



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 05/06/2017	Any day expiry	12.74500	12.74500		12.79240	12.79240		20.23	0.00	382,350,000.00	30,000	0.00	
\$ / R	On 06/06/2017	Any day expiry	12.70420	12.70420		12.79240	12.79240		20.13	0.00	0.00	0	30,000.00	
\$ / R	On 06/06/2017	Any day expiry	13.00	Call	5.92760	0.00593	24.60540	0.02461	5.928	29.48	0.07	0.00	0	30,000.00
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	398.95980	0.39896	322.51620	0.32252	398.960	32.60	0.96	0.00	0	30,000.00
\$ / R	On 07/06/2017	Any day expiry	12.70420	12.70420		12.79240	12.79240		18.61	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	12.70650	12.70650		12.79710	12.79710		17.77	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	321.52780	0.32153	252.84600	0.25285	321.528	22.89	0.83	0.00	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	12.71330	12.71330		12.80410	12.80410		16.16	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	240.31100	0.24031	193.74700	0.19375	240.311	17.74	0.72	0.00	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	321.72670	0.32173	262.56010	0.26256	321.727	18.52	0.80	0.00	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	30.78400	0.03078	59.08730	0.05909	30.784	18.76	0.18	0.00	0	40,000.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	501.46350	0.50146	424.47380	0.42447	501.463	20.10	0.91	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.72890	12.72890		12.81980	12.81980		16.47	0.00	558,658,692.10	43,889	926,425.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	5.42690	0.00543	5.16470	0.00516	5.427	20.76	0.03	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	9.51830	0.00952	8.56230	0.00856	9.518	18.41	0.05	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	13.97940	0.01398	11.00290	0.01100	13.979	17.77	0.07	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	27.99160	0.02799	20.91560	0.02092	27.992	17.44	0.13	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	34.75250	0.03475	26.56440	0.02656	34.753	17.34	0.15	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	76.55250	0.07655	62.39710	0.06240	76.553	16.90	0.29	0.00	0	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	206.81130	0.20681	276.98660	0.27699	206.811	16.58	0.58	44,659,498.50	6,000	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	154.68130	0.15468	130.21280	0.13021	154.681	16.50	0.48	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	150.63280	0.15063	211.57330	0.21157	150.633	16.64	0.48	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	205.08200	0.20508	170.60360	0.17060	205.082	16.76	0.56	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	269.69640	0.26970	227.64040	0.22764	269.696	17.05	0.65	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	92.51980	0.09252	139.85720	0.13986	92.520	17.11	0.33	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	71.22050	0.07122	112.64430	0.11264	71.221	17.34	0.27	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	342.32050	0.34232	292.84430	0.29284	342.321	17.34	0.73	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	550.52980	0.55053	484.91720	0.48492	550.530	18.06	0.87	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	27.31690	0.02732	51.51580	0.05152	27.317	18.12	0.12	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	595.50670	0.59551	527.23470	0.52723	595.507	18.20	0.89	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	20.96840	0.02097	41.61720	0.04162	20.968	18.32	0.10	5,047,044.24	4,000	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	18.17270	0.01817	35.65960	0.03566	18.173	18.69	0.09	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	15.60150	0.01560	29.56570	0.02957	15.602	19.20	0.07	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	13.79320	0.01379	25.76810	0.02577	13.793	19.63	0.07	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	970.01980	0.97002	885.63440	0.88563	970.020	21.26	0.96	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	8.72970	0.00873	15.03100	0.01503	8.730	21.34	0.04	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	7.08910	0.00709	11.57050	0.01157	7.089	22.20	0.03	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,107.77710	1.10778	1,020.90970	1.02091	1,107.777	22.45	0.97	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	4.73240	0.00473	6.98660	0.00699	4.732	23.81	0.02	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,275.83240	1.27583	1,187.18660	1.18719	1,275.832	23.81	0.98	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	4.31990	0.00432	6.33650	0.00634	4.320	24.08	0.02	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,384.79560	1.38480	1,295.55850	1.29556	1,384.796	24.54	0.98	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,404.63730	1.40464	1,315.31610	1.31532	1,404.637	24.68	0.98	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,454.27560	1.45428	1,364.76290	1.36476	1,454.276	25.01	0.99	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,503.95720	1.50396	1,414.27740	1.41428	1,503.957	25.34	0.99	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	2.74070	0.00274	3.90020	0.00390	2.741	25.47	0.01	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	2.68460	0.00268	3.81490	0.00381	2.685	25.54	0.01	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,603.42860	1.60343	1,513.47500	1.51347	1,603.429	26.00	0.99	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	2.02840	0.00203	2.82230	0.00282	2.028	26.47	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1.67760	0.00168	2.29690	0.00230	1.678	27.13	0.01	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	1.08220	0.00108	