



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: 04/04/2017

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 04/04/2017	Any day expiry		13.62480	13.62480		13.49640	13.49640		31.00	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry		13.53330	13.53330		13.50570	13.50570		24.76	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	899.11580	0.89912	874.58140	0.87458	899.116	34.42	0.94	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	576.86970	0.57687	553.36980	0.55337	576.870	31.15	0.85	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	489.95730	0.48996	469.00620	0.46901	489.957	29.99	0.81	0.00	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	367.20580	0.36721	351.30710	0.35131	367.206	28.24	0.73	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	192.33440	0.19233	187.30780	0.18731	192.334	25.34	0.54	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	100.12080	0.10012	98.56840	0.09857	100.121	27.09	0.33	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	55.06560	0.05507	49.15660	0.04916	55.066	30.01	0.19	0.00	0	1,000.00
\$ / R	On 11/04/2017	Any day expiry		13.53560	13.53560		13.50800	13.50800		24.98	0.00	0.00	0	10.00
\$ / R	On 12/04/2017	Any day expiry		13.53790	13.53790		13.51030	13.51030		24.47	0.00	0.00	0	0.00
\$ / R	On 12/04/2017	Any day expiry	13.66	Call	144.82730	0.14483	143.53600	0.14354	144.827	24.90	0.41	14,530,956.90	2,538	1,269.00
\$ / R	On 12/04/2017	Any day expiry	13.78	Call	105.98690	0.10599	105.20990	0.10521	105.987	25.37	0.33	18,124,696.80	4,000	2,000.00
\$ / R	On 12/04/2017	Any day expiry	13.95	Put	478.30530	0.47831	505.27470	0.50527	478.305	26.04	0.78	0.00	0	1,000.00
\$ / R	On 12/04/2017	Any day expiry	17.02	Call	0.62780	0.00063	0.91430	0.00091	0.628	53.16	0.00	0.00	0	1,000.00
\$ / R	On 13/04/2017	Any day expiry		13.54020	13.54020		13.51260	13.51260		24.11	0.00	0.00	0	722.00

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 13/04/2017	Any day expiry	13.00	Call	590.97160	0.59097	568.21630	0.56822	590.972	27.05	0.84	0.00	0	20,000.00
\$ / R	On 13/04/2017	Any day expiry	13.50	Call	227.15720	0.22716	221.42780	0.22143	227.157	24.38	0.54	0.00	0	20,000.00
\$ / R	On 18/04/2017	Any day expiry			13.55200	13.55200	13.52450	13.52450		21.99	0.00	0.00	0	1,450.00
\$ / R	On 20/04/2017	Any day expiry			13.55670	13.55670	13.52920	13.52920		21.70	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry			13.55900	13.55900	13.53160	13.53160		21.59	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry			13.56610	13.56610	13.53870	13.53870		20.84	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry			13.56840	13.56840	13.54100	13.54100		20.78	0.00	0.00	0	20.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	581.88720	0.58189	555.45540	0.55546	581.887	19.59	0.80	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	234.68110	0.23468	251.21180	0.25121	234.681	20.66	0.45	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	416.13570	0.41614	439.40270	0.43940	416.136	21.81	0.62	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	641.66910	0.64167	668.66990	0.66867	641.669	23.04	0.75	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	18.33930	0.01834	16.33170	0.01633	18.339	26.27	0.05	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	9.38150	0.00938	8.50780	0.00851	9.381	30.49	0.03	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	5.51480	0.00551	5.01910	0.00502	5.515	37.87	0.01	0.00	0	1,000.00
\$ / R	On 28/04/2017	Any day expiry			13.57540	13.57540	13.54810	13.54810		20.54	0.00	0.00	0	2,057.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	640.56570	0.64057	610.31970	0.61032	640.566	18.87	0.82	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.58480	13.58480	13.55760	13.55760		20.19	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	31.26650	0.03127	28.83970	0.02884	31.267	20.37	0.09	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	312.57290	0.31257	297.93950	0.29794	312.573	20.01	0.52	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.58950	13.58950	13.56230	13.56230		20.14	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	137.50000	0.13750	0.00000	0.00000	137.500	18.59	0.29	100,345,262.50	25,000	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	287.27720	0.28728	272.76060	0.27276	287.277	20.33	0.48	0.00	0	1,500.00
\$ / R	On 11/05/2017	Any day expiry			13.60600	13.60600	13.57890	13.57890		19.44	0.00	0.00	0	70.00
\$ / R	On 26/05/2017	Any day expiry			13.64160	13.64160	13.61440	13.61440		18.53	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	307.05350	0.30705	327.62400	0.32762	307.053	18.29	0.43	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	30.66150	0.03066	25.95250	0.02595	30.662	25.58	0.06	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.65340	13.65340	13.62620	13.62620		18.42	0.00	0.00	0	40.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.69860	13.69860	13.67110	13.67110		18.37	0.00	10,797,113,232.60	788,191	765,294.