



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 25/01/2017	Any day expiry	13.32570	13.32570		13.54140	13.54140		21.02	0.00	0.00	0	0.00
\$ / R	On 25/01/2017	Any day expiry	14.10	Put	774.82440	0.77482	565.20170	0.56520	774.824	42.35	0.99	0	1,000.00
\$ / R	On 25/01/2017	Any day expiry	15.89	Call	0.02160	0.00002	0.04840	0.00005	0.022	91.94	0.00	0	1,000.00
\$ / R	On 26/01/2017	Any day expiry			13.32570	13.32570	13.54140	13.54140		19.37	0.00	0	0.00
\$ / R	On 26/01/2017	Any day expiry	14.03	Call	2.83670	0.00284	12.95410	0.01295	2.837	34.50	0.02	0	30,000.00
\$ / R	On 27/01/2017	Any day expiry			13.32570	13.32570	13.54390	13.54390		18.78	0.00	0	450.00
\$ / R	On 27/01/2017	Any day expiry	13.50	Put	213.63990	0.21364	92.22450	0.09222	213.640	21.46	0.74	0	60.00
\$ / R	On 27/01/2017	Any day expiry	13.80	Put	485.39750	0.48540	296.89320	0.29689	485.398	26.82	0.92	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	14.41	Call	0.84790	0.00085	5.27700	0.00528	0.848	34.42	0.01	0	1,000.00
\$ / R	On 27/01/2017	Any day expiry	15.00	Call	0.13840	0.00014	1.10290	0.00110	0.138	41.97	0.00	0	60.00
\$ / R	On 30/01/2017	Any day expiry			13.33300	13.33300	13.55140	13.55140		16.66	0.00	1,980	3,901.00
\$ / R	On 31/01/2017	Any day expiry			13.33540	13.33540	13.55390	13.55390		16.78	0.00	0	2,339.00
\$ / R	On 31/01/2017	Any day expiry	14.15	Put	819.71910	0.81972	612.93850	0.61294	819.719	22.83	0.97	0	210.00
\$ / R	On 31/01/2017	Any day expiry	15.07	Call	0.30540	0.00031	1.21600	0.00122	0.305	30.29	0.00	0	210.00
\$ / R	On 10/02/2017	Any day expiry			13.36000	13.36000	13.39390	13.39390		16.89	0.00	0	0.00
\$ / R	On 10/02/2017	Any day expiry	13.80	Call	60.46410	0.06046	0.00000	0.00000	60.464	18.10	0.21	20,000	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 17/02/2017	Any day expiry			13.37730	13.37730		13.59690	13.59690		16.95	0.00	0.00	0	487.00
\$ / R	13.61	Put	On 17/02/2017	Any day expiry	377.06310	0.37706	255.74010	0.25574	377.063	17.62	0.64	0.00	0	50,000.00			
\$ / R	14.32	Put	On 17/02/2017	Any day expiry	973.09820	0.97310	782.04760	0.78205	973.098	19.99	0.90	0.00	0	1,500.00			
\$ / R	15.03	Call	On 17/02/2017	Any day expiry	7.26650	0.00727	12.49100	0.01249	7.266	22.84	0.03	0.00	0	1,500.00			
\$ / R			On 22/02/2017	Any day expiry	13.38960	13.38960	13.60950	13.60950		16.75	0.00	0.00	0	0.00			
\$ / R	13.85	Call	On 22/02/2017	Any day expiry	106.90130	0.10690	178.57400	0.17857	106.901	18.20	0.26	0.00	0	5,000.00			
\$ / R			On 23/02/2017	Any day expiry	13.39200	13.39200	13.61210	13.61210		16.78	0.00	0.00	0	0.00			
\$ / R	13.46	Put	On 23/02/2017	Any day expiry	296.02780	0.29603	0.00000	0.00000	296.028	16.97	0.53	515,454,595.20	72,000	36,000.00			
\$ / R			On 24/02/2017	Any day expiry	13.39450	13.39450	13.61460	13.61460		16.87	0.00	0.00	0	3,920.00			
\$ / R	13.50	Put	On 24/02/2017	Any day expiry	324.71160	0.32471	222.26710	0.22227	324.712	17.19	0.55	0.00	0	60.00			
\$ / R	15.20	Call	On 24/02/2017	Any day expiry	8.32650	0.00833	16.15850	0.01616	8.326	21.99	0.03	0.00	0	60.00			
\$ / R			On 27/02/2017	Any day expiry	13.40190	13.40190	13.62220	13.62220		16.78	0.00	0.00	0	2,815.00			
\$ / R			On 28/02/2017	Any day expiry	13.40440	13.40440	13.62470	13.62470		16.86	0.00	81,032.00	6	712.00			
\$ / R			On 01/03/2017	Any day expiry	13.40680	13.40680	13.62730	13.62730		16.93	0.00	0.00	0	0.00			
\$ / R			On 13/03/2017	Foreign Exchange Future	13.43650	13.43650	13.65770	13.65770		17.20	0.00	1,690,244,517.50	125,795	387,330.00			
\$ / R	12.20	Put	On 13/03/2017	Foreign Exchange Future	14.12870	0.01413	8.87710	0.00888	14.129	15.85	0.04	0.00	0	250.00			
\$ / R	12.50	Put	On 13/03/2017	Foreign Exchange Future	39.19530	0.03920	22.16820	0.02217	39.195	16.09	0.10	0.00	0	1,500.00			
\$ / R	13.00	Put	On 13/03/2017	Foreign Exchange Future	145.69360	0.14569	97.74620	0.09775	145.694	16.60	0.28	0.00	0	95,797.00			
\$ / R	13.03	Put	On 13/03/2017	Foreign Exchange Future	155.62480	0.15562	105.06180	0.10506	155.625	16.64	0.29	0.00	0	1,000.00			
\$ / R	13.04	Put	On 13/03/2017	Foreign Exchange Future	159.03230	0.15903	0.00000	0.00000	159.032	16.65	0.30	4,065,163.38	1,000	1,000.00			
\$ / R	13.10	Put	On 13/03/2017	Foreign Exchange Future	180.50020	0.18050	123.60200	0.12360	180.500	16.73	0.33	0.00	0	4,800.00			
\$ / R	13.15	Put	On 13/03/2017	Foreign Exchange Future	199.74050	0.19974	0.00000	0.00000	199.740	16.80	0.35	9,418,331.52	2,000	2,000.00			
\$ / R	13.20	Put	On 13/03/2017	Foreign Exchange Future	220.22190	0.22022	153.80560	0.15381	220.222	16.86	0.37	0.00	0	2,000.00			
\$ / R	13.25	Put	On 13/03/2017	Foreign Exchange Future	241.94660	0.24195	170.60150	0.17060	241.947	16.93	0.40	0.00	0	100.00			
\$ / R	13.26	Put	On 13/03/2017	Foreign Exchange Future	246.44070	0.24644	174.09770	0.17410	246.441	16.94	0.40	0.00	0	1,000.00			
\$ / R	13.50	Put	On 13/03/2017	Foreign Exchange Future	370.33040	0.37033	272.09960	0.27210	370.330	17.33	0.52	13,905,435.44	2,000	0.00			
\$ / R	13.65	Call	On 13/03/2017	Foreign Exchange Future	251.05810	0.25106	354.79540	0.35480	251.058	17.74	0.42	0.00	0	2,400.00			
\$ / R	13.70	Call	On 13/03/2017	Foreign Exchange Future	234.58970	0.23459	333.39120	0.33339	234.590	17.87	0.39	0.00	0	1,603.00			
\$ / R	13.90	Call	On 13/03/2017	Foreign Exchange Future	178.15810	0.17816	258.56380	0.25856	178.158	18.41	0.32	0.00	0	3,700.00			
\$ / R	14.00	Call	On 13/03/2017	Foreign Exchange Future	154.99750	0.15500	227.10480	0.22710	154.998	18.68	0.28	0.00	0	501.00			
\$ / R	14.00	Put	On 13/03/2017	Foreign Exchange Future	718.49750	0.71850	569.40480	0.56940	718.498	18.68	0.72	0.00	0	11,320.00			
\$ / R	14.10	Put	On 13/03/2017	Foreign Exchange Future	798.24860	0.79825	641.49970	0.64150	798.249	18.95	0.75	0.00	0	46,000.00			
\$ / R	14.21	Call	On 13/03/2017	Foreign Exchange Future	115.04410	0.11504	0.00000	0.00000	115.044	19.22	0.22	3,001,742.04	1,000	1,000.00			
\$ / R	14.30	Call	On 13/03/2017	Foreign Exchange Future	101.02810	0.10103	152.79530	0.15280	101.028	19.43	0.20	0.00	0	200.00			
\$ / R	14.30	Put	On 13/03/2017	Foreign Exchange Future	964.52810	0.96453	795.09530	0.79510	964.528	19.43	0.80	0.00	0	30,000.00			