1.41910	0.00142	1.082	28.79	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,161.96510	2.16197	2,071.30580	2.07131	2,161.965	29.72	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.73290	0.00073	0.91800	0.00092	0.733	30.45	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.63520	0.00064	0.78080	0.00078	0.635	31.11	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.59280	0.00059	0.72190	0.00072	0.593	31.44	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.40300	0.00040	0.50510	0.00051	0.403	32.91	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.34280	0.00034	0.45040	0.00045	0.343	33.45	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,771.44280	2.77144	2,680.65040	2.68065	2,771.443	33.45	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.22420	0.00022	0.33690	0.00034	0.224	34.95	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	3,051.32420	3.05132	2,960.53690	2.96054	3,051.324	34.95	1.00	0.00	0	3,155.00

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	15.85	Call	0.20290	0.00020	0.31550	0.00032	0.203	35.32	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.20010	0.00020	0.31260	0.00031	0.200	35.37	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.16520	0.00017	0.27630	0.00028	0.165	36.12	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.14500	0.00015	0.25440	0.00025	0.145	36.66	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.12780	0.00013	0.23540	0.00024	0.128	37.19	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.11870	0.00012	0.22520	0.00023	0.119	37.52	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.04380	0.00004	0.13980	0.00014	0.044	38.80	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00030	0.00000	0.00190	0.00000	0.000	38.80	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00010	0.00000	0.00040	0.00000	0.000	38.80	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00000	0.00000	0.00000	0.00000	0.000	38.80	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.74870	12.74870	12.83970	12.83970		16.26	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	785.61250	0.78561	711.10940	0.71111	785.613	18.88	0.88	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.20710	0.00121	1.23160	0.00123	1.207	35.27	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.75310	12.75310	12.84420	12.84420		16.26	0.00	0.00	0	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.76410	12.76410	12.85520	12.85520		15.97	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	14.21960	0.01422	23.85430	0.02385	14.220	19.22	0.05	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.76850	12.76850	12.85960	12.85960		16.04	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.77500	12.77500	12.86620	12.86620		15.88	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	18.70500	0.01871	27.65180	0.02765	18.705	19.47	0.06	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.77930	12.77930	12.87050	12.87050		15.95	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,198.60400	1.19860	1,118.79480	1.11879	1,198.604	19.22	0.92	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.17590	0.00018	0.18090	0.00018	0.176	32.20	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.78360	12.78360	12.87490	12.87490		16.14	0.00	9,240,984.00	720	2,524.00
\$ / R	On 17/07/2017	Any day expiry			12.79000	12.79000	12.88140	12.88140		16.00	0.00	13,721,145.00	1,070	1,272.00
\$ / R	On 21/07/2017	Any day expiry			12.79860	12.79860	12.89010	12.89010		16.10	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.80720	12.80720	12.89880	12.89880		16.01	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	562.04460	0.56204	503.99850	0.50400	562.045	17.14	0.67	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	28.90080	0.02890	37.31350	0.03731	28.901	19.82	0.07	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.81150	12.81150	12.90320	12.90320		16.05	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	801.09140	0.80109	733.32950	0.73333	801.091	17.97	0.77	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	4.17600	0.00418	3.99370	0.00399	4.176	28.11	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.82010	12.82010	12.91190	12.91190		15.97	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			12.82870	12.82870	12.92060	12.92060		16.04	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.84350	12.84350	12.93560	12.93560		16.11	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			12.85600	12.85600	12.94820	12.94820		16.07	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	698.20640	0.69821	637.79020	0.63779	698.206	17.29	0.67	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			12.88100	12.88100	12.97340	12.97340		16.10	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	820.52390	0.82052	757.11590	0.75712	820.524	17.50	0.70	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	10.91580	0.01092	9.04170	0.00904	10.916	26.04	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			12.92270	12.92270	13.01560	13.01560		16.05	0.00	204,049,433.00	15,790	88,417.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	93.19550	0.09320	80.30600	0.08031	93.195	14.79	0.17	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	141.23160	0.14123	122.86580	0.12287	141.232	15.03	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	158.47040	0.15847	0.00000	0.00000	158.470	15.11	0.25	33,378,702.00	10,500	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	242.42280	0.24242	213.85260	0.21385	242.423	15.46	0.33	0.00	0	1,125.00

