



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: 08/06/2017

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 08/06/2017	Any day expiry	12.91950	12.91950		12.82300	12.82300		24.43	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	12.91240	12.91240		12.82300	12.82300		24.47	0.00	0.00	0	0.00
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	126.11030	0.12611	202.92740	0.20293	126.110	27.44	0.68	0	20,000.00
\$ / R	On 12/06/2017	Any day expiry	12.91250	12.91250		12.82750	12.82750		18.44	0.00	0.00	0	0.00
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	93.29060	0.09329	142.18890	0.14219	93.291	18.44	0.48	0	200.00
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	156.48660	0.15649	216.50780	0.21651	156.487	19.79	0.62	0	100.00
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	60.55420	0.06055	38.31000	0.03831	60.554	20.20	0.34	0	40,000.00
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	316.42270	0.31642	390.12660	0.39013	316.423	22.49	0.82	0	150.00
\$ / R	On 15/06/2017	Any day expiry	12.91180	12.91180		12.86010	12.86010		18.92	0.00	0.00	0	0.00
\$ / R	On 15/06/2017	Any day expiry	13.13	Call	58.59650	0.05860	0.00000	0.00000	58.596	19.71	0.27	30,000	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.91960	12.91960		12.84320	12.84320		16.98	0.00	484,950,105.60	37,536	960,788.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	1.26230	0.00126	2.06460	0.00206	1.262	22.10	0.01	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	2.68850	0.00269	4.19610	0.00420	2.689	20.10	0.02	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	3.85950	0.00386	5.90650	0.00591	3.859	19.19	0.02	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	6.78660	0.00679	11.24340	0.01124	6.787	17.83	0.04	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	9.16580	0.00917	14.83880	0.01484	9.166	17.76	0.05	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	12.50	Put	27.19170		0.02719		40.36790	0.04037	27.192	17.50	0.14	0.00	0	2,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	70.38820		0.07039		96.39200	0.09639	70.388	17.23	0.29	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	245.48570		0.24549		198.76340	0.19876	245.486	17.16	0.67	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	99.97420		0.09997		132.70250	0.13270	99.974	17.11	0.37	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	142.18950		0.14219		184.70580	0.18471	142.190	16.98	0.47	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	152.31040		0.15231		119.91780	0.11992	152.310	17.05	0.51	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	118.50150		0.11850		91.76550	0.09177	118.501	17.31	0.42	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	198.90150		0.19890		248.56550	0.24857	198.902	17.31	0.58	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	379.88200		0.37988		443.11650	0.44312	379.882	18.16	0.78	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	45.90410		0.04590		33.54090	0.03354	45.904	18.23	0.20	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	421.36370		0.42136		486.53070	0.48653	421.364	18.33	0.81	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	28.85950		0.02886		20.51910	0.02052	28.859	18.63	0.14	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	22.69900		0.02270		15.91300	0.01591	22.699	18.83	0.11	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	18.51500		0.01851		12.82480	0.01282	18.515	19.00	0.09	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	780.08260		0.78008		854.19730	0.85420	780.083	20.24	0.95	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	9.39030		0.00939		7.19730	0.00720	9.390	20.32	0.05	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	6.95600		0.00696		5.51810	0.00552	6.956	21.08	0.04	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	916.77240		0.91677		991.91060	0.99191	916.772	21.31	0.97	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	3.96180		0.00396		3.39260	0.00339	3.962	22.61	0.02	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,084.36180		1.08436		1,160.19260	1.16019	1,084.362	22.61	0.98	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	3.56140		0.00356		3.09950	0.00310	3.561	22.92	0.02	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,193.37000		1.19337		1,269.46040	1.26946	1,193.370	23.46	0.98	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,213.22300		1.21322		1,289.34980	1.28935	1,213.223	23.61	0.98	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,262.89200		1.26289		1,339.05420	1.33905	1,262.892	23.99	0.99	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,312.57280		1.31257		1,388.77130	1.38877	1,312.573	24.33	0.99	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	2.04960		0.00205		1.86960	0.00187	2.050	24.45	0.01	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	1.99090		0.00199		1.82100	0.00182	1.991	24.51	0.01	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,412.02840		1.41203		1,488.31830	1.48832	1,412.028	24.93	0.99	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	1.33760		0.00134		1.27180	0.00127	1.338	25.35	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	1.01750		0.00102		0.99530	0.00100	1.018	25.95	0.01	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	0.53380		0.00053		0.56170	0.00056	0.534	27.45	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,970.78110		1.97078		2,047.21790	2.04722	1,970.781	28.29	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.29600		0.00030		0.33530	0.00034	0.296	28.95	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.23730		