



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: 28/02/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 28/02/2017	Any day expiry	13.04550	13.04550	12.92080	12.92080			22.20	0.00	83,929,391.00	6,454	0.00	
\$ / R	On 01/03/2017	Any day expiry	13.04770	13.04770	12.92080	12.92080			22.54	0.00	0.00	0	0.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	13.07050	13.07050	12.94570	12.94570			15.71	0.00	758,624,890.50	58,041	429,918.00	
\$ / R	On 13/03/2017	Foreign Exchange Future	12.20	Put	3.50250	0.00350	7.47450	0.00747	3.503	18.11	0.02	0.00	0	250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.50	Put	13.12800	0.01313	28.86380	0.02886	13.128	16.37	0.07	0.00	0	2,250.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.65	Put	28.59400	0.02859	56.29770	0.05630	28.594	16.19	0.14	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.75	Put	45.54310	0.04554	83.59240	0.08359	45.543	16.07	0.20	0.00	0	13,791.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.92	Put	91.43680	0.09144	150.23200	0.15023	91.437	15.87	0.34	0.00	0	5,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	12.99	Put	117.87340	0.11787	187.74250	0.18774	117.873	15.78	0.41	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.00	Put	122.04370	0.12204	193.70170	0.19370	122.044	15.77	0.42	248,731.08	45	95,747.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.03	Put	135.15930	0.13516	212.13290	0.21213	135.159	15.73	0.45	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.04	Put	139.73500	0.13973	218.45650	0.21846	139.735	15.72	0.46	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.10	Put	171.96370	0.17196	258.20630	0.25821	171.964	15.91	0.52	0.00	0	4,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.15	Put	202.00490	0.20200	293.55020	0.29355	202.005	16.12	0.57	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.20	Put	234.39140	0.23439	330.72980	0.33073	234.391	16.33	0.62	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.25	Call	89.45160	0.08945	65.27190	0.06527	89.452	16.53	0.34	0.00	0	13,791.00

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	13.25	Put	268.95160	0.26895	369.57190	0.36957	268.952	16.53	0.66	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.26	Put	276.10860	0.27611	377.52450	0.37752	276.109	16.57	0.67	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.30	Call	76.00470	0.07600	55.60590	0.05561	76.005	16.74	0.30	0.00	0	44,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.65	Call	22.49250	0.02249	17.69930	0.01770	22.493	18.18	0.11	0.00	0	2,400.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.70	Call	18.76040	0.01876	15.31950	0.01532	18.760	18.39	0.09	0.00	0	1,603.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.90	Call	10.48280	0.01048	8.77200	0.00877	10.483	19.80	0.05	0.00	0	3,700.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.92	Call	9.91270	0.00991	8.31200	0.00831	9.913	19.94	0.05	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	13.99	Call	8.17870	0.00818	6.90350	0.00690	8.179	20.44	0.04	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Call	7.96070	0.00796	6.72540	0.00673	7.961	20.51	0.04	0.00	0	621.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.00	Put	937.46070	0.93746	1,061.02540	1.06103	937.461	20.51	0.96	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.10	Put	1,035.61290	1.03561	1,159.50420	1.15950	1,035.613	21.22	0.97	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.21	Call	4.63160	0.00463	3.96830	0.00397	4.632	22.00	0.02	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Call	3.72840	0.00373	3.20850	0.00321	3.728	22.63	0.02	0.00	0	200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.30	Put	1,233.22840	1.23323	1,357.50850	1.35751	1,233.228	22.63	0.98	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Call	2.93030	0.00293	2.55860	0.00256	2.930	23.31	0.01	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.40	Put	1,332.43030	1.33243	1,456.85860	1.45686	1,332.430	23.31	0.99	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Put	1,372.15760	1.37216	1,496.64330	1.49664	1,372.158	23.56	0.99	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.44	Call	2.65760	0.00266	2.34330	0.00234	2.658	23.56	0.01	0.00	0	100.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.50	Call	2.30210	0.00230	2.05980	0.00206	2.302	23.95	0.01	0.00	0	25,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.51	Call	2.24840	0.00225	2.01660	0.00202	2.248	24.01	0.01	0.00	0	3,760.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.62	Call	1.74550	0.00175	1.60750	0.00161	1.746	24.72	0.01	0.00	0	2,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.88	Call	1.00360	0.00100	0.98200	0.00098	1.004	26.39	0.01	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.91	Call	0.94530	0.00095	0.93120	0.00093	0.945	26.58	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	14.96	Call	0.85710	0.00086	0.85380	0.00085	0.857	26.90	0.00	0.00	0	3,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.00	Call	0.79370	0.00079	0.79760	0.00080	0.794	27.15	0.00	0.00	0	1,206.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.10	Call	0.65890	0.00066	0.67670	0.00068	0.659	27.80	0.00	0.00	0	7,300.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.23	Put	2,160.02380	2.16002	2,284.85290	2.28485	2,160.024	28.63	1.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.36	Put	2,289.92210	2.28992	2,414.75750	2.41476	2,289.922	29.46	1.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.48	Call	0.34990	0.00035	0.38810	0.00039	0.350	30.23	0.00	0.00	0	30,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.50	Call	0.33950	0.00034	0.37800	0.00038	0.340	30.36	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.70	Put	2,629.76280	2.62976	2,754.59430	2.75459	2,629.763	31.72	1.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.74	Put	2,669.75510	2.66976	2,794.58080	2.79458	2,669.755	32.04	1.00	0.00	0	3,200.00
