



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2017

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 31/03/2017	Any day expiry		12.84110	12.84110		12.94470	12.94470		31.07	0.00	5,162,474.00	401	5,922.00
\$ / R	On 03/04/2017	Any day expiry		12.84120	12.84120		12.94900	12.94900		21.51	0.00	0.00	0	0.00
\$ / R	On 03/04/2017	Any day expiry	12.80	Call	140.48650	0.14049	228.73990	0.22874	140.486	22.18	0.56	0.00	0	10,000.00
\$ / R	On 03/04/2017	Any day expiry	12.80	Put	99.28650	0.09929	79.73990	0.07974	99.286	22.18	0.44	0.00	0	10,000.00
\$ / R	On 03/04/2017	Any day expiry	13.08	Put	289.38870	0.28939	217.04120	0.21704	289.389	25.58	0.75	0.00	0	15,400.00
\$ / R	On 03/04/2017	Any day expiry	13.23	Call	31.52920	0.03153	53.15110	0.05315	31.529	28.23	0.16	0.00	0	15,400.00
\$ / R	On 04/04/2017	Any day expiry		12.83710	12.83710		12.95120	12.95120		34.89	0.00	0.00	0	0.00
\$ / R	On 04/04/2017	Any day expiry	13.00	Call	69.63570	0.06964	125.09160	0.12509	69.636	22.52	0.32	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry		12.85020	12.85020		12.96470	12.96470		19.90	0.00	0.00	0	0.00
\$ / R	On 10/04/2017	Any day expiry	12.65	Call	298.40590	0.29841	394.87250	0.39487	298.406	20.49	0.68	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.00	Call	117.30570	0.11731	177.82910	0.17783	117.306	20.39	0.38	0.00	0	30,000.00
\$ / R	On 10/04/2017	Any day expiry	13.10	Call	87.30630	0.08731	139.44170	0.13944	87.306	20.72	0.30	0.00	0	80,000.00
\$ / R	On 10/04/2017	Any day expiry	13.25	Call	54.54020	0.05454	95.06160	0.09506	54.540	21.21	0.21	0.00	0	1,850.00
\$ / R	On 10/04/2017	Any day expiry	13.50	Call	23.41260	0.02341	48.34350	0.04834	23.413	22.03	0.10	0.00	0	1,000.00
\$ / R	On 10/04/2017	Any day expiry	13.75	Call	15.52470	0.01552	27.69260	0.02769	15.525	25.28	0.06	0.00	0	2,100.00
\$ / R	On 10/04/2017	Any day expiry	14.00	Call	11.30280	0.01130	18.45410	0.01845	11.303	28.54	0.04	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 11/04/2017	Any day expiry												
					12.85240	12.85240	12.96700	12.96700		19.90	0.00	0.00	0	10.00		
\$ / R			On 12/04/2017	Any day expiry												
					12.85460	12.85460	12.96920	12.96920		19.86	0.00	0.00	0	0.00		
\$ / R			On 12/04/2017	Any day expiry	13.66	Call	24.18040	0.02418	42.08710	0.04209	24.180	23.80	0.09	0.00	0	1,269.00
\$ / R			On 12/04/2017	Any day expiry	13.78	Call	20.26570	0.02027	33.13100	0.03313	20.266	25.21	0.08	0.00	0	2,000.00
\$ / R			On 12/04/2017	Any day expiry	13.95	Put	1,111.66660	1.11167	1,004.78490	1.00478	1,111.667	27.21	0.94	0.00	0	1,000.00
\$ / R			On 12/04/2017	Any day expiry	17.02	Call	0.43690	0.00044	0.99000	0.00099	0.437	48.78	0.00	0.00	0	1,000.00
\$ / R			On 13/04/2017	Any day expiry			12.85680	12.85680	12.97150	12.97150		19.85	0.00	0.00	0	722.00
\$ / R			On 13/04/2017	Any day expiry	13.00	Call	142.27390	0.14227	200.88230	0.20088	142.274	20.40	0.40	0.00	0	20,000.00
\$ / R			On 13/04/2017	Any day expiry	13.50	Call	37.55490	0.03755	64.53350	0.06453	37.555	22.20	0.14	0.00	0	20,000.00
\$ / R			On 18/04/2017	Any day expiry			12.86770	12.86770	12.98270	12.98270		18.44	0.00	0.00	0	1,450.00
\$ / R			On 20/04/2017	Any day expiry			12.87210	12.87210	12.98720	12.98720		18.44	0.00	0.00	0	0.00
\$ / R			On 20/04/2017	Any day expiry	12.86	Put	219.34180	0.21934	172.51780	0.17252	219.342	18.30	0.48	189,121,860.00	30,000	0.00
\$ / R			On 21/04/2017	Any day expiry			12.87430	12.87430	12.98940	12.98940		18.36	0.00	0.00	0	70.00
\$ / R			On 25/04/2017	Any day expiry			12.88300	12.88300	12.99840	12.99840		17.78	0.00	258,490.00	20	20.00
\$ / R			On 25/04/2017	Any day expiry	13.06	Call	176.12370	0.17612	227.76930	0.22777	176.124	18.46	0.40	0.00	0	100.00
\$ / R			On 25/04/2017	Any day expiry	13.50	Put	694.00940	0.69401	608.18480	0.60818	694.009	20.33	0.80	0.00	0	60.00
\$ / R			On 25/04/2017	Any day expiry	13.80	Put	958.01250	0.95801	863.08590	0.86309	958.013	21.20	0.88	0.00	0	1,000.00