0.00024		0.27680	0.00028	0.237	29.55	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.21320		0.00021		0.25230	0.00025	0.213	29.85	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.12850		0.00013		0.16370	0.00016	0.128	31.35	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.10650		0.00011		0.16050	0.00016	0.107	31.95	0.00	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,580.50650		2.58051		2,656.96050	2.65696	2,580.506	31.95	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,860.41500		2.86041		2,936.95550	2.93696	2,860.415	30.61	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.01500		0.00002		0.15550	0.00016	0.015	30.61	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.00870		0.00001		0.15500	0.00016	0.009	30.27	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.00800		0.00001		0.15500	0.00016	0.008	30.23	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.00250		0.00000		0.15470	0.00015	0.003	29.55	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.00100		0.00000		0.15510	0.00016	0.001	29.07	0.00	0.00	0	1,400.00

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	16.20	Call	0.00040	0.00000	0.15590	0.00016	0.000	28.59	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.00020	0.00000	0.15660	0.00016	0.000	28.30	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.00000	0.00000	0.15190	0.00015	0.000	26.04	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00000	0.00000	0.00210	0.00000	0.000	25.95	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00000	0.00000	0.00040	0.00000	0.000	25.95	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	25.95	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.94000	12.94000	12.86290	12.86290		16.43	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	608.98520	0.60899	679.97250	0.67997	608.985	18.41	0.83	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	0.56890	0.00057	0.77800	0.00078	0.569	33.23	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.94470	12.94470	12.86730	12.86730		16.45	0.00	0.00	0	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.95620	12.95620	12.87820	12.87820		16.15	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	20.73500	0.02074	19.90240	0.01990	20.735	19.07	0.07	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.96080	12.96080	12.88260	12.88260		16.19	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.96770	12.96770	12.88920	12.88920		15.98	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	27.46030	0.02746	24.22070	0.02422	27.460	19.45	0.08	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.97230	12.97230	12.89350	12.89350		16.05	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,017.95160	1.01795	1,091.95520	1.09196	1,017.952	19.14	0.89	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.19220	0.00019	0.14740	0.00015	0.192	32.42	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.97670	12.97670	12.89780	12.89780		16.10	0.00	0.00	0	2,524.00
\$ / R	On 17/07/2017	Any day expiry			12.98320	12.98320	12.90430	12.90430		16.08	0.00	0.00	0	1,272.00
\$ / R	On 19/07/2017	Any day expiry			12.98760	12.98760	12.90860	12.90860		16.14	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry			12.99200	12.99200	12.91290	12.91290		16.18	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.00070	13.00070	12.92150	12.92150		16.07	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	422.14020	0.42214	477.69100	0.47769	422.140	16.66	0.59	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	39.01380	0.03901	34.41060	0.03441	39.014	19.62	0.09	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.00510	13.00510	12.92580	12.92580		16.10	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	643.26640	0.64327	706.81280	0.70681	643.266	17.56	0.71	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	3.42370	0.00342	3.39640	0.00340	3.424	26.79	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.01380	13.01380	12.93440	12.93440		16.01	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			13.02250	13.02250	12.94300	12.94300		16.08	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			13.03780	13.03780	12.95800	12.95800		16.13	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			13.05070	13.05070	12.97060	12.97060		16.07	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	556.16480	0.55616	612.95830	0.61296	556.165	16.84	0.61	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.07600	13.07600	12.99570	12.99570		15.96	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	673.20290	0.67320	732.62810	0.73263	673.203	17.05	0.64	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	8.26900	0.00827	7.60670	0.00761	8.269	24.24	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.11820	13.11820	13.03760	13.03760		16.00	0.00	101,600,459.00	7,745	193,010.