\$ / R	On 13/03/2017	Foreign Exchange Future	15.80	Call	0.24450	0.00024	0.26210	0.00026	0.244	32.53	0.00	0.00	0	180.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.21520	0.00022	0.21160	0.00021	0.215	34.13	0.00	0.00	0	11,320.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.22	Call	0.19160	0.00019	0.17140	0.00017	0.192	35.90	0.00	0.00	0	29,152.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.50	Call	0.17040	0.00017	0.13560	0.00014	0.170	38.14	0.00	0.00	0	1,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	16.75	Put	3,679.65740	3.67966	3,804.41330	3.80441	3,679.657	40.15	1.00	0.00	0	1,800.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.00	Call	0.13040	0.00013	0.06830	0.00007	0.130	41.76	0.00	0.00	0	18,186.00
\$ / R	On 13/03/2017	Foreign Exchange Future	17.31	Call	0.05340	0.00005	0.02680	0.00003	0.053	41.76	0.00	0.00	0	46,000.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.43	Call	0.00170	0.00000	0.00070	0.00000	0.002	41.76	0.00	0.00	0	90.00
\$ / R	On 13/03/2017	Foreign Exchange Future	18.44	Call	0.00160	0.00000	0.00070	0.00000	0.002	41.76	0.00	0.00	0	7,160.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	0.00020	0.00000	0.00010	0.00000	0.000	41.76	0.00	0.00	0	6,370.00
\$ / R	On 13/03/2017	Foreign Exchange Future	19.38	Call	0.00010	0.00000	0.00000	0.00000	0.000	41.76	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	41.76	0.00	0.00	0	1,800.00

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 16/03/2017	Any day expiry										
					13.07730	13.07730	12.95020	12.95020		16.12	0.00	0.00	0	0.00
\$ / R	13.92	Call	On 16/03/2017	Any day expiry	17.11560	0.01712	13.18050	0.01318	17.116	20.06	0.07	0.00	0	20,000.00
\$ / R			On 17/03/2017	Any day expiry	13.07950	13.07950	12.95250	12.95250		16.45	0.00	10,298,262.80	788	3,634.00
\$ / R	12.75	Put	On 17/03/2017	Any day expiry	54.76970	0.05477	99.91640	0.09992	54.770	15.42	0.22	0.00	0	15,000.00
\$ / R	13.05	Put	On 17/03/2017	Any day expiry	168.97200	0.16897	246.72680	0.24673	168.972	16.30	0.47	0.00	0	25,000.00
\$ / R	13.75	Call	On 17/03/2017	Any day expiry	30.92580	0.03093	23.43990	0.02344	30.926	19.23	0.12	0.00	0	15,000.00
\$ / R			On 29/03/2017	Any day expiry	13.10680	13.10680	12.98180	12.98180		16.44	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/03/2017	Any day expiry	510.01210	0.51001	608.73990	0.60874	510.012	17.98	0.71	0.00	0	60.00
\$ / R	15.44	Call	On 29/03/2017	Any day expiry	1.70680	0.00171	1.45730	0.00146	1.707	23.01	0.01	0.00	0	60.00
\$ / R			On 31/03/2017	Any day expiry	13.11130	13.11130	12.98640	12.98640		16.53	0.00	143,340,484.50	10,968	3,860.00
\$ / R			On 11/04/2017	Any day expiry	13.13670	13.13670	13.01160	13.01160		16.53	0.00	0.00	0	40.00
\$ / R			On 12/04/2017	Any day expiry	13.13900	13.13900	13.01390	13.01390		16.53	0.00	0.00	0	0.00
\$ / R	13.66	Call	On 12/04/2017	Any day expiry	136.19740	0.13620	110.00850	0.11001	136.197	18.21	0.28	0.00	0	1,269.00
\$ / R	13.78	Call	On 12/04/2017	Any day expiry	113.50240	0.11350	90.86120	0.09086	113.502	18.61	0.24	0.00	0	2,000.00
\$ / R	13.95	Put	On 12/04/2017	Any day expiry	898.02530	0.89803	1,005.38310	1.00538	898.025	19.11	0.81	0.00	0	1,000.00
\$ / R	17.02	Call	On 12/04/2017	Any day expiry	1.88170	0.00188	1.71120	0.00171	1.882	28.55	0.00	0.00	0	1,000.00
\$ / R			On 13/04/2017	Any day expiry	13.14130	13.14130	13.01630	13.01630		16.56	0.00	0.00	0	697.00
\$ / R			On 18/04/2017	Any day expiry	13.15290	13.15290	13.02780	13.02780		16.40	0.00	0.00	0	1,450.00
\$ / R			On 21/04/2017	Any day expiry	13.15990	13.15990	13.03480	13.03480		16.46	0.00	0.00	0	70.00
\$ / R			On 25/04/2017	Any day expiry	13.16920	13.16920	13.04400	13.04400		16.38	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 25/04/2017	Any day expiry	552.18880	0.55219	640.70390	0.64070	552.189	17.43	0.63	0.00	0	60.00
\$ / R	13.80	Put	On 25/04/2017	Any day expiry	780.70330	0.78070	879.81690	0.87982	780.703	18.33	0.73	0.00	0	1,000.00
\$ / R	14.10	Put	On 25/04/2017	Any day expiry	1,031.28580	1.03129	1,138.65700	1.13866	1,031.286	19.14	0.81	0.00	0	1,000.00
\$ / R	15.06	Call	On 25/04/2017	Any day expiry	26.47010	0.02647	21.38070	0.02138	26.470	21.25	0.06	0.00	0	1,000.00
\$ / R	15.69	Call	On 25/04/2017	Any day expiry	10.97800	0.01098	8.90660	0.00891	10.978	22.45	0.03	0.00	0	60.00
\$ / R	16.67	Call	On 25/04/2017	Any day expiry	2.96830	0.00297	2.42980	0.00243	2.968	24.24	0.01	0.00	0	1,000.00
\$ / R			On 28/04/2017	Any day expiry	13.17610	13.17610	13.05090	13.05090		16.54	0.00	1,540,176.30	117	2,083.00
\$ / R			On 04/05/2017	Any day expiry	13.19000	13.19000	13.06480	13.06480		16.55	0.00	0.00	0	0.00
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	213.73060	0.21373	180.85930	0.18086	213.731	17.83	0.34	0.00	0	1,500.00
\$ / R			On 11/05/2017	Any day expiry	13.20620	13.20620	13.08090	13.08090		16.62	0.00	0.00	0	70.00
\$ / R			On 26/05/2017	Any day expiry	13.24090	13.24090	13.11530	13.11530		16.84	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	595.88720	0.59589	679.79770	0.67980	595.887	17.46	0.57	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	31.49410	0.03149	24.17260	0.02417	31.494	22.90	0.05	0.00	0	60.00
\$ / R			On 19/06/2017	Foreign Exchange Future	13.29690	13.29690	13.17100	13.17100		16.86	0.00	80,060,634.90	6,021	251,658.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	218.68280	0.21868	264.37780	0.26438	218.683	15.84	0.29	0.00	0	17,600.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	252.68650	0.25269	302.22540	0.30223	252.687	16.00	0.32	0.00	0	4,000.00
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	338.84670	0.33885	396.80380	0.39680	338.847	16.34	0.38	0.00	0	69,520.00
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	455.55190	0.45555	405.53970	0.40554	455.552	17.06	0.49	0.00	0	4,000.00
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	414.96000	0.41496	368.95460	0.36895	414.960	17.31	0.46	0.00	0	3,000.00