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	12.60	Put	284.05310	0.28405	252.14050	0.25214	284.053	15.61	0.37	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	526.50920	0.52651	582.40420	0.58240	526.509	15.83	0.58	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	378.98050	0.37898	340.27480	0.34027	378.981	15.91	0.44	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	413.37400	0.41337	459.09540	0.45910	413.374	16.27	0.49	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	490.67400	0.49067	443.49540	0.44350	490.674	16.27	0.51	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	364.64360	0.36464	406.13490	0.40613	364.644	16.54	0.45	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	578.42570	0.57843	526.70170	0.52670	578.426	16.56	0.56	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	309.02610	0.30903	345.34370	0.34534	309.026	16.90	0.39	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	280.22470	0.28022	313.71240	0.31371	280.225	17.11	0.36	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	757.52470	0.75752	698.11240	0.69811	757.525	17.11	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	266.82850	0.26683	0.00000	0.00000	266.828	17.22	0.35	39,665,067.23	8,750	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	254.06380	0.25406	284.88270	0.28488	254.064	17.33	0.34	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	930.94480	0.93094	865.66460	0.86566	930.945	17.60	0.70	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	1,026.13600	1.02614	958.22810	0.95823	1,026.136	17.85	0.73	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	1,034.20070	1.03420	966.08380	0.96608	1,034.201	17.87	0.73	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	189.35140	0.18935	213.31900	0.21332	189.351	17.96	0.26	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	165.20790	0.16521	186.51110	0.18651	165.208	18.25	0.23	1,367,466.87	450	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	128.58860	0.12859	145.66790	0.14567	128.589	18.80	0.19	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,423.22600	1.42323	1,347.34770	1.34735	1,423.226	18.83	0.82	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	122.02780	0.12203	138.96830	0.13897	122.028	18.88	0.18	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,510.69260	1.51069	1,434.34290	1.43434	1,510.693	18.98	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	112.20900	0.11221	128.63580	0.12864	112.209	18.99	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,644.18670	1.64419	1,566.06310	1.56606	1,644.187	19.20	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	93.88720	0.09389	108.33200	0.10833	93.887	19.24	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	89.09550	0.08910	103.00320	0.10300	89.095	19.32	0.14	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	74.58360	0.07458	86.81600	0.08682	74.584	19.57	0.12	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	55.75420	0.05575	65.66680	0.06567	55.754	19.98	0.09	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	23.16350	0.02316	25.20550	0.02521	23.163	21.93	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	17.78110	0.01778	17.58140	0.01758	17.781	22.90	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	16.71110	0.01671	16.10660	0.01611	16.711	23.14	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	13.53360	0.01353	12.45970	0.01246	13.534	23.75	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	10.52750	0.01053	10.06190	0.01006	10.528	23.75	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	10.13460	0.01013	9.67430	0.00967	10.135	23.75	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.82550	0.00283	2.57970	0.00258	2.826	23.75	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			12.94150	12.94150	13.03460	13.03460		16.15	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	836.59460	0.83659	774.68850	0.77469	836.595	17.29	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	11.13870	0.01114	9.89270	0.00989	11.139	23.40	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			12.94360	12.94360	13.03670	13.03670		16.16	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			12.99590	12.99590	13.08950	13.08950		16.18	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.00430	13.00430	13.09790	13.09790		16.21	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	481.27650	0.48128	436.61860	0.43662	481.277	16.09	0.45	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	851.22120	0.85122	789.78880	0.78979	851.221	17.16	0.62	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	221.03670	0.22104	241.81880	0.24182	221.037	18.31	0.26	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	7.60720	0.00761	13.27460	0.01327	7.607	20.56	0.01	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 13/11/2017	Any day expiry		13.03980	13.03980		13.13380	13.13380		16.16	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.07120	13.07120		13.16550	13.16550		16.22	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	863.48510	0.86349	802.20780	0.80221	863.485	17.02	0.58	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	19.63430	0.01963	26.94630	0.02695	19.634	21.98	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.11240	13.11240		13.20710	13.20710		16.24	0.00	7,067,583.60	539	89,615.