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	57.61410	0.05761	70.83970	0.07084	57.614	14.45	0.11	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	92.17900	0.09218	110.34550	0.11035	92.179	14.67	0.16	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	104.96470	0.10496	124.74370	0.12474	104.965	14.73	0.18	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	169.18360	0.16918	196.66880	0.19667	169.184	15.02	0.26	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	203.30630	0.20331	234.02340	0.23402	203.306	15.18	0.29	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	630.14450	0.63014	585.11550	0.58512	630.144	15.43	0.65	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	283.47890	0.28348	320.65590	0.32066	283.479	15.51	0.37	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	379.42840	0.37943	422.84990	0.42285	379.428	15.84	0.44	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	497.62840	0.49763	460.44990	0.46045	497.628	15.84	0.56	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	438.64960	0.43865	406.08810	0.40609	438.650	16.07	0.51	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	456.29570	0.45630	504.61530	0.50462	456.296	16.09	0.49	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	372.77620	0.37278	344.76940	0.34477	372.776	16.44	0.45	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	338.49640	0.33850	312.93810	0.31294	338.496	16.67	0.42	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	620.29640	0.62030	675.33810	0.67534	620.296	16.67	0.58	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	322.51260	0.32251	298.11510	0.29812	322.513	16.78	0.41	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	307.26340	0.30726	283.98120	0.28398	307.263	16.89	0.39	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	782.66030	0.78266	842.68420	0.84268	782.660	17.18	0.65	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	872.89980	0.87290	935.09790	0.93510	872.900	17.45	0.68	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	880.56220	0.88056	942.93610	0.94294	880.562	17.47	0.68	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	229.63460	0.22963	212.09650	0.21210	229.635	17.56	0.31	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	200.40590	0.20041	185.09320	0.18509	200.406	17.86	0.28	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	155.94980	0.15595	144.07010	0.14407	155.950	18.43	0.22	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,254.79240	1.25479	1,323.74300	1.32374	1,254.792	18.47	0.78	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	148.66940	0.14867	137.35700	0.13736	148.669	18.54	0.21	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,340.88310	1.34088	1,410.91930	1.41092	1,340.883	18.69	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	137.76790	0.13777	127.30870	0.12731	137.768	18.71	0.20	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,471.85280	1.47185	1,542.93250	1.54293	1,471.853	18.98	0.82	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	116.43920	0.11644	107.20610	0.10721	116.439	19.03	0.17	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	110.66080	0.11066	101.88970	0.10189	110.661	19.11	0.16	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	93.12070	0.09312	85.75870	0.08576	93.121	19.39	0.14	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	70.25220	0.07025	64.74050	0.06474	70.252	19.85	0.11	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	26.19170	0.02619	23.88960	0.02389	26.192	21.41	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	17.63120	0.01763	15.87760	0.01588	17.631	21.95	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	15.99860	0.01600	14.35730	0.01436	15.999	22.08	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	12.00870	0.01201	10.65660	0.01066	12.009	22.49	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	9.95910	0.00996	8.59970	0.00860	9.959	22.76	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	9.68650	0.00969	8.25440	0.00825	9.686	22.80	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.52280	0.00252	2.07660	0.00208	2.523	22.82	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.13730	13.13730	13.05650	13.05650		16.10	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	696.32360	0.69632	752.64120	0.75264	696.324	16.86	0.60	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	9.91500	0.00992	8.09970	0.00810	9.915	22.23	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.13940	13.13940	13.05860	13.05860		16.11	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.19240	13.19240	13.11100	13.11100		16.14	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.20090	13.20090	13.11930	13.11930		16.17	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	380.08840	0.38009	419.69750	0.41970	380.088	15.70	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	716.91750	0.71692	770.38190	0.77038	716.918	16.76	0.56	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	260.44860	0.26045	242.41830	0.24242	260.449	17.95	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	15.41520	0.01542	15.63090	0.01563	15.415	21.93	0.02	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.23700	13.23700	13.15490	13.15490		16.20	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.26870	13.26870	13.18640	13.18640		16.18	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	733.97010	0.73397	784.99060	0.78499	733.970	16.64	0.54	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 28/11/2017	Any day expiry	17.74	Call	30.95610	0.03096	28.04820	0.02805	30.956	22.90	0.04	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.31080	13.31080	13.22790	13.22790		16.23	0.00	2,994,930.00	225	89,247.