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	746.12660	0.74613	832.34370	0.83234	746.127	17.74	0.60	0.00	0	250.00
\$ / R	13.83	Put	On 19/06/2017	Foreign Exchange Future	846.51110	0.84651	936.94300	0.93694	846.511	18.06	0.63	0.00	0	2,280.00
\$ / R	13.87	Put	On 19/06/2017	Foreign Exchange Future	876.04880	0.87605	967.65090	0.96765	876.049	18.15	0.64	0.00	0	30,000.00
\$ / R	14.00	Put	On 19/06/2017	Foreign Exchange Future	974.45970	0.97446	1,069.66560	1.06967	974.460	18.44	0.68	0.00	0	69,000.00
\$ / R	14.00	Call	On 19/06/2017	Foreign Exchange Future	271.35970	0.27136	240.66560	0.24067	271.360	18.44	0.32	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,060.40150	1.06040	1,158.42620	1.15843	1,060.401	18.68	0.70	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,076.27510	1.07628	1,174.78810	1.17479	1,076.275	18.73	0.70	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,116.27870	1.11628	1,215.97790	1.21598	1,116.279	18.84	0.71	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,156.72190	1.15672	1,257.56090	1.25756	1,156.722	18.95	0.72	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	218.09180	0.21809	193.69000	0.19369	218.092	19.02	0.27	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,238.85510	1.23886	1,341.83660	1.34184	1,238.855	19.18	0.74	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	178.86300	0.17886	158.76820	0.15877	178.863	19.56	0.23	0.00	0	40,700.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,722.23220	1.72223	1,832.83750	1.83284	1,722.232	20.34	0.83	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	117.73320	0.11773	103.81590	0.10382	117.733	20.54	0.16	0.00	0	3,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	103.92160	0.10392	91.68460	0.09168	103.922	20.82	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	84.70680	0.08471	74.82440	0.07482	84.707	21.29	0.12	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	78.16170	0.07816	69.08390	0.06908	78.162	21.47	0.11	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,281.26170	2.28126	2,398.08390	2.39808	2,281.262	21.47	0.89	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	62.68240	0.06268	55.51140	0.05551	62.682	21.99	0.09	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,545.78240	2.54578	2,664.51140	2.66451	2,545.782	21.99	0.91	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	59.38220	0.05938	52.76270	0.05276	59.382	22.12	0.08	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	58.92750	0.05893	52.39210	0.05239	58.928	22.14	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	53.25030	0.05325	47.52380	0.04752	53.250	22.43	0.08	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	49.94430	0.04994	44.38910	0.04439	49.944	22.67	0.07	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	46.90620	0.04691	41.51080	0.04151	46.906	22.91	0.07	0.00	0	69,520.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	45.20150	0.04520	39.89780	0.03990	45.201	23.05	0.06	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	34.38260	0.03438	29.68390	0.02968	34.383	24.18	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	10.43240	0.01043	7.52970	0.00753	10.432	25.55	0.02	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	6.00620	0.00601	4.21910	0.00422	6.006	25.55	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	1.77140	0.00177	1.17280	0.00117	1.771	25.55	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.31800	13.31800	13.19200	13.19200		16.88	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	626.78700	0.62679	705.15120	0.70515	626.787	17.31	0.53	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	54.76710	0.05477	48.65680	0.04866	54.767	22.87	0.07	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.32270	13.32270	13.19660	13.19660		16.89	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry			13.35080	13.35080	13.22460	13.22460		16.95	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	946.47660	0.94648	1,036.60000	1.03660	946.477	18.19	0.63	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	23.42200	0.02342	18.98790	0.01899	23.422	25.29	0.03	0.00	0	1,000.00
\$ / R	On 21/07/2017	Any day expiry			13.37190	13.37190	13.24550	13.24550		16.95	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.38130	13.38130	13.25480	13.25480		17.01	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	474.38870	0.47439	537.06560	0.53707	474.389	16.66	0.43	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	299.10980	0.29911	269.45770	0.26946	299.110	18.83	0.31	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.38600	13.38600	13.25950	13.25950		17.02	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	648.41950	0.64842	723.11000	0.72311	648.419	17.22	0.51	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	72.92280	0.07292	67.91860	0.06792	72.923	22.93	0.09	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.39530	13.39530	13.26880	13.26880		16.99	0.00	30,304,233.60	2,274	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.42110	13.42110	13.29440	13.29440		16.99	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.46330	13.46330	13.33630	13.33630		17.01	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	667.64470	0.66764	738.76090	0.73876	667.645	17.10	0.48	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	95.87110	0.09587	89.64630	0.08965	95.871	23.12	0.10	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 18/09/2017	Foreign Exchange Future			13.50990	13.50990		13.38240	13.38240		17.04	0.00	5,133,762.00	380	18,875.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	414.01060	0.41401		467.89030	0.46789	414.011	16.20	0.35	0.00	0	3,099.00		
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	619.81270	0.61981		686.69710	0.68670	619.813	16.87	0.45	0.00	0	500.00		
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	687.55670	0.68756		630.28590	0.63029	687.557	17.04	0.53	0.00	0	5,480.00		