\$ / R	14.40	Call	On 13/03/2017	Foreign Exchange Future	87.41580	0.08742	133.49760	0.13350	87.416	19.68	0.17	0.00	0	7,300.00			
\$ / R	14.40	Put	On 13/03/2017	Foreign Exchange Future	1,050.91580	1.05092	875.79760	0.87580	1,050.916	19.68	0.83	0.00	0	29,152.00			
\$ / R	14.44	Call	On 13/03/2017	Foreign Exchange Future	82.49530	0.08250	126.38330	0.12638	82.495	19.78	0.17	0.00	0	100.00			
\$ / R	14.44	Put	On 13/03/2017	Foreign Exchange Future	1,085.99530	1.08600	908.68330	0.90868	1,085.995	19.78	0.83	0.00	0	100.00			
\$ / R	14.50	Call	On 13/03/2017	Foreign Exchange Future	75.62540	0.07563	116.39290	0.11639	75.625	19.92	0.15	0.00	0	23,750.00			
\$ / R	14.62	Call	On 13/03/2017	Foreign Exchange Future	63.56320	0.06356	98.66810	0.09867	63.563	20.21	0.13	0.00	0	2,000.00			
\$ / R	14.88	Call	On 13/03/2017	Foreign Exchange Future	43.07870	0.04308	68.91470	0.06891	43.079	20.77	0.09	0.00	0	1,000.00			
\$ / R	14.91	Call	On 13/03/2017	Foreign Exchange Future	41.03110	0.04103	66.12130	0.06612	41.031	20.81	0.09	0.00	0	1,000.00			
\$ / R	14.96	Call	On 13/03/2017	Foreign Exchange Future	37.82440	0.03782	61.71760	0.06172	37.824	20.89	0.08	0.00	0	3,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	35.43340	0.03543	58.41040	0.05841	35.433	20.95	0.08	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	30.07720	0.03008	50.22910	0.05023	30.077	21.09	0.07	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	1,817.77760	1.81778	1,613.53020	1.61353	1,817.778	21.28	0.94	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	1,943.07550	1.94308	1,736.10570	1.73611	1,943.075	21.48	0.95	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	16.03720	0.01604	28.12470	0.02812	16.037	21.65	0.04	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	15.51260	0.01551	27.27400	0.02727	15.513	21.68	0.04	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,274.61800	2.27462	2,062.35110	2.06235	2,274.618	21.98	0.97	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,313.90100	2.31390	2,101.15360	2.10115	2,313.901	22.04	0.97	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	9.41160	0.00941	17.19010	0.01719	9.412	22.12	0.02	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	6.74740	0.00675	12.63770	0.01264	6.747	22.42	0.02	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	5.10400	0.00510	9.02080	0.00902	5.104	23.00	0.01	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	4.58030	0.00458	6.54730	0.00655	4.580	24.43	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,317.73900	3.31774	3,098.21810	3.09822	3,317.739	25.72	0.99	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	3.98500	0.00399	5.44190	0.00544	3.985	27.00	0.01	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	3.76040	0.00376	5.00680	0.00501	3.760	28.58	0.01	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.77100	0.00077	1.57750	0.00158	0.771	29.55	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.75770	0.00076	1.55210	0.00155	0.758	29.55	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.28030	0.00028	0.61450	0.00061	0.280	29.55	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.13970	0.00014	0.32090	0.00032	0.140	29.55	0.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	21.42	Call	0.00260	0.00000	0.00760	0.00001	0.003	29.55	0.00	0.00	0	1,800.00
\$ / R	On 29/03/2017	Any day expiry			13.44140	13.44140	13.66280	13.66280		17.36	0.00	0.00	0	0.00
\$ / R	On 29/03/2017	Any day expiry	13.50	Put	423.12050	0.42312	325.36840	0.32537	423.121	17.47	0.51	0.00	0	60.00
\$ / R	On 29/03/2017	Any day expiry	15.44	Call	35.67940	0.03568	54.10980	0.05411	35.679	21.64	0.07	0.00	0	60.00
\$ / R	On 31/03/2017	Any day expiry			13.48090	13.48090	13.70340	13.70340		17.50	0.00	0.00	0	4,019.00
\$ / R	On 11/04/2017	Any day expiry			13.50820	13.50820	13.73120	13.73120		17.47	0.00	0.00	0	40.00
\$ / R	On 12/04/2017	Any day expiry			13.51070	13.51070	13.73370	13.73370		17.47	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	375.80270	0.37580	491.10690	0.49111	375.803	17.83	0.46	0.00	0	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	333.06820	0.33307	437.25160	0.43725	333.068	18.09	0.42	0.00	0	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	719.50930	0.71951	588.41960	0.58842	719.509	18.46	0.63	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	10.94910	0.01095	18.63480	0.01863	10.949	23.84	0.02	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry			13.51320	13.51320	13.73630	13.73630		17.50	0.00	0.00	0	394.00
\$ / R	On 18/04/2017	Any day expiry			13.52560	13.52560	13.74890	13.74890		17.51	0.00	0.00	0	1,450.00
\$ / R	On 21/04/2017	Any day expiry			13.53300	13.53300	13.75650	13.75650		17.56	0.00	0.00	0	70.00
\$ / R	On 25/04/2017	Any day expiry			13.54300	13.54300	13.76660	13.76660		17.52	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	448.87700	0.44888	358.40790	0.35841	448.877	17.46	0.47	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	630.50020	0.63050	513.99110	0.51399	630.500	18.05	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	839.91410	0.83991	703.38110	0.70338	839.914	18.68	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	116.56210	0.11656	159.01620	0.15902	116.562	20.70	0.16	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	65.11470	0.06511	90.47740	0.09048	65.115	21.85	0.10	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	24.10220	0.02410	37.98560	0.03799	24.102	23.01	0.04	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.55040	13.55040	13.77420	13.77420		17.56	0.00	0.00	0	2,200.00