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	20.28890	0.02029	16.85800	0.01686	20.289	19.39	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	24.49080	0.02449	20.48910	0.02049	24.491	18.11	0.05	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	26.78200	0.02678	22.48640	0.02249	26.782	17.53	0.06	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	30.79010	0.03079	26.00690	0.02601	30.790	16.65	0.07	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	50.65490	0.05065	49.47570	0.04948	50.655	16.25	0.10	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	1,121.64290	1.12164	1,094.30030	1.09430	1,121.643	16.44	0.86	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	83.77460	0.08377	84.65100	0.08465	83.775	16.52	0.15	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	1,032.15390	1.03215	1,006.20730	1.00621	1,032.154	16.58	0.84	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Put	93.55390	0.09355	95.10730	0.09511	93.554	16.58	0.16	113,976.29	50	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	101.94440	0.10194	104.09450	0.10409	101.944	16.63	0.18	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	125.22260	0.12522	129.05780	0.12906	125.223	16.75	0.21	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	908.88540	0.90889	885.59010	0.88559	908.885	16.78	0.79	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	850.54170	0.85054	829.05480	0.82905	850.542	16.88	0.76	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	151.94170	0.15194	157.95480	0.15795	151.942	16.88	0.24	98,980,219.87	30,301	48,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	676.27990	0.67628	657.26650	0.65727	676.280	17.45	0.67	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	260.09280	0.26009	0.00000	0.00000	260.093	17.52	0.34	7,825,513.40	1,638	1,638.00

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	13.34	Call	635.79500	0.63580	617.44970	0.61745	635.795	17.60	0.64	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	608.05210	0.60805	590.18770	0.59019	608.052	17.71	0.63	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	576.04260	0.57604	558.75640	0.55876	576.043	17.84	0.60	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	351.82250	0.35182	362.51830	0.36252	351.823	17.94	0.41	576,471.85	100	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	550.42250	0.55042	533.61830	0.53362	550.423	17.94	0.59	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	452.96410	0.45296	466.25980	0.46626	452.964	18.35	0.48	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	457.24930	0.45725	443.33600	0.44334	457.249	18.37	0.52	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	417.57080	0.41757	404.97550	0.40498	417.571	18.64	0.48	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	537.72400	0.53772	553.01470	0.55301	537.724	18.73	0.53	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	563.18330	0.56318	578.98520	0.57899	563.183	18.84	0.54	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	347.96340	0.34796	337.85670	0.33786	347.963	19.20	0.42	0.00	0	600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	649.36340	0.64936	666.75670	0.66676	649.363	19.20	0.58	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	335.48980	0.33549	0.00000	0.00000	335.490	19.31	0.41	211,357.58	37	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	726.13180	0.72613	744.78740	0.74479	726.132	19.50	0.61	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	740.44410	0.74044	759.31920	0.75932	740.444	19.56	0.62	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	776.68050	0.77668	796.09590	0.79610	776.681	19.69	0.63	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	813.54740	0.81355	833.48530	0.83349	813.547	19.83	0.65	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	277.06510	0.27707	269.70780	0.26971	277.065	19.89	0.35	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	274.55970	0.27456	267.30380	0.26730	274.560	19.91	0.35	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	889.07240	0.88907	910.00080	0.91000	889.072	20.11	0.67	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	220.75050	0.22075	215.67230	0.21567	220.750	20.56	0.29	962,574.37	240	99,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	176.05440	0.17605	173.04700	0.17305	176.054	21.21	0.24	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,346.78890	1.34679	1,372.23830	1.37224	1,346.789	21.58	0.79	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	141.02160	0.14102	139.63400	0.13963	141.022	21.87	0.20	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	120.50810	0.12051	120.80980	0.12081	120.508	22.05	0.17	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	90.22180	0.09022	94.99630	0.09500	90.222	22.20	0.13	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	1,881.56980	1.88157	1,915.23300	1.91523	1,881.570	22.26	0.88	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	80.16980	0.08017	86.33300	0.08633	80.170	22.26	0.12	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	57.22080	0.05722	66.20630	0.06621	57.221	22.42	0.09	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,138.62080	2.13862	2,175.10630	2.17511	2,138.621	22.42	0.91	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	52.52010	0.05252	61.99410	0.06199	52.520	22.46	0.09	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	51.87870	0.05188	61.41540	0.06142	51.879	22.46	0.08	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	43.63020	0.04363	53.90030	0.05390	43.630	22.54	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	38.50770	0.03851	49.14000	0.04914	38.508	22.60	0.06	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	33.95400	0.03395	44.82970	0.04483	33.954	22.66	0.06	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	31.47040	0.03147	42.44250	0.04244	31.470	22.70	0.05	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	27.41630	0.02742	31.29310	0.03129	27.416	24.95	0.04	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	29.01340	0.02901	13.06410	0.01306	29.013	33.12	0.04	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	18.29420	0.01829	7.41450	0.00741	18.294	33.12	0.02	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	6.59170	0.00659	2.10340	0.00210	6.592	33.12	0.01	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.72010	13.72010	13.69230	13.69230		18.39	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	369.33090	0.36933	375.09140	0.37509	369.331	17.99	0.41	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	53.57330	0.05357	55.95240	0.05595	53.573	23.76	0.08	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.72480	13.72480	13.69700	13.69700		18.40	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			