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	839.75070	0.83975		917.39110	0.91739	839.751	17.50	0.53	0.00	0	960.00		
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,160.62440	1.16062		1,250.14050	1.25014	1,160.624	18.32	0.62	0.00	0	110.00		
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,235.76890	1.23577		1,327.38780	1.32739	1,235.769	18.50	0.64	0.00	0	110.00		
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,351.36060	1.35136		1,445.93450	1.44593	1,351.361	18.78	0.66	0.00	0	150.00		
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	166.11750	0.16612		151.74770	0.15175	166.118	21.14	0.16	0.00	0	3,680.00		
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	137.79460	0.13779		127.68420	0.12768	137.795	21.86	0.13	0.00	0	960.00		
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	118.61020	0.11861		110.27280	0.11027	118.610	22.74	0.11	0.00	0	110.00		
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	110.62310	0.11062		103.01970	0.10302	110.623	23.18	0.11	0.00	0	650.00		
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	109.50570	0.10951		102.00310	0.10200	109.506	23.24	0.11	0.00	0	110.00		
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	68.34970	0.06835		59.93030	0.05993	68.350	24.38	0.07	0.00	0	3,099.00		
\$ / R			On 27/09/2017	Any day expiry			13.53070	13.53070		13.40310	13.40310		17.11	0.00	0.00	0	465.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	682.49620	0.68250		752.27650	0.75228	682.496	17.03	0.47	0.00	0	60.00		
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	114.44920	0.11445		108.17590	0.10818	114.449	23.30	0.11	0.00	0	60.00		
\$ / R			On 23/10/2017	Any day expiry			13.59110	13.59110		13.46290	13.46290		17.13	0.00	0.00	0	334.00
\$ / R			On 27/10/2017	Any day expiry			13.60040	13.60040		13.47210	13.47210		17.14	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	695.94250	0.69594		764.53920	0.76454	695.943	16.98	0.45	0.00	0	60.00		
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	133.86200	0.13386		127.46740	0.12747	133.862	23.59	0.11	0.00	0	60.00		
\$ / R			On 13/11/2017	Any day expiry			13.63980	13.63980		13.51120	13.51120		17.16	0.00	0.00	0	70.00
\$ / R			On 28/11/2017	Any day expiry			13.67460	13.67460		13.54570	13.54570		17.14	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	707.58120	0.70758		774.88670	0.77489	707.581	16.91	0.44	0.00	0	60.00		
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	155.35840	0.15536		142.24990	0.14225	155.358	23.74	0.12	0.00	0	60.00		
\$ / R			On 18/12/2017	Foreign Exchange Future			13.72080	13.72080		13.59150	13.59150		17.17	0.00	0.00	0	16,048.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	141.36310	0.14136		168.89800	0.16890	141.363	14.90	0.14	0.00	0	20,403.00		
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	194.55090	0.19455		226.63110	0.22663	194.551	15.30	0.18	0.00	0	18,000.00		
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	279.62860	0.27963		315.19540	0.31520	279.629	15.69	0.23	0.00	0	2,600.00		
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	460.06840	0.46007		512.88370	0.51288	460.068	16.08	0.33	0.00	0	2,580.00		
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	515.74880	0.51575		572.06920	0.57207	515.749	16.27	0.35	0.00	0	40,000.00		
\$ / R	13.23	Put	On 18/12/2017	Foreign Exchange Future	569.71970	0.56972		629.19750	0.62920	569.720	16.44	0.37	0.00	0	20,403.00		
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	631.71080	0.63171		694.55890	0.69456	631.711	16.63	0.40	0.00	0	52,000.00		
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	1,018.63840	1.01864		1,097.62060	1.09762	1,018.638	17.62	0.52	0.00	0	33,000.00		
\$ / R	14.09	Put	On 18/12/2017	Foreign Exchange Future	1,078.33790	1.07834		1,159.31030	1.15931	1,078.338	17.75	0.53	0.00	0	16,000.00		
\$ / R	14.15	Put	On 18/12/2017	Foreign Exchange Future	1,118.89280	1.11889		1,201.15380	1.20115	1,118.893	17.84	0.54	0.00	0	16,000.00		
\$ / R	14.18	Put	On 18/12/2017	Foreign Exchange Future	1,139.38620	1.13939		1,222.28290	1.22228	1,139.386	17.89	0.55	0.00	0	16,000.00		
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,367.07400	1.36707		1,456.68120	1.45668	1,367.074	18.38	0.60	0.00	0	2,055.00		
\$ / R	14.53	Put	On 18/12/2017	Foreign Exchange Future	1,389.26890	1.38927		1,479.41860	1.47942	1,389.269	18.43	0.60	0.00	0	22,000.00		
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	472.61610	0.47262		440.48870	0.44049	472.616	19.18	0.33	0.00	0	2,580.00		
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	448.29970	0.44830		417.35110	0.41735	448.300	19.35	0.32	0.00	0	40,000.00		
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	305.68180	0.30568		285.46600	0.28547	305.682	20.50	0.23	0.00	0	2,600.00		
\$ / R	16.24	Call	On 18/12/2017	Foreign Exchange Future	276.76210	0.27676		258.77240	0.25877	276.762	20.81	0.21	0.00	0	20,403.00		
\$ / R	16.55	Call	On 18/12/2017	Foreign Exchange Future	246.18770	0.24619		233.27640	0.23328	246.188	21.27	0.19	0.00	0	52,000.00		

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 18/12/2017	Foreign Exchange Future	16.82	Call	226.50080	0.22650	215.04430	0.21504	226.501	21.78	0.17	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	207.01400	0.20701	196.99100	0.19699	207.014	22.36	0.16	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	204.71430	0.20471	194.85860	0.19486	204.714	22.44	0.16	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	203.01950	0.20302	193.28690	0.19329	203.020	22.50	0.15	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	200.80180	0.20080	191.23030	0.19123	200.802	22.57	0.15	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	151.71290	0.15171	140.81170	0.14081	151.713	23.63	0.12	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.73010	13.73010	13.60070	13.60070		17.24	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	714.86090	0.71486	782.10470	0.78210	714.861	16.85	