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	79.15890	0.07916	90.21650	0.09022	79.159	14.64	0.11	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	114.18130	0.11418	131.55390	0.13155	114.181	14.49	0.15	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	161.46210	0.16146	182.89010	0.18289	161.462	14.70	0.19	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	214.33800	0.21434	239.59850	0.23960	214.338	14.89	0.24	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	246.21270	0.24621	273.52230	0.27352	246.213	14.99	0.26	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	299.40080	0.29940	332.03250	0.33203	299.401	15.15	0.30	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	457.22340	0.45722	497.23790	0.49724	457.223	15.73	0.40	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	519.59190	0.51959	561.96150	0.56196	519.592	15.93	0.43	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	552.28150	0.55228	595.79040	0.59579	552.282	16.03	0.44	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	568.99440	0.56899	613.11800	0.61312	568.994	16.08	0.45	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	650.33890	0.65034	697.54690	0.69755	650.339	16.31	0.49	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	680.74020	0.68074	728.88310	0.72888	680.740	16.40	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	554.19020	0.55419	521.23820	0.52124	554.190	16.58	0.48	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,023.72240	1.02372	1,080.48300	1.08048	1,023.722	17.30	0.61	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,089.93070	1.08993	1,148.18090	1.14818	1,089.931	17.47	0.63	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,482.43200	1.48243	1,547.11630	1.54712	1,482.432	18.39	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	213.08620	0.21309	197.84020	0.19784	213.086	19.15	0.22	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	198.50910	0.19851	184.22810	0.18423	198.509	19.31	0.20	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	197.23820	0.19724	183.04020	0.18304	197.238	19.32	0.20	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	155.03220	0.15503	143.70000	0.14370	155.032	19.84	0.16	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	114.61330	0.11461	107.18810	0.10719	114.613	20.56	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	67.28570	0.06729	64.28940	0.06429	67.286	22.62	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	64.25960	0.06426	59.39370	0.05939	64.260	22.83	0.07	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	34.17660	0.03418	30.56300	0.03056	34.177	22.94	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.31910	13.31910	13.23610	13.23610		16.24	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	745.85580	0.74586	795.47810	0.79548	745.856	16.59	0.52	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	37.88010	0.03788	34.36820	0.03437	37.880	22.95	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry			13.34180	13.34180	13.25860	13.25860		16.25	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry			13.42840	13.42840	13.34440	13.34440		16.25	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.43250	13.43250	13.34850	13.34850		16.33	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.49840	13.49840	13.41370	13.41370		16.33	0.00	0.00	0	9,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	502.55580	0.50256	539.65170	0.53965	502.556	15.56	0.37	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	537.32350	0.53732	575.68320	0.57568	537.323	15.67	0.38	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	705.21370	0.70521	748.92070	0.74892	705.214	16.15	0.45	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	382.96760	0.38297	361.00730	0.36101	382.968	18.48	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	346.29750	0.34630	326.32100	0.32632	346.298	18.73	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	291.24660	0.29125	274.33360	0.27433	291.247	19.16	0.24	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			13.57390	13.57390	13.48850	13.48850		16.34	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,856.04790	1.85605	1,919.23240	1.91923	1,856.048	18.42	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	298.78920	0.29879	282.91730	0.28292	298.789	19.40	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.60650	13.60650	13.52090	13.52090		16.39	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.61470	13.61470	13.52900	13.52900		16.38	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 18/06/2018		Foreign Exchange Future		13.68450	13.68450	13.59850	13.59850		16.49	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	11.00 Put	Foreign Exchange Future		25.01010	0.02501	29.31910	0.02932	25.010	12.34	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	13.05 Put	Foreign Exchange Future		560.34700	0.56035	596.50800	0.59651	560.347	15.55	0.35	0.00	0	750.00
\$ / R	On 18/06/2018	13.64 Put	Foreign Exchange Future		883.19400	0.88319	928.80780	0.92881	883.194	16.41	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	16.38 Call	Foreign Exchange Future		305.54130	0.30554	293.46130	0.29346	305.541	19.86	0.21	0.00	0	750.00
\$ / R	On 13/08/2018		Any day expiry		13.80350	13.80350	13.71780	13.71780		16.76	0.00	0.00	0	70.00
\$ / R	On 17/09/2018		Foreign Exchange Future		13.87780	13.87780	13.79240	13.79240		16.88	0.00	0.00	0	0.00
\$ / R	On 13/11/2018		Any day expiry		13.99890	13.99890	13.91390	13.91390		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018		Foreign Exchange Future		14.06470	14.06470	13.98000	13.98000		17.20	0.00	0.00	0	0.00
\$ / R	On 13/02/2019		Any day expiry		14.19430	14.19430	14.11000	14.11000		17.37	0.00	0.00	0	70.00
\$ / R	On 18/03/2019		Foreign Exchange Future		14.26440	14.26440	14.18030	14.18030		17.42	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017		Foreign Exchange Future		12.91960	12.91960	12.84320	12.84320		16.98	0.00	452,186.00	35	362.00
\$ / R MAXI	On 18/09/2017		Foreign Exchange Future		13.11820	13.11820	13.03760	13.03760		16.00	0.00	144,300.20	11	342.00