\$ / R			On 12/07/2017	Any day expiry			13.75340	13.75340		13.72530	13.72530		18.27	0.00	0.00	0	0.00
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	643.62650	0.64363	652.45010	0.65245	643.627	18.76	0.54	0.00	0	1,000.00			
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	29.86110	0.02986	19.67680	0.01968	29.861	28.03	0.04	0.00	0	1,000.00			
\$ / R			On 21/07/2017	Any day expiry	13.77470	13.77470	13.74650	13.74650		18.08	0.00	0.00	0	70.00			
\$ / R			On 25/07/2017	Any day expiry	13.78420	13.78420	13.75590	13.75590		18.09	0.00	0.00	0	0.00			
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	265.52480	0.26552	267.37990	0.26738	265.525	16.94	0.31	0.00	0	2,000.00			
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	374.28050	0.37428	359.70580	0.35971	374.281	19.25	0.39	0.00	0	2,000.00			
\$ / R			On 27/07/2017	Any day expiry	13.78900	13.78900	13.76060	13.76060		18.06	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	399.96060	0.39996	404.33400	0.40433	399.961	17.50	0.40	0.00	0	60.00			
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	75.71710	0.07572	75.60470	0.07560	75.717	23.50	0.09	0.00	0	60.00			
\$ / R			On 31/07/2017	Any day expiry	13.79850	13.79850	13.77010	13.77010		17.97	0.00	0.00	0	2,885.00			
\$ / R			On 11/08/2017	Any day expiry	13.82450	13.82450	13.79600	13.79600		17.81	0.00	0.00	0	70.00			
\$ / R			On 29/08/2017	Any day expiry	13.86730	13.86730	13.83850	13.83850		17.62	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	423.48550	0.42349	428.97750	0.42898	423.486	17.01	0.38	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	86.13800	0.08614	94.55960	0.09456	86.138	22.44	0.10	0.00	0	60.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	13.91470	13.91470	13.88560	13.88560		17.47	0.00	36,011,243.60	2,588	52,953.00			
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	68.62140	0.06862	63.71890	0.06372	68.621	16.95	0.09	740,742.57	600	7,202.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	110.71970	0.11072	110.94170	0.11094	110.720	15.52	0.14	0.00	0	1,125.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	178.44940	0.17845	179.62750	0.17963	178.449	15.85	0.20	0.00	0	3,000.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	1,151.15620	1.15116	1,124.10390	1.12410	1,151.156	16.07	0.75	0.00	0	7,202.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	236.45620	0.23646	238.50390	0.23850	236.456	16.07	0.25	0.00	0	3,099.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	283.51290	0.28351	286.28190	0.28628	283.513	16.23	0.28	0.00	0	90.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	389.26640	0.38927	395.06310	0.39506	389.266	16.63	0.35	0.00	0	3,500.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	850.22990	0.85023	827.82160	0.82782	850.230	16.80	0.63	0.00	0	5,730.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	568.74080	0.56874	577.87180	0.57787	568.741	17.23	0.44	0.00	0	960.00			
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	550.67840	0.55068	535.77190	0.53577	550.678	18.04	0.46	0.00	0	90.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	849.24250	0.84924	863.64780	0.86365	849.243	18.08	0.55	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	916.83550	0.91684	932.26950	0.93227	916.836	18.27	0.57	0.00	0	110.00			
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	508.40910	0.50841	494.84420	0.49484	508.409	18.29	0.43	0.00	0	3,000.00			
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,021.98950	1.02199	1,038.91820	1.03892	1,021.989	18.55	0.60	0.00	0	150.00			
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	458.23520	0.45824	446.35210	0.44635	458.235	18.61	0.40	0.00	0	7,202.00			
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	444.51230	0.44451	433.10610	0.43311	444.512	18.71	0.39	0.00	0	1,125.00			
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	341.28620	0.34129	333.75930	0.33376	341.286	19.62	0.31	2,577,984.57	600	600.00			
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	188.62740	0.18863	186.80640	0.18681	188.627	21.26	0.18	0.00	0	3,680.00			
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	149.42860	0.14943	149.36380	0.14936	149.429	21.85	0.15	0.00	0	960.00			
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	117.98390	0.11798	121.31190	0.12131	117.984	22.37	0.12	0.00	0	110.00			
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	103.26650	0.10327	110.12690	0.11013	103.266	22.53	0.11	0.00	0	650.00			
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	101.22490	0.10122	108.56860	0.10857	101.225	22.55	0.11	0.00	0	110.00			
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	53.40320	0.05340	70.94430	0.07094	53.403	23.30	0.06	0.00	0	3,099.00			
\$ / R			On 27/09/2017	Any day expiry	13.93610	13.93610	13.90680	13.90680		17.47	0.00	0.00	0	415.00			
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	440.44100	0.44044	447.62260	0.44762	440.441	16.71	0.37	0.00	0	60.00			
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	104.76250	0.10476	112.63890	0.11264	104.763	22.49	0.11	0.00	0	60.00			