\$ / R	On 26/05/2017	Any day expiry			13.62020	13.62020	13.84520	13.84520		17.74	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	492.49410	0.49249	400.75570	0.40076	492.494	17.61	0.45	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	92.44870	0.09245	120.26360	0.12026	92.449	21.87	0.12	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 19/06/2017	Foreign Exchange Future			13.68010		13.68010		13.90600	13.90600		17.86	0.00	112,272,580.70	8,207	206,571.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	201.43990		0.20144		158.10440	0.15810	201.440	16.75	0.23	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	292.06510		0.29207		234.24620	0.23425	292.065	16.90	0.30	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	704.90070		0.70490		592.07800	0.59208	704.901	18.08	0.52	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	729.86900		0.72987		614.31610	0.61432	729.869	18.15	0.53	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	813.64810		0.81365		690.46430	0.69046	813.648	18.37	0.56	0.00	0	69,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	887.55470		0.88755		758.40930	0.75841	887.555	18.56	0.58	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	901.27480		0.90127		771.06860	0.77107	901.275	18.59	0.59	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	935.94510		0.93595		803.12750	0.80313	935.945	18.67	0.60	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	971.13570		0.97114		835.75260	0.83575	971.136	18.76	0.61	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	412.59040		0.41259		501.59320	0.50159	412.590	18.81	0.39	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,043.00790		1.04301		902.64760	0.90265	1,043.008	18.93	0.63	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	349.94980		0.34995		427.13580	0.42714	349.950	19.23	0.34	0.00	0	2,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,479.13450		1.47913	1,314.17060	1.31417	1,479.135	19.94	0.73	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	189.66340		0.18966	236.68130	0.23668	189.663	20.73	0.20	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,996.87180		1.99687	1,815.17290	1.81517	1,996.872	20.87	0.81	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	146.02770		0.14603	183.16750	0.18317	146.028	21.27	0.16	0.00	0	19,880.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,245.92770		2.24593	2,057.16750	2.05717	2,245.928	21.27	0.84	0.00	0	3,155.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	139.24230		0.13924	174.79320	0.17479	139.242	21.37	0.15	0.00	0	3,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	138.30210		0.13830	173.63100	0.17363	138.302	21.38	0.15	0.00	0	30,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	125.83100		0.12583	158.19960	0.15820	125.831	21.58	0.14	0.00	0	5,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	117.68060		0.11768	148.08530	0.14809	117.681	21.73	0.13	0.00	0	1,400.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	110.11160		0.11011	138.67220	0.13867	110.112	21.87	0.12	0.00	0	69,520.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	105.82970		0.10583	133.33880	0.13334	105.830	21.95	0.12	0.00	0	2,850.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	80.32970		0.08033	98.89230	0.09889	80.330	22.78	0.09	0.00	0	2,000.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	35.83680		0.03584	48.39650	0.04840	35.837	24.91	0.04	0.00	0	1,297.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	23.26740		0.02327	32.02940	0.03203	23.267	24.91	0.03	0.00	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	8.96120		0.00896	12.85000	0.01285	8.961	24.91	0.01	0.00	0	3,155.00	
\$ / R	On 28/06/2017	Any day expiry			13.70250		13.70250		13.92880	13.92880		17.89	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	526.70100		0.52670	434.18430	0.43418	526.701	17.62	0.43	0.00	0	60.00	
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	120.79010		0.12079	150.29500	0.15030	120.790	21.86	0.13	0.00	0	60.00	
\$ / R	On 30/06/2017	Any day expiry			13.70750		13.70750		13.70470	13.70470		17.90	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.73740		13.73740		13.96430	13.96430		17.96	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	797.96710		0.79797	679.48200	0.67948	797.967	18.28	0.52	0.00	0	1,000.00	
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	62.12820		0.06213	76.04470	0.07604	62.128	24.79	0.07	0.00	0	1,000.00	
\$ / R	On 21/07/2017	Any day expiry			13.75990		13.75990		13.98710	13.98710		17.97	0.00	0.00	0	70.00
\$ / R	On 27/07/2017	Any day expiry			13.77480		13.77480		14.00230	14.00230		17.96	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	551.73630		0.55174	459.77020	0.45977	551.736	17.62	0.41	0.00	0	60.00	
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	141.29710		0.14130	170.64810	0.17065	141.297	22.01	0.14	0.00	0	60.00	
\$ / R	On 29/08/2017	Any day expiry			13.85670		13.85670		14.08590	14.08590		18.03	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	573.48380		0.57348	484.58170	0.48458	573.484	17.56	0.40	0.00	0	60.00	
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	167.26250		0.16726	195.39670	0.19540	167.263	22.27	0.15	0.00	0	60.00	
\$ / R	On 18/09/2017	Foreign Exchange Future			13.90630		13.90630		14.13650	14.13650		18.06	0.00	49,715,022.50	3,575	12,018.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	284.72110		0.28472	237.48830	0.23749	284.721	16.83	0.24	0.00	0	2,000.00	

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 18/09/2017	Foreign Exchange Future	13.00	Put	367.93630	0.36794	310.53810	0.31054	367.936	16.99	0.29	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	535.78260	0.53578	454.83660	0.45484	535.783	17.39	0.37	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	717.47670	0.71748	618.39930	0.61840	717.477	17.86	0.44	0.00	0	2,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	723.05780	0.72306	623.51070	0.62351	723.058	17.87	0.44	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,002.10050	1.00210	881.29000	0.88129	1,002.101	18.51	0.53	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,068.07080	1.06807	942.95910	0.94296	1,068.071	18.65	0.55	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,170.22770	1.17023	1,038.87890	1.03888	1,170.228	18.86	0.57	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	236.36890	0.23637	279.79040	0.27979	236.369	21.44	0.19	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	197.88720	0.19789	232.46190	0.23246	197.887	21.99	0.16	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	183.87140	0.18387	212.30920	0.21231	183.871	22.35	0.15	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	181.89880	0.18190	209.95570	0.20996	181.899	22.41	0.15	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	132.31340	0.13231	150.78330	0.15078	132.313	24.16	0.11	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.92860	13.92860	14.15930	14.15930		18.12	0.00	0.00	0	0.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	589.82230	0.58982	504.05260	0.50405	589.822	17.51	0.39	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	187.39740	0.18740	217.09730	0.21710	187.397	22.49	0.15	0.00	0	60.00