\$ / R MAXI	On 18/12/2017		Foreign Exchange Future		13.31080	13.31080	13.22790	13.22790		16.23	0.00	0.00	0	52.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future		13.49840	13.49840	13.41370	13.41370		16.33	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future		13.68450	13.68450	13.59850	13.59850		16.49	0.00	0.00	0	182.00
£ / R	On 19/06/2017		Foreign Exchange Future		16.73240	16.73240	16.64490	16.64490		18.23	0.00	7,546,312.40	451	50,261.00
£ / R	On 19/06/2017	16.50 Put	Foreign Exchange Future		119.55420	0.11955	145.53930	0.14554	119.554	18.79	0.33	0.00	0	500.00
£ / R	On 19/06/2017	16.50 Call	Foreign Exchange Future		351.95420	0.35195	290.43930	0.29044	351.954	18.79	0.67	0.00	0	600.00
£ / R	On 19/06/2017	17.50 Call	Foreign Exchange Future		23.24610	0.02325	15.63000	0.01563	23.246	19.14	0.09	0.00	0	300.00
£ / R	On 30/06/2017		Any day expiry		16.77160	16.77160	16.68170	16.68170		16.90	0.00	0.00	0	5.00
£ / R	On 18/09/2017		Foreign Exchange Future		17.03800	17.03800	16.94500	16.94500		15.91	0.00	4,123,196.00	242	6,978.00
£ / R	On 18/09/2017	16.70 Call	Foreign Exchange Future		745.20170	0.74520	698.52510	0.69853	745.202	15.75	0.61	0.00	0	700.00
£ / R	On 18/09/2017	17.80 Call	Foreign Exchange Future		308.49380	0.30849	286.96660	0.28697	308.494	16.78	0.33	0.00	0	1,200.00
£ / R	On 18/12/2017		Foreign Exchange Future		17.33810	17.33810	17.24190	17.24190		16.01	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018		Foreign Exchange Future		17.63630	17.63630	17.53750	17.53750		15.49	0.00	0.00	0	0.00
£ / R	On 18/06/2018		Foreign Exchange Future		17.93320	17.93320	17.83120	17.83120		15.34	0.00	0.00	0	3,414.00
¥ / R	On 19/06/2017		Foreign Exchange Future		0.11728	0.11728	0.11751	0.11751		27.36	0.00	0.00	0	6,052.00
¥ / R	On 18/09/2017		Foreign Exchange Future		0.11957	0.11957	0.11977	0.11977		18.60	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future		0.12187	0.12187	0.12207	0.12207		16.13	0.00	0.00	0	0.00
¥ / R	On 19/03/2018		Foreign Exchange Future		0.12420	0.12420	0.12440	0.12440		15.04	0.00	0.00	0	0.00
€ / R	On 19/06/2017		Foreign Exchange Future		14.50310	14.50310	14.47370	14.47370		15.09	0.00	797,670.50	55	64,881.00
€ / R	On 30/06/2017		Any day expiry		14.54050	14.54050	14.50880	14.50880		15.16	0.00	0.00	0	4.00
€ / R	On 18/09/2017		Foreign Exchange Future		14.79760	14.79760	14.76390	14.76390		15.08	0.00	8,730,584.00	590	7,493.00
€ / R	On 18/12/2017		Foreign Exchange Future		15.09050	15.09050	15.05440	15.05440		15.33	0.00	0.00	0	38,003.00
€ / R	On 18/12/2017	14.00 Put	Foreign Exchange Future		202.31050	0.20231	215.01030	0.21501	202.310	14.12	0.22	0.00	0	18,000.00
€ / R	On 18/12/2017	14.13 Put	Foreign Exchange Future		239.46650	0.23947	253.11710	0.25312	239.467	14.21	0.25	0.00	0	66,500.00
€ / R	On 18/12/2017	16.39 Call	Foreign Exchange Future		302.50490	0.30250	293.73920	0.29374	302.505	17.27	0.28	0.00	0	18,000.00
€ / R	On 18/12/2017	16.53 Call	Foreign Exchange Future		278.57140	0.27857	270.23710	0.27024	278.571	17.48	0.26	0.00	0	66,500.00
€ / R	On 19/03/2018		Foreign Exchange Future		15.38430	15.38430	15.34600	15.34600		15.37	0.00	0.00	0	4,152.00

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 19/03/2018	Foreign Exchange Future	15.05	Put	643.52040		0.64352	664.92830	0.66493	643.520	14.94	0.41	0.00	0	5,648.00	
10Y STND	On 17/12/2025	Interest Rate Swap			94.65779		94.65779	94.48415	94.48415				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.63528		91.63528	91.45428	91.45428				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.35596		90.35596	90.16994	90.16994				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.48936		92.48936	92.30090	92.30090				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.24288		96.24288	96.05562	96.05562				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.79579		94.79579	94.60627	94.60627				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.84509		96.84509	96.65752	96.65752				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60697		99.60697	99.60697	99.60697				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61626		99.61626	99.61499	99.61499				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.81501		99.81501	99.80899	99.80899				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.74660		99.74660	99.73544	99.73544				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88540		99.88540	99.86707	99.86707				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.84529		99.84529	99.83935	99.83935				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.02699		99.02699	99.01560	99.01560				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.57018		98.57018	98.55312	98.55312				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.48203		98.48203	98.45824	98.45824				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.84000		98.84000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.21076		99.21076	99.17787	99.17787				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.58543		99.58543	99.55164	99.55164				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.15891		96.15891	96.07757	96.07757				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.37517		95.37517	95.28827	95.28827				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.56064		94.56064	94.46707	94.46707				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.71999		94.71999	94.61618	94.61618				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.88574		96.88574	96.77328	96.77328				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.99566		96.99566	