\$ / R			On 28/09/2017	Any day expiry	13.93840	13.93840	13.90920	13.90920		17.46	0.00	0.00	0	0.00			
\$ / R			On 23/10/2017	Any day expiry	13.99740	13.99740	13.96800	13.96800		17.34	0.00	0.00	0	334.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 27/10/2017	Any day expiry										
\$ / R			On 27/10/2017	Any day expiry	14.00680	14.00680	13.97740	13.97740		17.34	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	457.85040	0.45785	465.91980	0.46592	457.850	16.55	0.36	0.00	0	60.00
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	123.71130	0.12371	132.17240	0.13217	123.711	22.69	0.11	0.00	0	60.00
\$ / R			On 13/11/2017	Any day expiry	14.04680	14.04680	14.01730	14.01730		17.31	0.00	0.00	0	70.00
\$ / R			On 28/11/2017	Any day expiry	14.08210	14.08210	14.05260	14.05260		17.30	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	472.19290	0.47219	480.87710	0.48088	472.193	16.37	0.35	0.00	0	60.00
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	143.79280	0.14379	153.88820	0.15389	143.793	22.73	0.12	0.00	0	60.00
\$ / R			On 18/12/2017	Foreign Exchange Future	14.12910	14.12910	14.09960	14.09960		17.28	0.00	610,574,927.40	43,214	93,953.00
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	75.19190	0.07519	68.20760	0.06821	75.192	16.44	0.08	0.00	0	500.00
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	100.34660	0.10035	94.03590	0.09404	100.347	16.24	0.10	0.00	0	400.00
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	126.47030	0.12647	121.29440	0.12129	126.470	16.07	0.13	0.00	0	18,000.00
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	154.61830	0.15462	150.97910	0.15098	154.618	15.93	0.15	0.00	0	114,600.00
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	171.32750	0.17133	168.70530	0.16871	171.328	15.85	0.16	0.00	0	2,600.00
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	199.04810	0.19905	198.22820	0.19823	199.048	15.73	0.18	0.00	0	1,900.00
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	292.01740	0.29202	295.94250	0.29594	292.017	15.85	0.24	0.00	0	2,580.00
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	331.76210	0.33176	336.37050	0.33637	331.762	15.94	0.27	0.00	0	40,000.00
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	416.96660	0.41697	422.99350	0.42299	416.967	16.13	0.31	0.00	0	52,000.00
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	437.06790	0.43707	443.42310	0.44342	437.068	16.17	0.32	0.00	0	114,600.00
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	1,109.68070	1.10968	1,089.04660	1.08905	1,109.681	16.28	0.66	0.00	0	500.00
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	740.61870	0.74062	754.50840	0.75451	740.619	17.05	0.45	0.00	0	33,000.00
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,052.81680	1.05282	1,071.44870	1.07145	1,052.817	17.82	0.54	0.00	0	2,055.00
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	537.84960	0.53785	531.21420	0.53121	537.850	18.60	0.38	0.00	0	3,580.00
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	511.35970	0.51136	505.47110	0.50547	511.360	18.78	0.36	9,795,258.48	1,900	1,900.00
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	509.03110	0.50903	503.20990	0.50321	509.031	18.80	0.36	0.00	0	40,000.00
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	340.25800	0.34026	339.10500	0.33910	340.258	20.09	0.26	0.00	0	117,200.00
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	207.85770	0.20786	213.45450	0.21345	207.858	21.56	0.17	0.00	0	34,000.00
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	204.68580	0.20469	210.63650	0.21064	204.686	21.62	0.16	0.00	0	16,000.00
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	202.34690	0.20235	208.56410	0.20856	202.347	21.67	0.16	0.00	0	16,000.00
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	199.28840	0.19929	205.84990	0.20585	199.288	21.73	0.16	0.00	0	33,000.00
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	148.55690	0.14856	160.82760	0.16083	148.557	22.96	0.12	0.00	0	2,055.00
\$ / R			On 22/12/2017	Any day expiry	14.13850	14.13850	14.10900	14.10900		17.27	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	482.91760	0.48292	491.81920	0.49182	482.918	16.28	0.34	0.00	0	60.00
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	155.80130	0.15580	167.75420	0.16775	155.801	22.89	0.12	0.00	0	60.00
\$ / R			On 13/02/2018	Any day expiry	14.26290	14.26290	14.23360	14.23360		17.19	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry	14.26760	14.26760	14.23830	14.23830		17.18	0.00	0.00	0	0.00
\$ / R			On 19/03/2018	Foreign Exchange Future	14.34260	14.34260	14.31350	14.31350		17.19	0.00	3,011,946.00	210	280.00
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	332.79610	0.33280	337.53810	0.33754	332.796	15.75	0.24	0.00	0	3,867.00
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	615.92750	0.61593	613.08390	0.61308	615.928	18.69	0.37	0.00	0	3,867.00
\$ / R			On 25/04/2018	Any day expiry	14.43300	14.43300	14.40180	14.40180		17.32	0.00	0.00	0	0.00
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,392.44510	1.39245	1,416.25910	1.41626	1,392.445	18.01	0.55	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	617.15230	0.61715	615.39670	0.61540	617.152	19.07	0.36	0.00	0	2,000.00
\$ / R			On 11/05/2018	Any day expiry	14.47370	14.47370	14.44040	14.44040		17.38	0.00	0.00	0	70.00
\$ / R			On 15/05/2018	Any day expiry	14.48380	14.48380	14.45010	14.45010		17.44	0.00	0.00	0	0.00