\$ / R	On 23/10/2017	Any day expiry			13.99310	13.99310	14.22510	14.22510		18.14	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			14.00310	14.00310	14.23520	14.23520		18.15	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	605.23970	0.60524	522.79180	0.52279	605.240	17.47	0.38	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	209.59050	0.20959	238.96790	0.23897	209.590	22.86	0.16	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry			14.08260	14.08260	14.31580	14.31580		18.21	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	617.67420	0.61767	540.11150	0.54011	617.674	17.40	0.37	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	234.56220	0.23456	267.09690	0.26710	234.562	23.09	0.16	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.13230	14.13230	14.36620	14.36620		18.23	0.00	254,381,400.00	18,000	15,492.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	556.52780	0.55653	489.21140	0.48921	556.528	17.22	0.33	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	893.32250	0.89332	793.36570	0.79337	893.323	18.03	0.44	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	946.50560	0.94651	842.93910	0.84294	946.506	18.15	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	982.72540	0.98273	876.77740	0.87678	982.725	18.23	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,000.93340	1.00093	893.93380	0.89393	1,000.933	18.27	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,204.09940	1.20410	1,085.53560	1.08554	1,204.099	18.67	0.52	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,223.95360	1.22395	1,104.26470	1.10426	1,223.954	18.71	0.53	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.55	Call	378.40690	0.37841	436.82820	0.43683	378.407	21.22	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	343.05050	0.34305	396.37760	0.39638	343.051	21.53	0.23	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	309.60510	0.30961	355.44230	0.35544	309.605	21.95	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	306.01200	0.30601	350.55130	0.35055	306.012	22.01	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	303.36100	0.30336	346.93620	0.34694	303.361	22.06	0.20	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	299.88100	0.29988	342.90610	0.34291	299.881	22.12	0.20	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	240.73940	0.24074	274.21790	0.27422	240.739	23.44	0.16	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.14220	14.14220	14.37630	14.37630		18.23	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	626.61250	0.62661	552.87740	0.55288	626.613	17.37	0.36	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	249.26740	0.24927	280.69300	0.28069	249.267	23.37	0.16	0.00	0	60.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.35870	14.35870	14.59680	14.59680		18.65	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.58530	14.58530	14.82830	14.82830		19.14	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	789.68150	0.78968	711.89390	0.71189	789.681	18.13	0.34	0.00	0	70,530.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.43650		13.43650		13.65770	13.65770		17.20	0.00	0.00	0	461.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.68010		13.68010		13.90600	13.90600		17.86	0.00	0.00	0	44.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.90630		13.90630		14.13650	14.13650		18.06	0.00	0.00	0	0.00
£ / R	On 31/01/2017	Any day expiry			16.64570		16.64570		16.88500	16.88500		24.46	0.00	0.00	0	30.00
£ / R	On 28/02/2017	Any day expiry			16.74100		16.74100		16.98270	16.98270		20.56	0.00	0.00	0	48.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.78560		16.78560		17.02840	17.02840		20.25	0.00	10,256,001.60	611	51,476.00
£ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	404.49340		0.40449	516.62310	0.51662		404.493	20.65	0.45	0.00	0	500.00
£ / R	On 13/03/2017	Foreign Exchange Future	18.50	Call	94.21640		0.09422	128.04420	0.12804		94.216	23.45	0.14	0.00	0	1,200.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	55.62830		0.05563	77.57830	0.07758		55.628	24.17	0.09	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	13.84830		0.01385	15.40230	0.01540		13.848	29.71	0.02	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.84820		16.84820	17.09280	17.09280			20.21	0.00	0.00	0	162.00
£ / R	On 13/04/2017	Any day expiry			16.89600		16.89600	17.14190	17.14190			20.24	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.94020		16.94020	17.18720	17.18720			20.18	0.00	0.00	0	73.00
£ / R	On 28/04/2017	Any day expiry			16.95080		16.95080	17.19780	17.19780			20.14	0.00	0.00	0	79.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.13300		17.13300	17.38210	17.38210			19.62	0.00	0.00	0	32,002.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.46120		17.46120	17.71570	17.71570			19.05	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.79460		17.79460	18.05320	18.05320			18.73	0.00	0.00	0	5,755.00
¥ / R	On 13/03/2017	Foreign Exchange Future			0.11896		0.11896	0.12019	0.12019			21.88	0.00	31,285.69	263	362.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12170		0.12170	0.12298	0.12298			18.09	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12433		0.12433	0.12564	0.12564			15.47	0.00	0.00	0	0.00
€ / R	On 25/01/2017	Any day expiry			14.33760		14.33760	14.51820	14.51820			20.27	0.00	0.00	0	67.00
€ / R	On 31/01/2017	Any day expiry			14.35050		14.35050	14.53490	14.53490			15.37	0.00	0.00	0	12.00
€ / R	On 06/02/2017	Any day expiry			14.36990		14.36990	14.55480	14.55480			15.23	0.00	0.00	0	349.00