96.87611	96.87611				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.16927		98.16927	98.04332	98.04332				0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future			547.32300		547.32300	548.54600	548.54600				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			557.79100		557.79100	559.03500	559.03500				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			568.64400		568.64400	569.91700	569.91700				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			631.64300		631.64300	633.50800	633.50800				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future			643.72400		643.72400	645.62300	645.62300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future			656.24900		656.24900	658.19000	658.19000				0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future			567.62200		567.62200	569.26300	569.26300				0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future			578.47800		578.47800	580.14900	580.14900				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future			589.73400		589.73400	591.44200	591.44200				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
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.73610	9.73610		9.69980	9.69980		14.86	0.00	97,361.00	10	23,045.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		9.87350	9.87350		9.83420	9.83420		13.63	0.00	0.00	0	2,259.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.00730	10.00730		9.96640	9.96640		13.69	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.13900	10.13900		10.09670	10.09670		13.04	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.27000	10.27000		10.22610	10.22610		12.75	0.00	0.00	0	2,041.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.57000	9.57000		9.51710	9.51710		15.04	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.73480	9.73480		9.67770	9.67770		13.87	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		9.89500	9.89500		9.83580	9.83580		13.94	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.05210	10.05210		9.99230	9.99230		13.85	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.36290	13.36290		13.33380	13.33380		16.46	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.64800	13.64800		13.61520	13.61520		15.69	0.00	0.00	0	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.93440	13.93440		13.89950	13.89950		15.91	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.22330	14.22330		14.18630	14.18630		15.85	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.90420	1.90420		1.89510	1.89510		16.26	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.91910	1.91910		1.90960	1.90960		14.85	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.93510	1.93510		1.92540	1.92540		15.25	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.95020	1.95020		1.94030	1.94030		15.14	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.95720	1.95720		1.95300	1.95300		15.74	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		1.99750	1.99750		1.99280	1.99280		14.66	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.03800	2.03800		2.03270	2.03270		14.88	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		10.68936	78.70069		10.64946	78.94831			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future		10.77933	76.41417		10.73812	76.66622			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.87148	77.90083		10.82871	78.15856			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



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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.90974		81.92270		10.88517	82.09505			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	10.99942		79.22796		10.97405	79.40331			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.08823		80.76938		11.06189	80.94889			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	566.20600		566.20600		567.84900	567.84900			0.00	45,296,480.00	8	404.00
GOVI	On 02/11/2017	GOVI	577.03500		577.03500		578.70800	578.70800			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	588.26200		588.26200		589.97300	589.97300			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.65720		1.65720		1.64820	1.64820		17.03	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68650		1.68650		1.67690	1.67690		16.17	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71450		1.71450		1.70470	1.70470		15.96	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74090		1.74090		1.73100	1.73100		16.27	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	128.18603		128.18603		128.17897	128.17897			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	130.66962		130.66962		130.66198	130.66198			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	131.91846		131.91846		131.91198	131.91198			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	103.70749		103.70749		103.70267	103.70267			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	105.40846		105.40846		105.40289	105.40289			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	106.37414		106.37414		106.36816	106.36816			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	108.49148		108.49148		108.48646	108.48646			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	129.87231		129.87231		129.86555	129.86555			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future	132.38853		132.38853		132.38132	132.38132			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	133.50271		133.50271		133.49652	133.49652			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	127.91416		127.91416		127.90768	127.90768			0.00	127,914,160.00	1,000	23,790.00