\$ / R			On 18/06/2018	Foreign Exchange Future	14.57010	14.57010	14.53230	14.53230		17.56	0.00	0.00	0	3,115.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	54.10700	0.05411	46.49370	0.04649	54.107	16.16	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	391.32020	0.39132	395.77510	0.39578	391.320	16.03	0.24	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	618.41880	0.61842	629.26910	0.62927	618.419	16.48	0.32	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	616.42900	0.61643	614.23280	0.61423	616.429	19.68	0.33	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry	14.71220		14.71220		14.66770	14.66770		17.80	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.80100		14.80100		14.75230	14.75230		17.93	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry	14.94570		14.94570		14.89000	14.89000		18.10	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.02430		15.02430		14.96500	14.96500		18.15	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry	15.17910		15.17910		15.11240	15.11240		18.29	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.26290		15.26290		15.19220	15.19220		18.36	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future	13.69860		13.69860		13.67110	13.67110		18.37	0.00	136,986.00	10	507.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future	13.91470		13.91470		13.88560	13.88560		17.47	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future	14.12910		14.12910		14.09960	14.09960		17.28	0.00	353,227.50	25	40.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future	14.34260		14.34260		14.31350	14.31350		17.19	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future	14.57010		14.57010		14.53230	14.53230		17.56	0.00	0.00	0	47.00
£ / R	On 13/04/2017	Any day expiry	16.85910		16.85910		16.87980	16.87980		23.35	0.00	0.00	0	61.00
£ / R	On 24/04/2017	Any day expiry	16.88550		16.88550		16.90720	16.90720		20.40	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry	16.89760		16.89760		16.91940	16.91940		20.37	0.00	0.00	0	227.00
£ / R	On 28/04/2017	Any day expiry	16.90740		16.90740		16.92950	16.92950		20.21	0.00	0.00	0	97.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.08490		17.08490		17.10550	17.10550		18.51	0.00	43,686,089.30	2,557	57,270.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	882.15970	0.88216	890.98810	0.89099	882.160	17.67	0.68	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	419.16510	0.41917	422.24180	0.42224	419.165	19.20	0.41	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	125.78410	0.12578	125.95750	0.12596	125.784	21.52	0.15	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future	17.39770		17.39770		17.41690	17.41690		17.64	0.00	34,795.40	2	1,788.00
£ / R	On 18/12/2017	Foreign Exchange Future	17.71420		17.71420		17.73390	17.73390		16.65	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future	0.12431		0.12431		0.12353	0.12353		21.60	0.00	0.00	0	3,804.00
¥ / R	On 18/09/2017	Foreign Exchange Future	0.12680		0.12680		0.12599	0.12599		19.13	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future	0.12936		0.12936		0.12854	0.12854		16.96	0.00	0.00	0	0.00
€ / R	On 13/04/2017	Any day expiry	14.43800		14.43800		14.40960	14.40960		22.51	0.00	0.00	0	45.00
€ / R	On 28/04/2017	Any day expiry	14.45740		14.45740		14.43070	14.43070		19.08	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future	14.65340		14.65340		14.62520	14.62520		16.88	0.00	39,945,168.40	2,726	110,734.00
€ / R	On 18/09/2017	Foreign Exchange Future	14.95430		14.95430		14.92460	14.92460		16.21	0.00	7,955,687.60	532	7,805.00
€ / R	On 18/12/2017	Foreign Exchange Future	15.26230		15.26230		15.23150	15.23150		16.05	0.00	0.00	0	749.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	271.43570	0.27144	280.03130	0.28003	271.436	15.04	0.23	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	477.07620	0.47708	478.96060	0.47896	477.076	17.63	0.34	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.57640		15.57640		15.54590	15.54590		16.00	0.00	0.00	0	916.00
10Y STND	On 17/12/2025	Interest Rate Swap	97.73446		97.73446		97.95446	97.95446			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	94.81347		94.81347		95.05449	95.05449			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	93.61979		93.61979		93.86351	93.86351			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
10Y STND	On 21/09/2026	Interest Rate Swap	95.77504	95.77504	95.77504	96.00573	96.00573				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	99.51234	99.51234	99.51234	99.72440	99.72440				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	98.15453	98.15453	98.15453	98.35690	98.35690				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	100.20296	100.20296	100.20296	100.40138	100.40138				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60707	99.60707	99.60707	99.60707	99.60707				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.62717	99.62717	99.62717	99.62492	99.62492				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.87565	99.87565	99.87565	99.87161	99.87161				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.89338	99.89338	99.89338	99.88737	99.88737				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	100.15556	100.15556	100.15556	100.14840	100.14840				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.90218	99.90218	99.90218	99.89814	99.89814				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.17554	99.17554	99.17554	99.16979	99.16979				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.84135	98.84135	98.84135	98.83365	98.83365				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.89286	98.89286	98.89286	98.88560	98.88560				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.38000	