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	162.23340	0.16223	148.15570	0.14816	162.233	23.71	0.12	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.85230	13.85230	13.72200	13.72200		17.27	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.85700	13.85700	13.72660	13.72660		17.26	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.93070	13.93070	13.80000	13.80000		17.44	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	502.40050	0.50240	549.92280	0.54992	502.401	16.21	0.31	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	560.12990	0.56013	527.86200	0.52786	560.130	19.49	0.34	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.01600	14.01600	13.88520	13.88520		17.63	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,728.91300	1.72891	1,818.90330	1.81890	1,728.913	18.89	0.59	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	567.42830	0.56743	536.50100	0.53650	567.428	19.90	0.32	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.05280	14.05280	13.92210	13.92210		17.74	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.06200	14.06200	13.93130	13.93130		17.75	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.14040	14.14040	14.00960	14.00960		17.93	0.00	0.00	0	70.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	857.29480	0.85729	919.48810	0.91949	857.295	17.26	0.39	0.00	0	70,530.00
\$ / R	On 13/08/2018	Any day expiry			14.26940	14.26940	14.13850	14.13850		18.13	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.35000	14.35000	14.21910	14.21910		18.27	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.48130	14.48130	14.35030	14.35030		18.45	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.55270	14.55270	14.42170	14.42170		18.51	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.69320	14.69320	14.56220	14.56220		18.66	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.77110	14.77110	14.63990	14.63990		18.83	0.00	0.00	0	0.00
\$ / R MAXI	On 13/03/2017	Foreign Exchange Future			13.07050	13.07050	12.94570	12.94570		15.71	0.00	0.00	0	466.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.29690	13.29690	13.17100	13.17100		16.86	0.00	0.00	0	43.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.50990	13.50990	13.38240	13.38240		17.04	0.00	0.00	0	1.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.72080	13.72080	13.59150	13.59150		17.17	0.00	0.00	0	0.00
£ / R	On 28/02/2017	Any day expiry			16.22430	16.22430	16.05050	16.05050		26.42	0.00	778,766.40	48	0.00
£ / R	On 13/03/2017	Foreign Exchange Future			16.25860	16.25860	16.08420	16.08420		22.17	0.00	46,109,389.60	2,836	54,392.00
£ / R	On 13/03/2017	Foreign Exchange Future	19.00	Call	1.74960	0.00175	1.44670	0.00145	1.750	32.20	0.01	0.00	0	600.00
£ / R	On 13/03/2017	Foreign Exchange Future	21.00	Call	0.82640	0.00083	1.07960	0.00108	0.826	46.48	0.00	0.00	0	1,200.00
£ / R	On 31/03/2017	Any day expiry			16.31830	16.31830	16.14340	16.14340		20.78	0.00	0.00	0	270.00
£ / R	On 13/04/2017	Any day expiry			16.36130	16.36130	16.18620	16.18620		20.50	0.00	0.00	0	61.00
£ / R	On 25/04/2017	Any day expiry			16.40030	16.40030	16.22480	16.22480		20.13	0.00	0.00	0	204.00
£ / R	On 28/04/2017	Any day expiry			16.41000	16.41000	16.23450	16.23450		20.14	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.58260	16.58260	16.40600	16.40600		19.91	0.00	0.00	0	25,075.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.89230	16.89230	16.71270	16.71270		19.29	0.00	0.00	0	462.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.20810	17.20810	17.02430	17.02430		18.83	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		0.11670	0.11670		0.11540	0.11540		25.39	0.00	0.00	0	60.00
¥ / R	On 19/06/2017	Foreign Exchange Future		0.11927	0.11927		0.11796	0.11796		18.34	0.00	0.00	0	3,761.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.12174	0.12174		0.12041	0.12041		15.82	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12429	0.12429		0.12294	0.12294		15.47	0.00	0.00	0	0.00
€ / R	On 28/02/2017	Any day expiry		13.83490	13.83490		13.70040	13.70040		18.65	0.00	484,221.50	35	0.00
€ / R	On 13/03/2017	Foreign Exchange Future		13.86660	13.86660		13.73210	13.73210		14.44	0.00	50,959,755.00	3,675	75,522.00
€ / R	On 13/03/2017	Foreign Exchange Future	13.69	Put	81.26220	0.08126	141.08210	0.14108	81.262	14.82	0.32	0.00	0	1,000.00
€ / R	On 13/03/2017	Foreign Exchange Future	16.00	Call	0.31350	0.00031	0.33850	0.00034	0.314	25.60	0.00	0.00	0	680.00
€ / R	On 15/03/2017	Any day expiry		13.87240	13.87240		13.73780	13.73780		14.72	0.00	0.00	0	0.00
€ / R	On 31/03/2017	Any day expiry		13.92260	13.92260		13.78800	13.78800		15.15	0.00	0.00	0	9.00
€ / R	On 13/04/2017	Any day expiry		13.96340	13.96340		13.82840	13.82840		15.29	0.00	0.00	0	45.00
€ / R	On 19/06/2017	Foreign Exchange Future		14.17480	14.17480		14.03850	14.03850		15.78	0.00	164,725,350.80	11,621	90,605.00
€ / R	On 18/09/2017	Foreign Exchange Future		14.47240	14.47240		14.33330	14.33330		15.99	0.00	0.00	0	1,952.00
€ / R	On 18/12/2017	Foreign Exchange Future		14.77730	14.77730		14.63580	14.63580		16.22	0.00	2,659,914.00	180	15.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.08270	15.08270		14.93610	14.93610		16.43	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.28560	97.28560		97.06196	97.06196			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.33260	94.33260		94.10301	94.10301			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.10553	93.10553		92.87045	92.87045			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.26282	95.26282		95.02500	95.02500			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.01446	99.01446		98.77676	98.77676			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.60389	97.60389		97.36217	97.36217			0.00	0.00	0	0.00