I2046	On 02/11/2017	Bond Future	128.80935		128.80935		128.80204	128.80204			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	131.37321		131.37321		131.36714	131.36714			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	135.61977		135.61977		135.61240	135.61240			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future	138.24745		138.24745		138.23940	138.23940			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	139.30711		139.30711		139.30054	139.30054			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

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 03/08/2017	Index Future		249.76100	249.76100		249.74700	249.74700			0.00	0.00	0	1,296.00
IGOV	On 02/11/2017	Index Future		254.60000	254.60000		254.58500	254.58500			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		259.66700	259.66700		259.65500	259.65500			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		0.12500	0.12500		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12480	0.12480		0.12360	0.12360			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12450	0.12450		0.12370	0.12370			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12430	0.12430		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12310	0.12310		0.12280	0.12280			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017	Foreign Exchange Future		1.52400	1.52400		1.51470	1.51470		13.89	0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.54990	1.54990		1.54020	1.54020		13.31	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.57550	1.57550		1.56550	1.56550		13.12	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.60070	1.60070		1.59040	1.59040		13.42	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.32200	9.32200		9.24510	9.24510		15.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.44870	9.44870		9.36780	9.36780		14.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.57120	9.57120		9.48840	9.48840		14.47	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.68940	9.68940		9.60510	9.60510		14.07	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.26700	1.26700		1.26000	1.26000			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28230	1.28230		1.27490	1.27490			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29670	1.29670		1.28920	1.28920			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31350	1.31350		1.30580	1.30580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.29510	1.29510		1.29600	1.29600			0.00	19,426.50	15	8,358.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.29880	1.29880		1.29970	1.29970			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.30260	1.30260		1.30340	1.30340			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.30650	1.30650		1.30740	1.30740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.12260	1.12260		1.12700	1.12700			0.00	11,226.00	10	127.00

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 18/09/2017	Foreign Exchange Future			1.12800		1.12800		1.13240	1.13240			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13370		1.13370		1.13810	1.13810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.13970		1.13970		1.14410	1.14410			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.53620		113.84870		8.48529	114.19984		7.03	0.00	157,111,206.00	1,380	117,836.00
R186	On 03/08/2017	Bond Future	8.75	Put	670.85000		0.67085		575.47000	0.57547	670.850	7.18	0.32	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	483.21000		0.48321		410.45000	0.41045	483.210	7.24	0.25	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	67.45000		0.06745		54.91000	0.05491	67.450	7.54	0.05	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	33.80000		0.03380		27.24000	0.02724	33.800	7.63	0.03	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.56786		116.02619		8.51490	116.38353		7.27	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.59680		112.98086		8.54142	113.34627		7.32	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			296.25101		296.25101		296.23547	296.23547			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			301.99071		301.99071		301.97373	301.97373			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			300.94824		300.94824		300.93383	300.93383			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			241.15011		241.15011		241.13758	241.13758			0.00	0.00	0	30,547.00
R202	On 02/11/2017	Bond Future			245.82239		245.82239		245.80866	245.80866			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.96886		246.96886		246.95724	246.95724			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			7.90190		102.70918		7.83987	102.98348		4.64	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.91277		100.74326		7.84726	101.02238		4.35	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.91876		102.70335		7.84904	102.98883		4.36	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			9.07474		92.24011		9.02416	92.59370			0.00	138,360,165.00	1,500	33,890.00
R2030	On 02/11/2017	Bond Future			9.11574		94.00433		9.06353	94.36423			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.15517		91.82823		9.10103	92.19600			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			9.25434		94.94351		9.19873	95.36071		10.01	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.30063		92.60150		9.24328	93.02626		11.01	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.34539		94.40311		9.28605	94.83706		10.53	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

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 03/08/2017	Bond Future		9.50654	98.52841		9.46120	98.89754			0.00	0.00	0	9,645.00