€ / R	On 24/02/2017	Any day expiry			14.42790		14.42790	14.61410	14.61410			15.91	0.00	0.00	0	2,000.00
€ / R	On 28/02/2017	Any day expiry			14.44090		14.44090	14.62730	14.62730			15.85	0.00	0.00	0	35.00
€ / R	On 13/03/2017	Foreign Exchange Future			14.48330		14.48330	14.67080	14.67080			16.03	0.00	29,879,047.90	2,063	86,285.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	65.20420		0.06520	45.98480	0.04598		65.204	15.46	0.15	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	36.73870		0.03674	56.20230	0.05620		36.739	19.25	0.08	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry			14.48980		14.48980	14.67760	14.67760			16.10	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry			14.54330		14.54330	14.73250	14.73250			16.26	0.00	0.00	0	8.00
€ / R	On 13/04/2017	Any day expiry			14.59010		14.59010	14.78050	14.78050			16.35	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.81880		14.81880	15.01260	15.01260			16.74	0.00	84,244,878.00	5,685	79,681.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.13990		15.13990	15.33910	15.33910			17.10	0.00	0.00	0	1,396.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.46850		15.46850	15.67220	15.67220			17.27	0.00	0.00	0	154.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.26266		97.26266	97.71268	97.71268				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.32807		94.32807	94.79674	94.79674				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.11028		93.11028	93.59213	93.59213				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.25097		95.25097	95.73620	95.73620				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.97909		98.97909	99.46154	99.46154				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.58003		97.58003	98.07544	98.07544				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	100.00284		100.00284		100.00283	100.00283			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.61288		99.61288		99.61608	99.61608			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.63479		99.63479		99.64143	99.64143			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.88179		99.88179		99.89448	99.89448			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.91253		99.91253		99.93229	99.93229			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.91138		99.91138		99.92380	99.92380			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.19590		99.19590		99.21581	99.21581			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.84473		98.84473		98.87448	98.87448			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.88873		98.88873		98.93031	98.93031			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.37000		99.37000		99.43000	99.43000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.86028		99.86028		99.93229	99.93229			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.50812		97.50812		97.70253	97.70253			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.80880		96.80880		97.02306	97.02306			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.07486		96.07486		96.31196	96.31196			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.31503		96.31503		96.57609	96.57609			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.55049		98.55049		98.82907	98.82907			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.74149		98.74149		99.03570	99.03570			0.00	0.00	0	0.00
AL37	On 02/02/2017	Index Future	517.45400		517.45400		515.52800	515.52800			0.00	36,221,780.00	7	7.00
AL37	On 04/05/2017	Index Future	527.36100		527.36100		525.39900	525.39900			0.00	36,915,270.00	7	7.00
AL37	On 03/08/2017	Index Future	537.75300		537.75300		535.75200	535.75200			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.69100		548.69100		546.66000	546.66000			0.00	0.00	0	0.00
AL7T	On 02/02/2017	Index Future	601.00400		601.00400		597.61600	597.61600			0.00	0.00	0	2.00
AL7T	On 04/05/2017	Index Future	612.51000		612.51000		609.05900	609.05900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.57900		624.57900		621.06100	621.06100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	637.28400		637.28400		633.70600	633.70600			0.00	0.00	0	0.00
ALBI	On 02/02/2017	Index Future	546.52700		546.52700		543.01300	543.01300			0.00	0.00	0	464.00
ALBI	On 04/05/2017	Index Future	556.99100		556.99100		553.41000	553.41000			0.00	0.00	0	117.00
ALBI	On 03/08/2017	Index Future	567.96600		567.96600		564.31500	564.31500			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.51900		579.51900		575.80500	575.80500			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.19250		10.19250		10.33370	10.33370		13.47	0.00	0.00	0	22,309.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.35460		10.35460		10.49820	10.49820		13.82	0.00	0.00	0	125.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.50720		10.50720		10.65320	10.65320		13.68	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.66080		10.66080		10.80760	10.80760		13.51	0.00	0.00	0	33.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	10.20940		10.20940		10.25050	10.25050		14.91	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.40690		10.40690		10.44980	10.44980		15.48	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.59220		10.59220		10.63700	10.63700		15.24	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 13/03/2017	Foreign Exchange Future			13.48070		13.48070		13.67920	13.67920		16.38	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future			13.80990		13.80990		14.01540	14.01540		17.12	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			14.12540		14.12540		14.33980	14.33980		17.58	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future			1.95820		1.95820		1.98530	1.98530		16.24	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future			1.96940		1.96940		1.99910	1.99910		17.05	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.98450		1.98450		2.01620	2.01620		16.75	0.00	0.00	0	0.00
DKK / R	On 13/03/2017	Foreign Exchange Future			1.94870		1.94870		1.97400	1.97400		16.12	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future			1.99480		1.99480		2.02110	2.02110		16.71	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 02/11/2017	Bond Future			133.15820		133.15820		132.76222	132.76222			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			10.32021		80.80435		10.41151	80.21158			0.00	0.00	0	9,466.00