99.38000	99.38000	99.38000	99.38000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.89311	99.89311	99.89311	99.87971	99.87971				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.41178	100.41178	100.41178	100.39854	100.39854				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.68365	97.68365	97.68365	97.70732	97.70732				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.02097	97.02097	97.02097	97.04726	97.04726				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.32934	96.32934	96.32934	96.35842	96.35842				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.60825	96.60825	96.60825	96.64062	96.64062				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.86707	98.86707	98.86707	98.90349	98.90349				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.08066	99.08066	99.08066	99.12376	99.12376				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.33282	100.33282	100.33282	100.39274	100.39274				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	529.22000	529.22000	529.22000	527.40600	527.40600				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	539.32000	539.32000	539.32000	537.47500	537.47500				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	549.88400	549.88400	549.88400	548.00000	548.00000				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	605.01300	605.01300	605.01300	602.79600	602.79600				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	616.56000	616.56000	616.56000	614.30400	614.30400				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	628.63700	628.63700	628.63700	626.33300	626.33300				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	547.80700	547.80700	547.80700	545.81100	545.81100				0.00	0.00	0	594.00
ALBI	On 03/08/2017	Index Future	558.26200	558.26200	558.26200	556.23200	556.23200				0.00	184,226,460.00	33	33.00
ALBI	On 02/11/2017	Index Future	569.19700	569.19700	569.19700	567.12300	567.12300				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.33800	10.33800	10.33800	10.37820	10.37820			14.94	0.00	12,054,108.00	1,166	30,012.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.48580	10.48580	10.48580	10.52590	10.52590			13.94	0.00	0.00	0	1,735.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.63500	10.63500	10.63500	10.67530	10.67530			13.40	0.00	0.00	0	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	10.20730	10.20730	10.20730	10.22120	10.22120			16.06	0.00	0.00	0	15.00

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
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.38280		10.38280		10.39580	10.39580		15.07	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.55870		10.55870		10.57250	10.57250		14.47	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.73770		13.73770		13.68840	13.68840		17.40	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.03760		14.03760		13.98640	13.98640		16.93	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.34450		14.34450		14.29350	14.29350		16.90	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.97990		1.97990		1.97790	1.97790		17.13	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.99740		1.99740		1.99550	1.99550		16.49	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.01540		2.01540		2.01330	2.01330		15.74	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry	1.97070		1.97070		1.96840	1.96840		18.70	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.97170		1.97170		1.96550	1.96550		16.85	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future	10.70097		76.62788		10.74746	76.34025			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future	10.78854		78.09039		10.83651	77.79785			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.87603		75.82764		10.92575	75.52872			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	10.85166		80.19612		10.89821	79.86820			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future	10.93777		81.72686		10.98580	81.39321			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.02292		79.06614		11.07269	78.72530			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	545.90300		545.90300		543.88000	543.88000			0.00	0.00	0	401.00
GOVI	On 03/08/2017	GOVI	556.32200		556.32200		554.26400	554.26400			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	567.21900		567.21900		565.11700	565.11700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.76540	1.76540		1.76190	1.76190		17.95	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.79540	1.79540		1.79170	1.79170		17.30	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.82440	1.82440		1.82060	1.82060		16.54	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		127.34695	127.34695		127.33975	127.33975			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		128.46626	128.46626		128.45990	128.45990			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		131.01293	131.01293		131.00545	131.00545			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		99.06132	99.06132		99.05579	99.05579			0.00	0.00	0	1,772.00
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		104.23472	104.23472		104.22883	104.22883			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		106.24287	106.24287		106.23783	106.23783			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		107.26776	107.26776		107.26173	107.26173			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		129.93193	129.93193		129.28445	129.28445			0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future		130.93418	130.93418		130.27527	130.27527			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		133.52976	133.52976		132.85670	132.85670			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		126.26672	126.26672		126.25970	126.25970			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future		128.69944	128.69944		128.69318	128.69318			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		129.65983	129.65983		129.65247	129.65247			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		136.01882	136.01882		135.08421	135.08421			0.00	0.00	0	24,114.00