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	106.86660	0.10687	97.81430	0.09781	106.867	14.67	0.14	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	158.33700	0.15834	140.51490	0.14051	158.337	14.80	0.19	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	216.25500	0.21625	193.24750	0.19325	216.255	15.00	0.24	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	279.25020	0.27925	251.12130	0.25112	279.250	15.18	0.29	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	317.61230	0.31761	285.61290	0.28561	317.612	15.30	0.31	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	382.37280	0.38237	344.95810	0.34496	382.373	15.54	0.35	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	559.09990	0.55910	511.80990	0.51181	559.100	16.09	0.45	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	627.61010	0.62761	576.98280	0.57698	627.610	16.28	0.48	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	663.53000	0.66353	611.01670	0.61102	663.530	16.38	0.49	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	681.83350	0.68183	628.45610	0.62846	681.834	16.43	0.50	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	770.15360	0.77015	713.47260	0.71347	770.154	16.67	0.53	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	802.81680	0.80282	745.00620	0.74501	802.817	16.76	0.55	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	482.23360	0.48223	516.92670	0.51693	482.234	16.93	0.43	0.00	0	9,816.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,166.49830	1.16650	1,098.18810	1.09819	1,166.498	17.64	0.65	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,235.88710	1.23589	1,166.13490	1.16613	1,235.887	17.81	0.67	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,641.06790	1.64107	1,566.12020	1.56612	1,641.068	18.67	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	181.97480	0.18197	196.77140	0.19677	181.975	19.34	0.19	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	169.37840	0.16938	183.27630	0.18328	169.378	19.48	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	168.28270	0.16828	182.09960	0.18210	168.283	19.50	0.18	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	131.90840	0.13191	143.07080	0.14307	131.908	20.01	0.14	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	97.78830	0.09779	106.56380	0.10656	97.788	20.73	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	52.42700	0.05243	62.67530	0.06268	52.427	22.32	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	47.87920	0.04788	57.86280	0.05786	47.879	22.32	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	23.88400	0.02388	29.69190	0.02969	23.884	22.32	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.12050	13.12050		13.21540	13.21540		16.25	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	871.52610	0.87153	811.89540	0.81190	871.526	16.92	0.57	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	27.17750	0.02718	32.98890	0.03299	27.178	22.41	0.03	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry		13.14290	13.14290		13.23810	13.23810		16.24	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry		13.22830	13.22830		13.32460	13.32460		16.21	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.23240	13.23240		13.32880	13.32880		16.20	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.29700	13.29700		13.39420	13.39420		16.26	0.00	0.00	0	9,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	595.57840	0.59558	552.70710	0.55271	595.578	15.81	0.41	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	633.45720	0.63346	589.03000	0.58903	633.457	15.91	0.42	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	814.29730	0.81430	763.41000	0.76341	814.297	16.38	0.49	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	336.06420	0.33606	359.31980	0.35932	336.064	18.64	0.27	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	303.74240	0.30374	324.92760	0.32493	303.742	18.89	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	255.35420	0.25535	273.35690	0.27336	255.354	19.32	0.21	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		13.37090	13.37090		13.46900	13.46900		16.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,009.27610	2.00928	1,936.14440	1.93614	2,009.276	18.58	0.72	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	264.36410		0.26436		282.09540	0.28210	264.364	19.57	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.40280		13.40280		13.50130	13.50130		16.29	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.41080		13.41080		13.50940	13.50940		16.28	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.48020		13.48020		13.57970	13.57970		16.41	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	33.53980		0.03354		30.73540	0.03074	33.540	12.31	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	649.51440		0.64951		609.02500	0.60903	649.514	15.75	0.39	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	994.62370		0.99462		943.58980	0.94359	994.624	16.60	0.49	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	277.06650		0.27707		293.19130	0.29319	277.067	20.13	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.59960		13.59960		13.70060	13.70060		16.70	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.67420		13.67420		13.77610	13.77610		16.84	0.00	1,367,420.00	100	0.00