ES33	On 04/05/2017	Bond Future			10.39564		78.55860		10.48993	77.95455			0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future			10.46532		80.10691		10.56268	79.49107			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future			10.53249		77.94288		10.63281	77.31606			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			10.44956		85.19942		10.54080	84.51699			0.00	0.00	0	8,777.00
ES42	On 04/05/2017	Bond Future			10.52441		82.56867		10.61863	81.87330			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future			10.59280		84.19621		10.69000	83.48723			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future			10.65768		81.64731		10.75778	80.92563			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2017	GOVI			544.42500		544.42500		540.92000	540.92000			0.00	549,869,250.00	101	392.00
GOVI	On 04/05/2017	GOVI			554.84800		554.84800		551.27700	551.27700			0.00	554,848,000.00	100	100.00

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
GOVI	On 03/08/2017	GOVI	565.78100		565.78100		562.14100	562.14100			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	577.28900		577.28900		573.58600	573.58600			0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.73300		1.73300		1.76170	1.76170		17.23	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.76600		1.76600		1.79510	1.79510		17.33	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.79530		1.79530		1.82490	1.82490		17.66	0.00	0.00	0	0.00
I2025	On 02/02/2017	Bond Future	127.15528		127.15528		126.64018	126.64018			0.00	116,601,391.76	917	2,844.00
I2025	On 04/05/2017	Bond Future	129.59840		129.59840		129.07358	129.07358			0.00	118,841,732.80	917	917.00
I2025	On 03/08/2017	Bond Future	130.81464		130.81464		130.27966	130.27966			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.48365		133.48365		132.94040	132.94040			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2017	Bond Future	107.41868		107.41868		106.97788	106.97788			0.00	0.00	0	6,033.00
I2033	On 04/05/2017	Bond Future	108.44223		108.44223		107.99302	107.99302			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future	110.58569		110.58569		110.12786	110.12786			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	111.75129		111.75129		111.28623	111.28623			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2017	Bond Future	132.62212		132.62212		131.73452	131.73452			0.00	299,062,880.60	2,255	20,691.00
I2038	On 04/05/2017	Bond Future	135.17031		135.17031		134.26592	134.26592			0.00	304,809,049.05	2,255	3,060.00
I2038	On 03/08/2017	Bond Future	136.32850		136.32850		135.40630	135.40630			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	139.11005		139.11005		138.17187	138.17187			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	133.86118		133.86118		133.86006	133.86006			0.00	0.00	0	18,568.00
I2046	On 04/05/2017	Bond Future	134.90299		134.90299		134.90242	134.90242			0.00	0.00	0	1,450.00
I2046	On 03/08/2017	Bond Future	137.56983		137.56983		137.56898	137.56898			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	138.77214		138.77214		138.77414	138.77414			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	142.22266		142.22266		142.22166	142.22166			0.00	220,160,677.68	1,548	23,579.00
I2050	On 04/05/2017	Bond Future	144.95552		144.95552		144.95452	144.95452			0.00	224,391,144.96	1,548	1,548.00
I2050	On 03/08/2017	Bond Future	146.14178		146.14178		146.14077	146.14077			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	149.12327		149.12327		149.12565	149.12565			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/02/2017	Index Future	249.21500		249.21500		248.68800	248.68800			0.00	1,026,765,800.00	412	633.00
IGOV	On 04/05/2017	Index Future	254.00200		254.00200		253.46500	253.46500			0.00	1,046,488,240.00	412	477.00
IGOV	On 03/08/2017	Index Future	259.02200		259.02200		258.47500	258.47500			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	264.30600		264.30600		263.75200	263.75200			0.00	0.00	0	0.00
ILBI	On 02/02/2017	Index Future	670.62200		670.62200		669.25400	669.25400			0.00	0.00	0	157.00

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 15/02/2017		Jibar Tradeable Future	7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	1,000.00
JIBAR FUTURE	On 19/04/2017		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017		Jibar Tradeable Future	7.39000	92.61000		7.39000	92.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.43000	92.57000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.44000	92.56000		7.44000	92.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000			0.00	0.00	0	0.00
KES / R	On 13/03/2017		Foreign Exchange Future	0.12810	0.12810		0.13040	0.13040			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.12710	0.12710		0.13030	0.13030			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12750	0.12750		0.13040	0.13040			0.00	0.00	0	1,382.00
NZ\$ / R	On 13/03/2017		Foreign Exchange Future	9.74590	9.74590		9.82460	9.82460		13.98	0.00	0.00	0	58.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	9.89430	9.89430		9.97370	9.97370		14.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	10.03340	10.03340		10.11510	10.11510		14.58	0.00	0.00	0	0.00
PULA / R	On 13/03/2017		Foreign Exchange Future	1.27940	1.27940		1.29230	1.29230			0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.29870	1.29870		1.31190	1.31190			0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.31510	1.31510		1.32840	1.32840			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/03/2017		Foreign Exchange Future	1.24930	1.24930		1.24680	1.24680			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.25240	1.25240		1.25000	1.25000			0.00	0.00	0	8,095.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.25560	1.25560		1.25320	1.25320			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017		Foreign Exchange Future	1.07790	1.07790		1.07420	1.07420			0.00	21,558.00	20	748.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.08320	1.08320		1.07960	1.07960			0.00	0.00	0	25,352.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.08870	1.08870		1.08510	1.08510			0.00	0.00	0	0.00