I2050	On 03/08/2017	Bond Future		136.97455	136.97455		136.02282	136.02282			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		139.68982	139.68982		138.71833	138.71833			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		245.66100	245.66100		245.54900	245.54900			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		250.39400	250.39400		250.28100	250.28100			0.00	0.00	0	295.00
IGOV	On 02/11/2017	Index Future		255.35700	255.35700		255.24000	255.24000			0.00	0.00	0	0.00
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		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.32000	92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.31000	92.69000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.13100		0.13100		0.13080	0.13080			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.13080		0.13080		0.13050	0.13050			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13080		0.13080		0.13060	0.13060			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.53650		9.53650		9.54930	9.54930		15.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.66700		9.66700		9.67920	9.67920		14.08	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.79750		9.79750		9.80990	9.80990		13.87	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.28560		1.28560		1.29220	1.29220			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30080		1.30080		1.30910	1.30910			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31680		1.31680		1.32420	1.32420			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.24720		1.24720		1.25120	1.25120			0.00	0.00	0	4,068.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25030		1.25030		1.25430	1.25430			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25370		1.25370		1.25780	1.25780			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.06970		1.06970		1.06980	1.06980			0.00	0.00	0	32,879.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.07470		1.07470		1.07480	1.07480			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08020		1.08020		1.08030	1.08030			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.91889		114.05760		8.98035	113.64109		7.98	0.00	294,382,665.60	2,581	106,399.00
R186	On 04/05/2017	Bond Future	8.44	Call	131.51000		0.13151		99.39000	0.09939	131.510	7.96	0.11	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	477.40000		0.47740		380.80000	0.38080	477.400	8.10	0.29	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	1,004.61000		1.00461		1,232.55000	1.23255	1,004.610	8.24	0.47	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	972.95000		0.97295		1,196.76000	1.19676	972.950	8.25	0.46	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	393.77000		0.39377		519.59000	0.51959	393.770	8.40	0.24	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.96747		110.93178		9.03139	110.50808		8.25	0.00	0.00	0	9,133.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,577.87000		2.57787		2,825.26000	2.82526	2,577.870	8.46	0.55	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	1,177.18000		1.17718		1,325.49000	1.32549	1,177.180	8.76	0.32	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	904.30000		0.90430		1,026.90000	1.02690	904.300	8.85	0.26	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			9.00934		113.10522		9.07610	112.67237		8.09	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			296.25042		296.25042		296.23322	296.23322			0.00	0.00	0	1,063.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/08/2017	Bond Future		295.06292	295.06292		295.04780	295.04780			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future		300.91209	300.91209		300.89442	300.89442			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		241.56164	241.56164		243.10602	243.10602			0.00	0.00	0	33,327.00
R202	On 03/08/2017	Bond Future		242.55312	242.55312		244.12919	244.12919			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future		247.36153	247.36153		248.96685	248.96685			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future		8.30181	98.95240		8.38878	98.56475		5.70	0.00	0.00	0	19,766.00
R2023	On 03/08/2017	Bond Future		8.33005	100.84102		8.42172	100.44666		5.53	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future		8.35472	98.88507		8.45190	98.48221		4.99	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		7.38356	101.47693		7.39364	101.47340		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
R2030	On 04/05/2017	Bond Future		9.32533	92.38536		9.37150	92.06939			0.00	0.00	0	31,571.00
R2030	On 03/08/2017	Bond Future		9.38047	90.14198		9.42817	89.82058			0.00	307,384,151.80	3,410	3,410.00
R2030	On 02/11/2017	Bond Future		9.42548	91.90822		9.47491	91.57980			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		9.49444	91.04856		9.54054	90.71189		11.69	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future		9.54775	92.78634		9.59526	92.44389		11.62	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future		9.59769	90.44551		9.64688	90.09551		11.51	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		9.66474	95.01364		9.71084	94.64625			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.71902	96.82716		9.76649	96.45344			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.77214	94.22183		9.82121	93.84004			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		9.74643	91.44367		9.78753	91.11787		13.26	0.00	0.00	0	55,012.00