\$ / R			On 25/04/2017	Any day expiry	14.10	Put	1,238.21220	1.23821	1,135.59330	1.13559	1,238.212	21.98	0.93	0.00	0	1,000.00
\$ / R			On 25/04/2017	Any day expiry	15.06	Call	4.97380	0.00497	6.28550	0.00629	4.974	26.70	0.02	0.00	0	1,000.00
\$ / R			On 25/04/2017	Any day expiry	15.69	Call	3.04410	0.00304	2.76210	0.00276	3.044	30.62	0.01	0.00	0	60.00
\$ / R			On 25/04/2017	Any day expiry	16.67	Call	3.34520	0.00335	2.57030	0.00257	3.345	39.07	0.01	0.00	0	1,000.00
\$ / R			On 28/04/2017	Any day expiry			12.88950	12.88950	13.00510	13.00510		17.56	0.00	1,359,120.00	105	2,057.00
\$ / R			On 28/04/2017	Any day expiry	13.00	Call	210.30300	0.21030	268.53520	0.26854	210.303	17.99	0.44	0.00	0	1,500.00
\$ / R			On 02/05/2017	Any day expiry			12.89830	12.89830	13.01400	13.01400		17.17	0.00	0.00	0	0.00
\$ / R			On 02/05/2017	Any day expiry	12.60	Put	125.91850	0.12592	0.00000	0.00000	125.919	16.15	0.31	39,792,780.80	10,000	10,000.00
\$ / R			On 02/05/2017	Any day expiry	12.72	Put	175.10820	0.17511	139.97400	0.13997	175.108	16.56	0.38	0.00	0	30,000.00
\$ / R			On 02/05/2017	Any day expiry	13.56	Call	89.87690	0.08988	0.00000	0.00000	89.877	19.96	0.21	27,426,555.60	10,000	10,000.00
\$ / R			On 04/05/2017	Any day expiry			12.90260	12.90260	13.01850	13.01850		17.17	0.00	0.00	0	0.00
\$ / R			On 04/05/2017	Any day expiry	13.65	Call	82.58930	0.08259	112.87230	0.11287	82.589	20.13	0.19	0.00	0	1,500.00
\$ / R			On 11/05/2017	Any day expiry			12.91790	12.91790	13.03420	13.03420		16.98	0.00	0.00	0	70.00
\$ / R			On 26/05/2017	Any day expiry			12.95070	12.95070	13.06770	13.06770		16.90	0.00	0.00	0	0.00
\$ / R			On 26/05/2017	Any day expiry	13.50	Put	725.36950	0.72537	652.88990	0.65289	725.369	18.75	0.70	0.00	0	60.00
\$ / R			On 26/05/2017	Any day expiry	15.97	Call	10.19730	0.01020	12.15510	0.01216	10.197	25.61	0.02	0.00	0	60.00
\$ / R			On 31/05/2017	Any day expiry			12.96160	12.96160	13.07890	13.07890		16.76	0.00	0.00	0	40.00
\$ / R			On 19/06/2017	Foreign Exchange Future			13.00300	13.00300	13.12120	13.12120		16.63	0.00	2,643,652,933.00	203,311	641,480.00
\$ / R			On 19/06/2017	Foreign Exchange Future	11.78	Put	26.43500	0.02644	23.02690	0.02303	26.435	14.31	0.07	0.00	0	4,500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.00	Put	52.23910	0.05224	43.50530	0.04351	52.239	14.66	0.12	0.00	0	60,150.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.10	Put	68.73660	0.06874	57.34820	0.05735	68.737	14.82	0.14	0.00	0	2,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.25	Put	100.05540	0.10006	83.86060	0.08386	100.055	15.06	0.19	0.00	0	4,500.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.50	Put	173.69280	0.17369	146.38250	0.14638	173.693	15.55	0.28	0.00	0	1,200.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.65	Call	584.59490	0.58459	668.77840	0.66878	584.595	15.87	0.66	0.00	0	3,000.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.71	Put	257.54630	0.25755	220.74990	0.22075	257.546	16.00	0.37	0.00	0	17,600.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.76	Call	523.37590	0.52338	602.43750	0.60244	523.376	16.11	0.61	0.00	0	50.00
\$ / R			On 19/06/2017	Foreign Exchange Future	12.76	Put	280.37590	0.28038	241.23750	0.24124	280.376	16.11	0.39	0.00	0	50.00

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	12.80	Put	299.42050		0.29942		258.39360	0.25839	299.420	16.20	0.40	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	350.01710		0.35002		304.25050	0.30425	350.017	16.41	0.44	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	443.63810		0.44364		515.12150	0.51512	443.638	16.46	0.55	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	407.75380		0.40775		475.45880	0.47546	407.754	16.63	0.52	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	404.75380		0.40475		354.25880	0.35426	404.754	16.63	0.48	0.00	0	4,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.10	Call	368.14320		0.36814		429.49230	0.42949	368.143	16.92	0.48	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	309.19820		0.30920		363.16030	0.36316	309.198	17.41	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	287.74260		0.28774		338.83130	0.33883	287.743	17.61	0.39	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	273.34440		0.27334		322.45110	0.32245	273.344	17.75	0.38	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	257.03540		0.25704		303.83340	0.30383	257.035	17.92	0.36	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	244.21320		0.24421		289.15300	0.28915	244.213	18.06	0.35	0.00	0	5,200.