\$ / R	On 13/11/2018	Any day expiry			13.79570		13.79570		13.89910	13.89910		17.09	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.86180		13.86180		13.96600	13.96600		17.18	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.99180		13.99180		14.09760	14.09760		17.37	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.06220		14.06220		14.16890	14.16890		17.42	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.72890		12.72890		12.81980	12.81980		16.47	0.00	381,867.00	30	638.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			12.92270		12.92270		13.01560	13.01560		16.05	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.11240		13.11240		13.20710	13.20710		16.24	0.00	65,562.00	5	52.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.29700		13.29700		13.39420	13.39420		16.26	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.48020		13.48020		13.57970	13.57970		16.41	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.46370		16.46370		16.51450	16.51450		16.95	0.00	28,778,547.60	1,748	50,674.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	201.00720		0.20101		243.48100	0.24348	201.007	16.98	0.48	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	237.30720		0.23731		228.98100	0.22898	237.307	16.98	0.52	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	14.96620		0.01497		15.43590	0.01544	14.966	19.46	0.06	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.50080		16.50080		16.55210	16.55210		16.62	0.00	49,448.10	3	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.76130		16.76130		16.81430	16.81430		16.12	0.00	6,905,655.60	412	6,585.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.05670		17.05670		17.11090	17.11090		16.14	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.34960		17.34960		17.40580	17.40580		15.50	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.64140		17.64140		17.69930	17.69930		15.34	0.00	6,739,014.80	382	3,414.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11529		0.11529		0.11609	0.11609		17.94	0.00	683,675.63	5,930	6,052.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11753		0.11753		0.11836	0.11836		15.26	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11980		0.11980		0.12065	0.12065		15.42	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12209		0.12209		0.12296	0.12296		15.36	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.33030		14.33030		14.45790	14.45790		15.36	0.00	18,658,050.60	1,302	64,678.00
€ / R	On 30/06/2017	Any day expiry			14.36590		14.36590		14.49410	14.49410		15.29	0.00	0.00	0	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.61950		14.61950		14.75020	14.75020		14.98	0.00	1,856,676.50	127	6,882.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.90880		14.90880		15.04270	15.04270		15.16	0.00	0.00	0	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	253.22160		0.25322		222.48980	0.22249	253.222	14.25	0.26	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	259.83040		0.25983		288.63750	0.28864	259.830	17.27	0.25	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.19770		15.19770		15.33490	15.33490		15.34	0.00	2,158,073.40	142	4,152.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	739.92510		0.73993		675.04940	0.67505	739.925	15.18	0.44	0.00	0	5,648.00

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 17/12/2025	Interest Rate Swap	94.55884	94.55884	94.55884	94.68189	94.68189				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	91.53798	91.53798	91.53798	91.67213	91.67213				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	90.25589	90.25589	90.25589	90.39938	90.39938				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	92.37710	92.37710	92.37710	92.52357	92.52357				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	96.11728	96.11728	96.11728	96.26470	96.26470				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	94.65819	94.65819	94.65819	94.81075	94.81075				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	96.69653	96.69653	96.69653	96.85118	96.85118				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60697	99.60697	99.60697	99.60697	99.60697				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61454	99.61454	99.61454	99.61622	99.61622				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81293	99.81293	99.81293	99.81462	99.81462				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.75046	99.75046	99.75046	99.75649	99.75649				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.89267	99.89267	99.89267	99.90381	99.90381				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.84315	99.84315	99.84315	99.84531	99.84531				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.03035	99.03035	99.03035	99.03507	99.03507				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.57897	98.57897	98.57897	98.59068	98.59068				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.49511	98.49511	98.49511	98.51041	98.51041				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.86000	98.86000	98.86000	98.88000	98.88000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.23767	99.23767	99.23767	99.26865	99.26865				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.61987	99.61987	99.61987	99.64923	99.64923				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.18988	96.18988	96.18988	96.23085	96.23085				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.40432	95.40432	95.40432	95.45584	95.45584				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.58558	94.58558	94.58558	94.64418	94.64418				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.73269	94.73269	94.73269	94.78968	94.78968				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.88512	96.88512	96.88512	96.93767	96.93767				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.98570	96.98570	96.98570	97.03555	97.03555				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.15074	98.15074	98.15074	98.19853	98.19853				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	548.71100	548.71100	548.71100	548.43200	548.43200				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.20600	559.20600	559.20600	558.92500	558.92500				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.09400	570.09400	570.09400	569.81100	569.81100				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	634.99000	634.99000	634.99000	634.37500	634.37500				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	647.13400	647.13400	647.13400	646.51200	646.51200				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.73500	659.73500	659.73500	659.10400	659.10400				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	573.00300	573.00300	573.00300	572.68800	572.68800				0.00	5,730,030.00	1	601.00