R2035	On 02/11/2017	Bond Future		9.55855	95.91191		9.51183	96.28781			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.61034	97.77803		9.56203	98.16203			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		9.61447	90.45017		9.56920	90.81644		11.94	0.00	0.00	0	66,025.00
R2037	On 02/11/2017	Bond Future		9.66378	92.18018		9.61721	92.55309		12.68	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.71229	89.71819		9.66419	90.09923		12.65	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		7.33248	101.88985		7.27583	101.96295		0.96	0.00	0.00	0	41,529.00
R204	On 02/11/2017	Bond Future		7.23104	103.83865		7.16158	103.91272		0.49	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.03809	101.81875		6.94685	101.89524		0.67	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		9.69484	93.87752		9.65977	94.18057		12.56	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.74483	95.67306		9.70878	95.98148		13.37	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.79409	93.02876		9.75685	93.34407		13.34	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		9.77481	90.53943		9.74994	90.75470		13.19	0.00	0.00	0	23,797.00
R2044	On 02/11/2017	Bond Future		9.82491	92.27112		9.79937	92.49009		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.87434	89.68578		9.84795	89.90982		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		9.72590	94.33341		9.70606	94.51037		13.10	0.00	0.00	0	77,986.00
R2048	On 02/11/2017	Bond Future		9.77661	91.70018		9.75624	91.88011		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.82711	93.48428		9.80604	93.66857		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		7.41167	100.11117		7.35250	100.24068		1.75	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,686.59000	1.68659	1,815.17000	1.81517	1,686.590	1.87	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.36290	102.02592		7.29670	102.15752		1.35	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.28643	100.36893		7.21054	100.50403		1.48	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		7.52952	99.93975		7.47166	100.11881		2.85	0.00	0.00	0	34,779.00
R208	On 02/11/2017	Bond Future		7.51137	98.44928		7.44887	98.63133		2.39	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.48062	100.36471		7.41225	100.55123		2.47	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	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 03/08/2017	Bond Future			9.45337		74.37370		9.41314	74.64899		11.80	0.00	0.00	0	74,115.00
R209	On 02/11/2017	Bond Future			9.49819		72.64621		9.45686	72.92649		13.26	0.00	0.00	0	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	213.02000		0.21302		240.47000	0.24047	213.020	12.66	0.08	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,081.68000		1.08168		1,174.81000	1.17481	1,081.680	12.96	0.30	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,165.59000		1.16559		1,095.43000	1.09543	1,165.590	13.72	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	417.93000		0.41793		388.73000	0.38873	417.930	14.18	0.12	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.54156		74.05965		9.49896	74.34603		12.61	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			186.40298		186.40298		186.39322	186.39322			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.61441		187.61441		187.60372	187.60372			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.34890		191.34890		191.33996	191.33996			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			148.64514		148.64514		148.63710	148.63710			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.52514		151.52514		151.51635	151.51635			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.48108		152.48108		152.47369	152.47369			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			9.14148		86.59735		9.08583	86.97635		9.74	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.18525		84.70359		9.12788	85.08947		10.80	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.22836		86.35158		9.16899	86.74579		10.31	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			9.62407		73.91828		9.59913	74.09444		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.67180		72.03560		9.64620	72.21487		14.16	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.71916		73.43714		9.69274	73.62054		13.42	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	22,309.14000		22,309.14000	22,237.13000	22,237.13000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,666.50000		22,666.50000	22,588.40000	22,588.40000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.34780		9.34780	9.30510	9.30510			15.45	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.50140		9.50140	9.45550	9.45550			14.18	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.64720		3.64720	3.61550	3.61550			15.19	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.60910		3.60910	3.57960	3.57960			14.26	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.54560		3.54560	3.51240	3.51240			14.56	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39170		1.39170	1.37160	1.37160				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36450		1.36450	1.34510	1.34510				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33830		1.33830	1.31920	1.31920				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.31390		1.31390	1.29520	1.29520				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,185,936,950.80</b>	<b>80,813</b>	<b>4 456 142.00</b>
<b>Grand Total:</b>												<b>1,185,936,950.80</b>	<b>80,813</b>	<b>4 456 142.00</b>