,309.10000	1.30910	1,152.980	8.85	0.28	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	909.59000		0.90959		1,040.42000	1.04042	909.590	8.94	0.23	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.85122		114.13963		8.92967	113.62479		8.35	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			301.71830		301.71830		301.55246	301.55246			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.59643		300.59643		300.42959	300.42959			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.60359		306.60359		306.43559	306.43559			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future			248.24121		248.24121		248.24662	248.24662			0.00	0.00	0	33,757.00
R202	On 03/08/2017	Bond Future			249.34590		249.34590		249.35288	249.35288			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.32871		254.32871		254.33759	254.33759			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future			8.29097		99.00085		8.36388	98.67554		5.90	0.00	0.00	0	19,183.00
R2023	On 03/08/2017	Bond Future			8.31775		100.89409		8.39465	100.56291		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.33758		98.95634		8.41868	98.61970		5.14	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 04/05/2017	Bond Future			7.12239		101.58863		7.17189	101.57143		0.28	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

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
R2030	On 04/05/2017	Bond Future		9.19056	93.31651		9.25765	92.85132			0.00	9,611,600.53	103	32,871.00
R2030	On 03/08/2017	Bond Future		9.24050	91.09429		9.30988	90.62052			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.27840	92.89529		9.34997	92.41313			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future		9.32951	92.26808		9.40164	91.73183		11.91	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.37703	94.03254		9.45144	93.48633		11.85	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.41919	91.73221		9.49586	91.17632		11.77	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future		9.46862	96.60156		9.53042	96.09678			0.00	0.00	0	8,137.00
R2035	On 03/08/2017	Bond Future		9.51634	98.44891		9.58001	97.93486			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.56102	95.89210		9.62653	95.36897			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future		9.56730	92.88572		9.63936	92.30126		13.42	0.00	7,709,514.76	83	48,577.00
R2037	On 03/08/2017	Bond Future		9.62008	90.40495		9.69435	89.80949		14.00	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.66226	92.19231		9.73859	91.58613		13.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future		7.48184	103.81777		7.55413	103.70888		1.26	0.00	18,479,563.06	178	28,847.00
R204	On 03/08/2017	Bond Future		7.43114	101.76272		7.51711	101.65213		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.29138	103.77436		7.39632	103.66270		0.84	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future		9.57629	97.11037		9.64321	96.52433		14.06	0.00	0.00	0	9,195.00
R2040	On 03/08/2017	Bond Future		9.62761	94.45989		9.69653	93.86295		14.67	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.66858	96.32737		9.73936	95.71975		14.69	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future		9.61553	94.07321		9.68751	93.43752		14.75	0.00	0.00	0	22,971.00
R2044	On 03/08/2017	Bond Future		9.66576	91.48985		9.73985	90.84228		15.40	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.70596	93.29873		9.78202	92.63936		15.44	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future		9.60146	93.26540		9.67332	92.61479		15.32	0.00	33,295,747.80	357	67,322.00
R2048	On 03/08/2017	Bond Future		9.64610	95.04892		9.71997	94.38624		15.28	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.68791	92.48836		9.76377	91.81352		15.30	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future		7.77382	101.01926		7.84908	100.84144		2.25	0.00	4,545,866.70	45	74,970.00

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			7.78088		99.30781		7.86453	99.12693		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,135.64000		1.13564	1,009.90000	1.00990	1,135.640		2.32	0.73	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.74485		101.27099		7.83818	101.08762		1.89	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.92917		96.82362		8.00300	96.58644		3.63	0.00	17,912,369.70	185	21,498.00
R208	On 03/08/2017	Bond Future			7.94185		98.67522		8.02130	98.43386		3.65	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.93616		97.22282		8.02182	96.97778		3.08	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.45187		72.69538		9.52377	72.20591		13.90	0.00	6,469,888.82	89	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	435.42000		0.43542	355.13000	0.35513	435.420		13.57	0.20	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,126.87000		2.12687	2,428.77000	2.42877	2,126.870		13.81	0.57	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,142.14000		1.14214	1,350.13000	1.35013	1,142.140		14.03	0.38	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.49572		74.08558		9.56961	73.58702		13.93	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.53481		72.39923		9.61067	71.89161		14.02	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			188.29017		188.29017		188.29463	188.29463			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.92901		191.92901		191.93502	191.93502			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.33243		193.33243		193.33979	193.33979			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			149.36254		149.36254		149.40013	149.40013			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.19920		150.19920		150.23866	150.23866			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.20085		153.20085		153.24208	153.24208			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 04/05/2017	Bond Future			9.22558		84.13161		9.29246	83.68015		11.61	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.26859		85.74049		9.33756	85.28064		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.30836		83.88377		9.37939	83.41580		11.57	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future	9.53011		72.88817		9.60190	72.37671		14.71	0.00	12,682,541.58	174	34,975.00
R214	On 03/08/2017	Bond Future	9.57268		74.28204		9.64642	73.76101		14.70	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.61242		72.45255		9.68808	71.92197		14.81	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	21,851.22000	21,851.22000		21,858.13000	21,858.13000				0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,229.82000	22,229.82000		22,244.32000	22,244.32000				0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.29780	9.29780		9.29760	9.29760			12.83	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.46160	9.46160		9.46190	9.46190			13.67	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.53360	3.53360		3.56600	3.56600			15.58	0.00	0.00	0	19,800.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.49950	3.49950		3.53450	3.53450			16.58	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.35540	1.35540		1.36590	1.36590				0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.31990	1.31990		1.34070	1.34070				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.31600	1.31600		1.32130	1.32130				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.24040	1.24040		1.30270	1.30270				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,173,665,471.62</b>	<b>105,865</b>	<b>3,591,309.00</b>
<b>Grand Total:</b>												<b>1,173,665,471.62</b>	<b>105,865</b>	<b>3,591,309.00</b>