R2037	On 03/08/2017	Bond Future		9.80523	88.93186		9.84755	88.60043		13.81	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future		9.85492	90.67444		9.89860	90.33585		13.80	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		7.59661	103.64496		7.65487	103.55739		1.23	0.00	0.00	0	28,589.00
R204	On 03/08/2017	Bond Future		7.57097	101.58293		7.63994	101.49441		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.48056	103.57320		7.56638	103.48214		0.80	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

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
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			9.78114		95.33495		9.82729	94.94247		13.95	0.00	0.00	0	9,640.00
R2040	On 03/08/2017	Bond Future			9.83916		92.64699		9.88666	92.24775		14.54	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.88824		94.46233		9.93724	94.05451		14.53	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			9.81059		92.36780		9.85165	92.01571		14.69	0.00	9,236,780.00	100	23,891.00
R2044	On 03/08/2017	Bond Future			9.86707		89.74845		9.90931	89.39026		15.32	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.91487		91.50701		9.95842	91.14107		15.33	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			9.78832		91.59046		9.83939	91.14210		15.30	0.00	0.00	0	76,383.00
R2048	On 03/08/2017	Bond Future			9.83872		93.33863		9.89122	92.88230		15.27	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.88788		90.72837		9.94200	90.26239		15.29	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.76336		101.04401		7.85175	100.83514		2.18	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.77093		99.32936		7.86905	99.11717		2.20	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,096.41000		1.09641		943.66000	0.94366	1,096.410	2.32	0.75	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.74255		101.27551		7.85307	101.05841		1.80	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			7.90222		96.91037		7.98450	96.64581		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.91399		98.76003		8.00243	98.49112		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.91193		97.29227		8.00798	97.01732		2.97	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			9.66330		71.27025		9.70932	70.96571		13.70	0.00	1,282,864.50	18	62,286.00
R209	On 04/05/2017	Bond Future	8.93	Call	43.78000		0.04378		36.39000	0.03639	43.780	13.66	0.04	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	2,629.77000		2.62977		2,883.80000	2.88380	2,629.770	14.03	0.78	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	1,282.76000		1.28276		1,467.00000	1.46700	1,282.760	14.32	0.52	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.71357		72.63049		9.76083	72.32069		13.71	0.00	1,307,348.82	18	0.00
R209	On 02/11/2017	Bond Future			9.76078		70.90290		9.80949	70.58649		13.77	0.00	0.00	0	1,118.00
R209	On 02/11/2017	Bond Future	8.30	Call	292.47000		0.29247		267.19000	0.26719	292.470	13.21	0.09	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,116.63000		1.11663		1,041.04000	1.04104	1,116.630	13.63	0.26	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,375.58000		2.37558		2,511.75000	2.51175	2,375.580	14.46	0.40	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			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
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	182.74585		182.74585		182.04061	182.04061			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future	186.26671		186.26671		185.54923	185.54923			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	187.54739		187.54739		186.81418	186.81418			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	147.06312		147.06312		147.05461	147.05461			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future	147.86362		147.86362		147.85601	147.85601			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	150.79478		150.79478		150.78593	150.78593			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	9.36766		83.17660		9.41370	82.87043		11.34	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.41567		84.76412		9.46310	84.45268		11.31	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.46238		82.87367		9.51145	82.55545		11.26	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 04/05/2017	Bond Future	9.73271		71.45994		9.77869	71.14227		14.59	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.78130		72.82386		9.82852	72.50055		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.82864		70.95316		9.87728	70.62293		14.61	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 19/06/2017	Foreign Exchange Future	23,035.95000	23,035.95000		22,990.93000	22,990.93000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.79500	9.79500		9.79090	9.79090			16.14	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.66470	3.66470		3.67410	3.67410			17.55	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.38290	1.38290		1.37620	1.37620				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36120	1.36120		1.35470	1.35470				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34100	1.34100		1.33560	1.33560				0.00	0.00	0	0.00
Total for Derivatives :												12,603,482,697.71	914,385	3 603 301.00

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
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Grand Total: 12,603,482,697.71 914,385 3 603 301.00