R186	On 02/02/2017		Bond Future	8.67537	113.29775		8.76631	112.65831		8.94	0.00	2,944,495,224.75	25,989	97,529.00
R186	On 02/02/2017	8.00	Call	0.42000	0.00042		0.18000	0.00018	0.420	8.70	0.00	0.00	0	7,000.00
R186	On 02/02/2017	8.37	Call	60.86000	0.06086		30.77000	0.03077	60.860	8.82	0.09	0.00	0	500.00
R186	On 02/02/2017	8.43	Call	107.75000	0.10775		56.54000	0.05654	107.750	8.84	0.14	0.00	0	750.00
R186	On 02/02/2017	8.60	Call	401.23000	0.40123		236.59000	0.23659	401.230	8.89	0.37	0.00	0	7,000.00
R186	On 02/02/2017	8.62	Call	455.95000	0.45595		272.71000	0.27271	455.950	8.90	0.41	0.00	0	500.00
R186	On 02/02/2017	8.87	Put	173.69000	0.17369		368.02000	0.36802	173.690	9.01	0.19	0.00	0	500.00
R186	On 02/02/2017	8.90	Put	136.89000	0.13689		303.97000	0.30397	136.890	9.03	0.16	0.00	0	750.00
R186	On 02/02/2017	8.95	Put	89.85000	0.08985		216.55000	0.21655	89.850	9.06	0.11	0.00	0	2,546.00
R186	On 02/02/2017	9.02	Put	47.31000	0.04731		128.90000	0.12890	47.310	9.10	0.07	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/02/2017	Bond Future	9.10	Put	21.07000		0.02107		66.77000	0.06677	21.070	9.15	0.03	0.00	0	2,546.00
R186	On 02/02/2017	Bond Future	9.40	Put	0.50000		0.00050		3.05000	0.00305	0.500	9.32	0.00	0.00	0	750.00
R186	On 02/02/2017	Bond Future	9.50	Put	0.11000		0.00011		0.88000	0.00088	0.110	9.38	0.00	0.00	0	13,500.00
R186	On 04/05/2017	Bond Future			8.71313		115.46755		8.80776	114.81612		8.69	0.00	2,962,666,397.90	25,658	19,006.00
R186	On 04/05/2017	Bond Future	8.44	Call	1,271.55000		1.27155	1,057.42000	1.05742	1,271.550	1,271.550	8.59	0.37	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,420.23000		1.42023	1,690.55000	1.69055	1,420.230	1,420.230	8.80	0.38	0.00	0	500.00
R186	On 03/08/2017	Bond Future			8.74277		112.43879		8.84130	111.77459		8.99	0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.76230		114.72707		8.86459	114.05166		8.74	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		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	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	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2017	Bond Future			294.67211		294.67211	294.66904	294.66904	294.66904			0.00	0.00	0	1,226.00
R197	On 04/05/2017	Bond Future			300.33395		300.33395	300.33129	300.33129	300.33129			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			299.31616		299.31616	299.31373	299.31373	299.31373			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			305.42343		305.42343	305.42705	305.42705	305.42705			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2017	Bond Future			246.09242		246.09242	245.12303	245.12303	245.12303			0.00	104,589,278.50	425	34,141.00
R202	On 04/05/2017	Bond Future			250.82093		250.82093	249.83325	249.83325	249.83325			0.00	106,598,895.25	425	2,171.00
R202	On 03/08/2017	Bond Future			252.08487		252.08487	251.07793	251.07793	251.07793			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			257.22817		257.22817	256.20574	256.20574	256.20574			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/02/2017	Bond Future			8.32037		100.74566	8.41146	100.32711	100.32711		6.33	0.00	1,287,831,771.78	12,783	15,470.00
R2023	On 04/05/2017	Bond Future			8.34870		98.74316	8.44465	98.31672	98.31672		6.34	0.00	1,277,045,288.28	12,933	11,937.00
R2023	On 03/08/2017	Bond Future			8.36530		100.68915	8.46657	100.25444	100.25444		6.13	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.37413		98.80445	8.48078	98.36289	98.36289		6.06	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R203	On 02/02/2017	Bond Future			7.68025		103.61981	7.73907	103.58580	103.58580		0.61	0.00	2,363,257,006.67	22,807	7,550.00
R203	On 04/05/2017	Bond Future			7.51311		101.43167	7.61197	101.39715	101.39715		0.39	0.00	2,313,352,097.69	22,807	23,427.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2017	Bond Future			9.10092		91.86477	9.19179	91.22363	91.22363			0.00	458,956,390.92	4,996	17,938.00
R2030	On 04/05/2017	Bond Future			9.14644		93.62422	9.24036	92.97089	92.97089			0.00	459,226,799.10	4,905	10,032.00
R2030	On 03/08/2017	Bond Future			9.18695		91.46230	9.28409	90.79623	90.79623			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.21522		93.32387	9.31532	92.64612	92.64612			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/02/2017	Bond Future			9.23621		94.97034	9.32713	94.28284	94.28284		12.35	0.00	517,968,234.36	5,454	17,026.00
R2032	On 04/05/2017	Bond Future			9.28111		92.63046	9.37493	91.92988	91.92988		12.65	0.00	505,206,528.84	5,454	7,327.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/08/2017	Bond Future		9.31976	94.45615		9.41655	93.74186		12.57	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.35268	92.21841		9.45231	91.49148		12.85	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2017	Bond Future		9.34648	99.83697		9.43743	99.07977			0.00	402,143,315.16	4,028	5,206.00
R2035	On 04/05/2017	Bond Future		9.39041	97.24628		9.48410	96.47474			0.00	401,529,890.12	4,129	7,403.00
R2035	On 03/08/2017	Bond Future		9.42878	99.16283		9.52531	98.37623			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.46386	96.67613		9.56310	95.87542			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		9.40599	92.06377		9.49182	91.34976		14.46	0.00	841,923,176.65	9,145	29,506.00
R2037	On 04/05/2017	Bond Future		9.45277	93.82692		9.54113	93.09945		14.22	0.00	843,128,703.12	8,986	36,893.00
R2037	On 03/08/2017	Bond Future		9.49539	91.41860		9.58641	90.67693		14.81	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.52736	93.27938		9.62078	92.52442		14.54	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/02/2017	Bond Future		7.73876	101.48666		7.81542	101.35525		1.89	0.00	807,123,406.98	7,953	36,190.00
R204	On 04/05/2017	Bond Future		7.73954	103.43032		7.82883	103.29654		1.66	0.00	807,687,368.88	7,809	15,231.00