ALBI	On 02/11/2017	Index Future	583.96300	583.96300	583.96300	583.64400	583.64400				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	595.33300	595.33300	595.33300	595.01200	595.01200				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	9.52330	9.52330	9.52330	9.52920	9.52920			13.62	0.00	2,952,223.00	310	23,305.00

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
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.65640	9.65640	9.66330	9.66330	13.72	0.00	0.00	0	2,267.00			
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.78740	9.78740	9.79490	9.79490	13.72	0.00	29,362.20	3	1,153.00			
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.91580	9.91580	9.92430	9.92430	13.01	0.00	0.00	0	0.00			
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.04430	10.04430	10.05300	10.05300	12.82	0.00	5,444,010.60	542	2,041.00			
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.43620	9.43620	9.48890	9.48890	13.75	0.00	0.00	0	6,987.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.59600	9.59600	9.65020	9.65020	13.88	0.00	0.00	0	10.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.75410	9.75410	9.80910	9.80910	13.93	0.00	0.00	0	0.00			
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.90870	9.90870	9.96540	9.96540	13.77	0.00	0.00	0	0.00			
CHF / R	On 19/06/2017	Foreign Exchange Future	13.20700	13.20700	13.31160	13.31160	16.27	0.00	0.00	0	1,356.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.48720	13.48720	13.59480	13.59480	15.59	0.00	0.00	0	1,000.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	13.77060	13.77060	13.88080	13.88080	15.72	0.00	0.00	0	500.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.05440	14.05440	14.16820	14.16820	15.93	0.00	0.00	0	0.00			
CNH / R	On 19/06/2017	Foreign Exchange Future	1.87440	1.87440	1.88820	1.88820	14.69	0.00	0.00	0	10.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.88870	1.88870	1.90320	1.90320	15.26	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	1.90480	1.90480	1.91890	1.91890	15.18	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91980	1.91980	1.93440	1.93440	15.00	0.00	0.00	0	0.00			
DKK / R	On 19/06/2017	Foreign Exchange Future	1.93340	1.93340	1.95110	1.95110	14.04	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	1.97300	1.97300	1.99120	1.99120	14.42	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.01310	2.01310	2.03180	2.03180	14.68	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 03/08/2017	Bond Future	10.53568	79.66112	10.54168	79.62328		0.00	0.00	0	9,466.00			
ES33	On 02/11/2017	Bond Future	10.62045	77.39288	10.62657	77.35483		0.00	0.00	0	0.00			
ES33	On 01/02/2018	Bond Future	10.70692	78.89970	10.71317	78.86141		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			



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
ES42	On 03/08/2017	Bond Future		10.76636	82.93761		10.76725	82.93124			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		10.85116	80.26221		10.85202	80.25615			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		10.93481	81.82495		10.93563	81.81925			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 03/08/2017	GOVI		571.44100	571.44100		571.10700	571.10700			0.00	5,714,410.00	1	405.00
GOVI	On 02/11/2017	GOVI		582.37000	582.37000		582.03300	582.03300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		593.71000	593.71000		593.36900	593.36900			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.63400	1.63400		1.64590	1.64590		15.28	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.66250	1.66250		1.67460	1.67460		15.82	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.69020	1.69020		1.70250	1.70250		16.17	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.71610	1.71610		1.72860	1.72860		15.91	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		128.19486	128.19486		128.18789	128.18789			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		130.67925	130.67925		130.67248	130.67248			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		131.93024	131.93024		131.92555	131.92555			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 01/02/2018	Bond Future		103.79062	103.79062		103.78713	103.78713			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		105.37981	105.37981		105.23351	105.23351			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		106.34536	106.34536		106.19671	106.19671			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		108.46376	108.46376		108.31390	108.31390			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 03/08/2017	Bond Future		129.83723	129.83723		129.83067	129.83067			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future		132.35354	132.35354		132.34696	132.34696			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		133.46900	133.46900		133.46452	133.46452			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 03/08/2017	Bond Future		128.14144	128.14144		128.13468	128.13468			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		129.04143	129.04143		129.03515	129.03515			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.61197	131.61197		131.60775	131.60775			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 03/08/2017	Bond Future		135.58261	135.58261		135.57524	135.57524			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future		138.21001	138.21001		138.20321	138.20321			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.27113	139.27113		139.26644	139.26644			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 03/08/2017	Index Future		249.78500	249.78500		249.73300	249.73300			0.00	0.00	0	1,296.00