1Y STND	On 16/03/2017	Interest Rate Swap		100.00298	100.00298		100.00298	100.00298			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60114	99.60114		99.60102	99.60102			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.60683	99.60683		99.60540	99.60540			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.83707	99.83707		99.83549	99.83549			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.84486	99.84486		99.84134	99.84134			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.86763	99.86763		99.86576	99.86576			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.12614	99.12614		99.12266	99.12266			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.74834	98.74834		98.74379	98.74379			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.77255	98.77255		98.76705	98.76705			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.24000	99.24000		99.23000	99.23000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.72227	99.72227		99.70687	99.70687			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.35758	97.35758		97.30577	97.30577			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.66240	96.66240		96.60709	96.60709			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.93846	95.93846		95.87641	95.87641			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.20377	96.20377		96.13229	96.13229			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.47019	98.47019		98.38912	98.38912			0.00	0.00	0	50.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.66803	98.66803		98.57739	98.57739			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	528.41600		528.41600		529.17400	529.17400			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	538.52600		538.52600		539.29800	539.29800			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	549.18200		549.18200		549.97300	549.97300			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	608.46600		608.46600		611.06800	611.06800			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	620.10700		620.10700		622.75900	622.75900			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	632.37800		632.37800		635.08700	635.08700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	551.75200		551.75200		554.30600	554.30600			0.00	0.00	0	598.00
ALBI	On 03/08/2017	Index Future	562.30800		562.30800		564.91100	564.91100			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	573.43500		573.43500		576.09400	576.09400			0.00	0.00	0	0.00
AU\$ / R	On 13/03/2017	Foreign Exchange Future	10.03420		10.03420		9.94070	9.94070		12.32	0.00	3,060,431.00	305	26,750.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.18690		10.18690		10.09250	10.09250		12.80	0.00	916,821.00	90	7,655.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.33360		10.33360		10.23810	10.23810		12.93	0.00	0.00	0	225.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.48090		10.48090		10.38340	10.38340		12.93	0.00	3,249,079.00	310	3.00
CAD/ R	On 13/03/2017	Foreign Exchange Future	9.89280		9.89280		9.88290	9.88290		13.66	0.00	0.00	0	0.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.07380		10.07380		10.06390	10.06390		14.21	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.24760		10.24760		10.23790	10.23790		14.25	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.42300		10.42300		10.41270	10.41270		13.83	0.00	0.00	0	0.00
CHF / R	On 13/03/2017	Foreign Exchange Future	13.02250		13.02250		12.87310	12.87310		15.69	0.00	0.00	0	1,356.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.32910		13.32910		13.17690	13.17690		16.49	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.62800		13.62800		13.47340	13.47340		16.75	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.93470		13.93470		13.77860	13.77860		17.00	0.00	0.00	0	0.00
CNH / R	On 13/03/2017	Foreign Exchange Future	1.90580		1.90580		1.88630	1.88630		15.05	0.00	0.00	0	10.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.92420		1.92420		1.90330	1.90330		15.60	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.94150		1.94150		1.91900	1.91900		15.85	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95740		1.95740		1.93410	1.93410		15.38	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.91510		1.91510		1.89510	1.89510		15.48	0.00	0.00	0	362.00
DKK / R	On 13/03/2017	Foreign Exchange Future	1.86970		1.86970		1.85140	1.85140		15.72	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.91260		1.91260		1.89410	1.89410		15.73	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

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
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 04/05/2017	Bond Future	10.56099	77.50396		10.49029	77.95225				0.00	155,007.92	2	9,466.00
ES33	On 03/08/2017	Bond Future	10.64328	78.98677		10.57023	79.44362				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.72332	76.75705		10.64773	77.22349				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	10.70703	81.22999		10.64137	81.70698				0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.78786	82.78400		10.72006	83.27010				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.86559	80.16053		10.79544	80.65694				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	549.55100	549.55100		552.11600	552.11600				0.00	0.00	0	396.00
GOVI	On 03/08/2017	GOVI	560.06600	560.06600		562.67900	562.67900				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	571.14800	571.14800		573.81700	573.81700				0.00	0.00	0	0.00
HK\$/R	On 13/03/2017	Foreign Exchange Future	1.68420	1.68420		1.66830	1.66830			16.49	0.00	0.00	0	15,930.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.71520	1.71520		1.69900	1.69900			16.33	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74400	1.74400		1.72740	1.72740			16.76	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77160	1.77160		1.75480	1.75480			16.49	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	129.31752	129.31752		129.31990	129.31990				0.00	0.00	0	2,414.00