R204	On 03/08/2017	Bond Future		7.69234	101.42723		7.79881	101.29092		1.55	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.55772	103.49132		7.68705	103.35431		1.29	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2017	Bond Future		9.42586	96.19634		9.51167	95.42657		15.16	0.00	531,003,796.80	5,520	10,184.00
R2040	On 04/05/2017	Bond Future		9.47166	98.03862		9.55996	97.25428		14.91	0.00	530,585,011.44	5,412	5,160.00
R2040	On 03/08/2017	Bond Future		9.51339	95.46289		9.60430	94.66318		15.53	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.54475	97.40595		9.63799	96.59196		15.24	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2017	Bond Future		9.42561	93.59494		9.51641	92.76745		15.90	0.00	317,006,061.78	3,387	19,783.00
R2044	On 04/05/2017	Bond Future		9.46937	95.38749		9.56273	94.54433		15.66	0.00	323,077,428.63	3,387	4,057.00
R2044	On 03/08/2017	Bond Future		9.50917	92.88465		9.60520	92.02502		16.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.53898	94.77528		9.63741	93.90003		16.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2017	Bond Future		9.42084	97.14438		9.51169	96.29580		15.77	0.00	35,846,276.22	369	41,271.00
R2048	On 04/05/2017	Bond Future		9.46052	94.56558		9.55387	93.70082		16.28	0.00	38,677,322.22	409	32,808.00
R2048	On 03/08/2017	Bond Future		9.49522	96.42935		9.59113	95.54763		16.22	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.52691	93.95045		9.62523	93.05270		16.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/02/2017	Bond Future		7.88459	98.81790		7.97607	98.58486		3.06	0.00	4,243,635,897.60	42,944	57,787.00

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 02/02/2017	Bond Future	8.91	Call	2,573.57000	2.57357	2,340.53000	2.34053	2,573.570	3.23	1.00	0.00	0	62.00
R207	On 04/05/2017	Bond Future			7.90463	100.71044	8.00552	100.47308		2.80	0.00	4,292,681,794.56	42,624	35,271.00
R207	On 03/08/2017	Bond Future			7.89954	99.05135	8.01183	98.80944		2.77	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,148.51000	1.14851	1,004.63000	1.00463	1,148.510	2.80	0.63	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.84860	101.06718	7.97360	100.82234		2.52	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			8.03434	97.94608	8.12552	97.63915		4.36	0.00	684,349,260.96	6,987	21,473.00
R208	On 04/05/2017	Bond Future			8.05517	96.41928	8.15305	96.10660		4.21	0.00	683,998,372.32	7,094	15,834.00
R208	On 03/08/2017	Bond Future			8.05899	98.31962	8.16443	98.00090		4.07	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			8.04322	96.91668	8.15671	96.59345		3.96	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/02/2017	Bond Future			9.30555	75.13855	9.39637	74.50635		14.33	0.00	2,614,145,293.05	34,791	45,075.00
R209	On 04/05/2017	Bond Future			9.34576	73.42699	9.43910	72.78284		14.73	0.00	2,564,511,052.74	34,926	22,200.00
R209	On 04/05/2017	Bond Future	8.93	Call	1,077.22000	1.07722	897.74000	0.89774	1,077.220	14.46	0.31	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,302.31000	2.30231	2,645.31000	2.64531	2,302.310	14.65	0.49	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,409.17000	1.40917	1,659.83000	1.65983	1,409.170	14.84	0.35	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.38040	74.87420	9.47631	74.21742		14.74	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.40997	73.24645	9.50832	72.57776		15.15	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2017	Bond Future			187.06709	187.06709	186.52559	186.52559			0.00	220,739,166.20	1,180	585.00
R210	On 04/05/2017	Bond Future			188.34206	188.34206	187.79048	187.79048			0.00	222,243,630.80	1,180	1,180.00
R210	On 03/08/2017	Bond Future			192.06508	192.06508	191.50263	191.50263			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.55129	193.55129	192.98129	192.98129			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/02/2017	Bond Future			146.24923	146.24923	146.24801	146.24801			0.00	146,249,230.00	1,000	3,380.00
R212	On 04/05/2017	Bond Future			149.05922	149.05922	149.05817	149.05817			0.00	149,059,220.00	1,000	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
R212	On 03/08/2017	Bond Future	149.95566		149.95566		149.95478	149.95478			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	153.01536		153.01536		153.01741	153.01741			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	9.13103		86.39939		9.22194	85.77557		12.02	0.00	1,994,529,918.15	23,085	31,814.00
R213	On 04/05/2017	Bond Future	9.17099		84.50267		9.26472	83.86699		12.33	0.00	1,958,602,885.26	23,178	19,971.00
R213	On 03/08/2017	Bond Future	9.20494		86.16803		9.30160	85.51995		12.30	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.23536		84.36855		9.33482	83.70901		12.58	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2017	Bond Future	9.37066		75.61435		9.46149	74.95052		15.15	0.00	1,557,126,309.55	20,593	22,737.00
R214	On 04/05/2017	Bond Future	9.40900		73.76469		9.50225	73.08828		15.62	0.00	1,526,191,436.10	20,690	17,519.00
R214	On 03/08/2017	Bond Future	9.44232		75.21847		9.53806	74.52880		15.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.47263		73.44998		9.57072	72.74775		16.02	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 13/03/2017	Foreign Exchange Future	22,653.23000		22,653.23000		22,962.35000	22,962.35000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.49060		9.49060		9.61430	9.61430		14.10	0.00	0.00	0	35.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.66700		9.66700		9.79240	9.79240		14.62	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.52970		3.52970		3.57910	3.57910		17.63	0.00	70,594,000.00	20,000	20,083.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.50040		3.50040		3.54680	3.54680		17.75	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.33160		1.33160		1.35330	1.35330			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.29250		1.29250		1.31410	1.31410			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.25970		1.25970		1.28040	1.28040			0.00	0.00	0	0.00
Total for Derivatives :												51,503,861,687.85	761,126	3,341,007.00
Grand Total:												51,503,861,687.85	761,126	3,341,007.00