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
IGOV	On 02/11/2017	Index Future		254.62600	254.62600		254.57400	254.57400			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		259.69800	259.69800		259.64900	259.64900			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		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.99000	93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future		0.12300	0.12300		0.12370	0.12370			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12270	0.12270		0.12340	0.12340			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12160	0.12160		0.12290	0.12290			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12120	0.12120		0.12220	0.12220			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12060	0.12060		0.12140	0.12140			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.50810	1.50810		1.52130	1.52130		13.00	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.53360	1.53360		1.54710	1.54710		12.80	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.55900	1.55900		1.57270	1.57270		13.27	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.58380	1.58380		1.59780	1.59780		13.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.08590	9.08590		9.14620	9.14620		14.13	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.20740	9.20740		9.26890	9.26890		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.32560	9.32560		9.38830	9.38830		14.27	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.43940	9.43940		9.50320	9.50320		13.88	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.25190	1.25190		1.25810	1.25810			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.26510	1.26510		1.27320	1.27320			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.27700	1.27700		1.28790	1.28790			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.28910	1.28910		1.30090	1.30090			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.29340	1.29340		1.28820	1.28820			0.00	19,401.00	15	8,123.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.29700	1.29700		1.29190	1.29190			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.30080	1.30080		1.29560	1.29560			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.30480	1.30480		1.29950	1.29950			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.12580	1.12580		1.12780	1.12780			0.00	292,708.00	260	62.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.13130	1.13130		1.13330	1.13330			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 18/12/2017	Foreign Exchange Future			1.13700		1.13700		1.13900	1.13900			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.14290		1.14290		1.14490	1.14490			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.44591		114.47245		8.46165	114.36338		7.10	0.00	1,018,003,497.85	8,893	111,784.00
R186	On 03/08/2017	Bond Future	8.75	Put	532.52000		0.53252		589.32000	0.58932	532.520	7.26	0.26	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	380.57000		0.38057		427.31000	0.42731	380.570	7.32	0.20	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	52.45000		0.05245		64.45000	0.06445	52.450	7.62	0.04	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	26.42000		0.02642		33.53000	0.03353	26.420	7.71	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.47382		116.66176		8.49012	116.55125		7.37	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.49852		113.63042		8.51541	113.51843		7.42	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 03/08/2017	Bond Future			296.33482		296.33482		296.31944	296.31944			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.07782		302.07782		302.06254	302.06254			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.04138		301.04138		301.03091	301.03091			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 03/08/2017	Bond Future			241.08441		241.08441		241.07158	241.07158			0.00	2,410,844.10	10	30,547.00
R202	On 02/11/2017	Bond Future			245.75646		245.75646		245.74426	245.74426			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.90528		246.90528		246.89672	246.89672			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 03/08/2017	Bond Future			7.82981		103.02805		7.84539	102.95903		4.72	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.83655		101.06811		7.85289	100.99836		4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.83755		103.03598		7.85474	102.96546		4.43	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 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			8.96485		93.01069		8.97555	92.93527			0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.00219		94.78954		9.01316	94.71328			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.03752		92.63000		9.04879	92.55278			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 03/08/2017	Bond Future			9.10882		96.04099		9.11947	95.96003		10.05	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.15043		93.71991		9.16135	93.63795		11.09	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.19014		95.54465		9.20134	95.46162		10.58	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 03/08/2017	Bond Future			9.33579		99.92998		9.34137	99.88369			0.00	0.00	0	9,645.00

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