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	888.08140		0.88808		808.51150	0.80851	888.081	18.60	0.71	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	199.00390		0.19900		237.36790	0.23737	199.004	18.63	0.29	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	179.42220		0.17942		215.08400	0.21508	179.422	18.89	0.27	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,000.95210		1.00095		917.59970	0.91760	1,000.952	18.97	0.74	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,033.92910		1.03393		949.52080	0.94952	1,033.929	19.07	0.75	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	146.12130		0.14612		176.69210	0.17669	146.121	19.41	0.22	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,143.12130		1.14312		1,055.49210	1.05549	1,143.121	19.41	0.78	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,237.69540		1.23770		1,147.58270	1.14758	1,237.695	19.70	0.80	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,255.08560		1.25509		1,164.54370	1.16454	1,255.086	19.75	0.80	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,298.80910		1.29881		1,207.22630	1.20723	1,298.809	19.88	0.81	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,342.86970		1.34287		1,250.28520	1.25029	1,342.870	20.01	0.82	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	113.58350		0.11358		138.81150	0.13881	113.584	20.06	0.18	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	112.45920		0.11246		137.49480	0.13749	112.459	20.09	0.18	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,431.22700		1.43123		1,337.46310	1.33746	1,431.227	20.22	0.83	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	84.68180		0.08468		108.23190	0.10823	84.682	20.41	0.14	0.00	0	42,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	62.12050		0.06212		82.85840	0.08286	62.121	20.68	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,939.12910		1.93913		1,840.18950	1.84019	1,939.129	20.83	0.91	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	45.38550		0.04539		63.53370	0.06353	45.386	20.95	0.08	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	37.54180		0.03754		54.24440	0.05424	37.542	21.11	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	27.32060		0.02732		41.79680	0.04180	27.321	21.38	0.05	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,521.05120		2.52105		2,416.50070	2.41650	2,521.051	21.48	0.95	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	20.23220		0.02023		29.19850	0.02920	20.232	22.49	0.04	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,797.23220		2.79723		2,687.99850	2.68800	2,797.232	22.49	0.96	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	19.91970		0.01992		27.94570	0.02795	19.920	22.84	0.04	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	19.87700		0.01988		27.77390	0.02777	19.877	22.89	0.04	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	19.33490		0.01933		25.52800	0.02553	19.335	23.60	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	19.00330		0.01900		24.09580	0.02410	19.003	24.10	0.03	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	18.71300		0.01871		22.78900	0.02279	18.713	24.60	0.03	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	18.55680		0.01856		22.06000	0.02206	18.557	24.90	0.03	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	17.72740		0.01773		17.50150	0.01750	17.727	27.26	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	3.84170		0.00384		3.87090	0.00387	3.842	28.11	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	2.01800		0.00202		2.00330	0.00200	2.018	28.11	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.48640		0.00049		0.46580	0.00047	0.486	28.11	0.00	0.00	0	3,155.00