I2025	On 03/08/2017	Bond Future	130.47323	130.47323		130.47557	130.47557				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	133.08336	133.08336		133.08681	133.08681				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	101.33215	101.33215		101.33408	101.33408				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	107.43238	107.43238		107.43456	107.43456				0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future	109.51015	109.51015		109.51217	109.51217				0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	110.61051	110.61051		110.61356	110.61356				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	133.89678	133.89678		134.68261	134.68261				0.00	14,326,955.46	107	20,533.00
I2038	On 03/08/2017	Bond Future	134.97277	134.97277		135.77395	135.77395				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 02/11/2017	Bond Future		137.67299	137.67299		138.49128	138.49128			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 04/05/2017	Bond Future		131.94124	131.94124		133.05786	133.05786			0.00	3,034,648.52	23	19,679.00
I2046	On 03/08/2017	Bond Future		134.49310	134.49310		135.63094	135.63094			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		135.57924	135.57924		136.74109	136.74109			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		143.78543	143.78543		143.12090	143.12090			0.00	0.00	0	24,054.00
I2050	On 03/08/2017	Bond Future		144.88730	144.88730		144.20996	144.20996			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		147.78592	147.78592		147.09578	147.09578			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		252.79900	252.79900		253.01900	253.01900			0.00	0.00	0	922.00
IGOV	On 03/08/2017	Index Future		257.68800	257.68800		257.91200	257.91200			0.00	0.00	0	412.00
IGOV	On 02/11/2017	Index Future		262.84200	262.84200		263.07300	263.07300			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		0.12660	0.12660		0.12490	0.12490			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12650	0.12650		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12650	0.12650		0.12440	0.12440			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12640	0.12640		0.12430	0.12430			0.00	0.00	0	0.00
NZ\$ / R	On 13/03/2017	Foreign Exchange Future		9.42310	9.42310		9.32900	9.32900		12.14	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.55960	9.55960		9.46490	9.46490		12.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.69080	9.69080		9.59510	9.59510		13.10	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.82120	9.82120		9.72450	9.72450		21.12	0.00	0.00	0	0.00
PULA / R	On 13/03/2017	Foreign Exchange Future		1.25760	1.25760		1.24750	1.24750			0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27210	1.27210		1.26160	1.26160			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28830	1.28830		1.27580	1.27580			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30320	1.30320		1.29040	1.29040			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			1.24390		1.24390		1.24240	1.24240			0.00	1,680,508.90	1,351	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24710		1.24710		1.24560	1.24560			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25040		1.25040		1.24890	1.24890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25420		1.25420		1.25260	1.25260			0.00	0.00	0	0.00
QUANTO € / \$	On 13/03/2017	Foreign Exchange Future			1.06090		1.06090		1.06070	1.06070			0.00	63,654.00	60	1,423.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06600		1.06600		1.06590	1.06590			0.00	0.00	0	12,701.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07120		1.07120		1.07110	1.07110			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.07700		1.07700		1.07680	1.07680			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.82474		114.69977		8.75313	115.19156		8.19	0.00	7,684,884.59	67	110,777.00
R186	On 04/05/2017	Bond Future	8.44	Call	587.34000		0.58734		743.37000	0.74337	587.340	8.08	0.25	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,191.44000		1.19144		1,443.73000	1.44373	1,191.440	8.17	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,235.81000		1.23581		1,076.98000	1.07698	1,235.810	8.30	0.42	0.00	0	500.00
R186	On 04/05/2017	Bond Future	9.20	Put	655.89000		0.65589		565.50000	0.56550	655.890	8.46	0.26	0.00	0	5,709.00
R186	On 03/08/2017	Bond Future			8.86865		111.59116		8.79406	112.09238		8.49	0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,552.51000		2.55251		2,307.77000	2.30777	2,552.510	8.55	0.50	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,264.61000		1.26461		1,119.25000	1.11925	1,264.610	8.85	0.30	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	1,003.84000		1.00384		884.05000	0.88405	1,003.840	8.94	0.25	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.90291		113.80005		8.82506	114.31202		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			301.57469		301.57469		301.92675	301.92675			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			300.45411		300.45411		300.81315	300.81315			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			306.46501		306.46501		306.83347	306.83347			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			248.26347		248.26347		248.26825	248.26825			0.00	28,798,562.52	116	33,775.00
R202	On 03/08/2017	Bond Future			249.37190		249.37190		249.37634	249.37634			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			254.36075		254.36075		254.36710	254.36710			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			8.32319		98.85692		8.28199	99.04101		5.90	0.00	0.00	0	18,983.00
R2023	On 03/08/2017	Bond Future			8.35157		100.74827		8.30808	100.93583		5.67	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.37275		98.81018		8.32655	99.00224		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			7.14946		101.55882		7.15595	101.55654		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		9.24902	92.91097		9.17785	93.40500			0.00	0.00	0	32,768.00