R2035	On 02/11/2017	Bond Future		9.38250	97.34025		9.38818	97.29366			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.42853	99.23554		9.43432	99.18860			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 03/08/2017	Bond Future		9.43895	91.88326		9.44459	91.83666		11.95	0.00	0.00	0	66,025.00
R2037	On 02/11/2017	Bond Future		9.48310	93.64049		9.48883	93.59361		12.70	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.52596	91.20834		9.53181	91.16097		12.67	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 03/08/2017	Bond Future		7.26734	101.97391		7.27211	101.96776		0.97	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.15081	103.92422		7.15612	103.91855		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.93226	101.90748		6.93846	101.90227		0.68	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 03/08/2017	Bond Future		9.53980	95.22944		9.54034	95.22467		12.57	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.58528	97.05073		9.58578	97.04636		13.38	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.62961	94.43461		9.63006	94.43072		13.35	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 03/08/2017	Bond Future		9.60453	92.03097		9.60507	92.02618		13.19	0.00	0.00	0	23,797.00
R2044	On 02/11/2017	Bond Future		9.64977	93.79111		9.65027	93.78671		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.69392	91.23667		9.69437	91.23275		14.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.57573	95.68821		9.57621	95.68382		13.09	0.00	0.00	0	77,986.00
R2048	On 02/11/2017	Bond Future		9.62214	93.08068		9.62256	93.07688		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.66796	94.89301		9.66833	94.88969		13.90	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 03/08/2017	Bond Future		7.35144	100.24300		7.35106	100.24384		1.76	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,817.81000	1.81781	1,819.08000	1.81908	1,817.810	1.88	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.29536	102.16018		7.29463	102.16163		1.37	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.20872	100.50727		7.20757	100.50932		1.50	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 03/08/2017	Bond Future		7.46577	100.13706		7.47606	100.10518		2.87	0.00	0.00	0	34,779.00
R208	On 02/11/2017	Bond Future		7.44238	98.65026		7.45332	98.61835		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.40500	100.57103		7.41669	100.53910		2.50	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.29795		75.44600		9.30347	75.40751		11.83	0.00	2,263,380.00	30	74,115.00
R209	On 02/11/2017	Bond Future			9.33839		73.73897		9.34400	73.70019		13.31	0.00	0.00	0	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	336.60000		0.33660		343.86000	0.34386	336.600	12.71	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,475.17000		1.47517		1,484.00000	1.48400	1,475.170	13.01	0.37	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	913.85000		0.91385		942.66000	0.94266	913.850	13.77	0.23	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	315.19000		0.31519		330.51000	0.33051	315.190	14.23	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.37709		75.17473		9.38280	75.13558		12.65	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 03/08/2017	Bond Future			186.35230		186.35230		186.34272	186.34272			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.56382		187.56382		187.55431	187.55431			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.30000		191.30000		191.29359	191.29359			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 03/08/2017	Bond Future			148.50627		148.50627		148.49817	148.49817			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.38431		151.38431		151.37637	151.37637			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.33968		152.33968		152.33413	152.33413			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 03/08/2017	Bond Future			9.00594		87.52461		9.01655	87.45151		9.79	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.04541		85.64848		9.05627	85.57458		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.08377		87.31612		9.09491	87.24127		10.37	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 03/08/2017	Bond Future			9.47894		74.95341		9.47938	74.95024		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.52265		73.09050		9.52305	73.08763		14.18	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.56565		74.51362		9.56600	74.51114		13.43	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

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
RAIN	On 19/06/2017	Foreign Exchange Future	21,992.24000		21,992.24000	22,158.55000	22,158.55000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,341.40000		22,341.40000	22,513.01000	22,513.01000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.21510		9.21510	9.27880	9.27880			14.28	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.36570		9.36570	9.43080	9.43080			14.26	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.60230		3.60230	3.63680	3.63680			13.94	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.56690		3.56690	3.60130	3.60130			14.16	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.50180		3.50180	3.53590	3.53590			14.42	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.35460		1.35460	1.36480	1.36480				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.32800		1.32800	1.33790	1.33790				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.30270		1.30270	1.31240	1.31240				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.27920		1.27920	1.28880	1.28880				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,409,709,474.51</b>	<b>141,954</b>	<b>4 195 904.00</b>
<b>Grand Total:</b>												<b>2,409,709,474.51</b>	<b>141,954</b>	<b>4 195 904.00</b>