R2030	On 03/08/2017	Bond Future		9.30088	90.68179		9.22723	91.18529			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future		9.34046	92.47699		9.26424	92.99110			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		9.39307	91.79531		9.32200	92.32417		11.91	0.00	0.00	0	19,129.00
R2032	On 03/08/2017	Bond Future		9.44253	93.55149		9.36918	94.09044		11.85	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.48647	91.24414		9.41065	91.79443		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		9.52172	96.16759		9.44560	96.79064			0.00	0.00	0	7,906.00
R2035	On 03/08/2017	Bond Future		9.57098	98.00750		9.49251	98.64240			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.61705	95.44440		9.53605	96.09266			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		9.63086	92.36990		9.55990	92.94608		13.42	0.00	10,253,058.90	111	48,660.00
R2037	On 03/08/2017	Bond Future		9.68552	89.87996		9.61237	90.46711		14.00	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.72933	91.65933		9.65394	92.25878		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		7.52504	103.75267		7.56432	103.69354		1.26	0.00	0.00	0	29,025.00
R204	On 03/08/2017	Bond Future		7.48201	101.69726		7.52890	101.63697		1.27	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.35162	103.71024		7.40870	103.64954		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		9.63978	96.55423		9.57394	97.13106		14.06	0.00	10,620,965.30	110	9,195.00
R2040	On 03/08/2017	Bond Future		9.69293	93.89398		9.62510	94.48174		14.67	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.73549	95.75281		9.66562	96.35292		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		9.68405	93.46790		9.61823	94.04923		14.75	0.00	21,030,277.50	225	22,971.00
R2044	On 03/08/2017	Bond Future		9.73623	90.87374		9.66846	91.46611		15.40	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.77814	92.67280		9.70838	93.27762		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		9.67477	92.60175		9.60895	93.19721		15.32	0.00	0.00	0	67,322.00
R2048	On 03/08/2017	Bond Future		9.72141	94.37341		9.65371	94.98026		15.28	0.00	0.00	0	200.00
R2048	On 02/11/2017	Bond Future		9.76509	91.80186		9.69540	92.42134		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

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 04/05/2017	Bond Future			7.80644		100.94214		7.77443	101.01782		2.25	0.00	0.00	0	74,970.00
R207	On 03/08/2017	Bond Future			7.81682		99.23005		7.78118	99.30716		2.29	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,083.25000		1.08325		1,150.95000	1.15095	1,083.250	2.32	0.71	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.78388		101.19425		7.74349	101.27366		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			7.96142		96.71993		7.93537	96.80367		3.63	0.00	0.00	0	21,498.00
R208	On 03/08/2017	Bond Future			7.97634		98.57035		7.94827	98.65569		3.65	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.97262		97.11843		7.94196	97.20620		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			9.51509		72.26473		9.44418	72.74803		13.90	0.00	10,767,444.77	149	63,089.00
R209	On 04/05/2017	Bond Future	8.93	Call	373.19000		0.37319		480.18000	0.48018	373.190	13.57	0.17	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,405.38000		2.40538		2,149.43000	2.14943	2,405.380	13.81	0.61	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,338.39000		1.33839		1,181.31000	1.18131	1,338.390	14.03	0.42	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.56064		73.64727		9.48773	74.13981		13.93	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.60128		71.95415		9.52623	72.45698		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			188.30890		188.30890		188.31282	188.31282			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			191.95074		191.95074		191.95463	191.95463			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			193.35874		193.35874		193.36418	193.36418			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			149.41141		149.41141		149.41450	149.41450			0.00	0.00	0	3,258.00
R212	On 03/08/2017	Bond Future			150.25112		150.25112		150.25421	150.25421			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			153.25702		153.25702		153.26137	153.26137			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			9.28362		83.73963		9.21252	84.22017		11.61	0.00	0.00	0	44,651.00
R213	On 03/08/2017	Bond Future			9.32837		85.34171		9.25501	85.83145		11.60	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.36972		83.47930		9.29393	83.97928		11.57	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	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 04/05/2017	Bond Future	9.59309		72.43915		9.52729	72.90839		14.71	0.00	0.00	0	35,149.00
R214	On 03/08/2017	Bond Future	9.63730		73.82512		9.56969	74.30330		14.70	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.67856		71.98838		9.60901	72.47662		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	21,918.29000		21,918.29000		21,698.33000	21,698.33000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future	22,310.17000		22,310.17000		22,084.04000	22,084.04000			0.00	0.00	0	0.00
SGD / R	On 13/03/2017	Foreign Exchange Future	9.33800		9.33800		9.22390	9.22390		13.25	0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.50470		9.50470		9.38930	9.38930		13.80	0.00	0.00	0	0.00
TRY / R	On 13/03/2017	Foreign Exchange Future	3.59620		3.59620		3.58770	3.58770		15.17	0.00	0.00	0	21,300.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.56340		3.56340		3.55740	3.55740		16.48	0.00	0.00	0	0.00
ZMW / R	On 13/03/2017	Foreign Exchange Future	1.37090		1.37090		1.35280	1.35280			0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.34720		1.34720		1.32810	1.32810			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.33230		1.33230		1.30850	1.30850			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.30770		1.30770		1.28900	1.28900			0.00	0.00	0	0.00
Total for Derivatives :												1,494,840,263.36	106,509	3,546,268.00
Grand Total:												1,494,840,263.36	106,509	3,546,268.00