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\$ / R			On 28/06/2017	Any day expiry			13.02250	13.02250	13.14130	13.14130	16.59	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 28/06/2017	Any day expiry	747.88270	0.74788	674.05170	0.67405	747.883	17.94	0.64	0.00	0	60.00	
\$ / R	16.24	Call	On 28/06/2017	Any day expiry	22.96650	0.02297	26.58570	0.02659	22.967	24.26	0.04	0.00	0	60.00	
\$ / R			On 30/06/2017	Any day expiry	13.02690	13.02690	13.14570	13.14570		16.59	0.00	0.00	0	0.00	
\$ / R			On 12/07/2017	Any day expiry	13.05290	13.05290	13.17270	13.17270		16.59	0.00	0.00	0	0.00	
\$ / R	13.95	Put	On 12/07/2017	Any day expiry	1,103.99800	1.10400	1,019.34400	1.01934	1,103.998	18.84	0.73	0.00	0	1,000.00	
\$ / R	17.98	Call	On 12/07/2017	Any day expiry	6.06060	0.00606	7.03350	0.00703	6.061	25.27	0.01	0.00	0	1,000.00	
\$ / R			On 21/07/2017	Any day expiry	13.07250	13.07250	13.19300	13.19300		16.66	0.00	0.00	0	70.00	
\$ / R			On 25/07/2017	Any day expiry	13.08120	13.08120	13.20200	13.20200		16.50	0.00	0.00	0	0.00	
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	561.77210	0.56177	501.63310	0.50163	561.772	16.86	0.52	0.00	0	2,000.00	
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	177.96410	0.17796	208.09050	0.20809	177.964	19.45	0.23	0.00	0	2,000.00	
\$ / R			On 27/07/2017	Any day expiry	13.08550	13.08550	13.20650	13.20650		16.51	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	764.19410	0.76419	693.84810	0.69385	764.194	17.56	0.60	0.00	0	60.00	
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	31.01580	0.03102	33.77490	0.03377	31.016	23.29	0.05	0.00	0	60.00	
\$ / R			On 31/07/2017	Any day expiry	13.09420	13.09420	13.21550	13.21550		16.56	0.00	0.00	0	2,274.00	
\$ / R			On 11/08/2017	Any day expiry	13.11810	13.11810	13.24020	13.24020		16.53	0.00	0.00	0	70.00	
\$ / R			On 29/08/2017	Any day expiry	13.15710	13.15710	13.28070	13.28070		16.50	0.00	0.00	0	0.00	
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	778.29640	0.77830	710.84580	0.71085	778.296	17.24	0.57	0.00	0	60.00	
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	26.12160	0.02612	45.79920	0.04580	26.122	20.84	0.04	0.00	0	60.00	
\$ / R			On 18/09/2017	Foreign Exchange Future	13.20060	13.20060	13.32570	13.32570		16.49	0.00	10,784,890.20	817	48,756.00	
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	117.96210	0.11796	97.50970	0.09751	117.962	14.73	0.16	0.00	0	7,602.00	
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	258.03190	0.25803	225.89610	0.22590	258.032	15.28	0.28	0.00	0	1,125.00	
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	383.65470	0.38365	340.73750	0.34074	383.655	15.78	0.37	0.00	0	3,000.00	
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	483.70940	0.48371	434.27300	0.43427	483.709	16.13	0.42	0.00	0	3,099.00	
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	684.30940	0.68431	759.97300	0.75997	684.309	16.13	0.58	0.00	0	7,202.00	
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	560.76970	0.56077	506.87010	0.50687	560.770	16.38	0.46	0.00	0	90.00	
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	719.54130	0.71954	656.82590	0.65683	719.541	16.89	0.53	0.00	0	500.00	
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	485.92780	0.48593	545.25810	0.54526	485.928	17.08	0.45	0.00	0	5,730.00	
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	966.92760	0.96693	893.73100	0.89373	966.928	17.60	0.61	0.00	0	960.00	
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	304.98030	0.30498	346.45420	0.34645	304.980	18.49	0.30	0.00	0	90.00	
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,320.47430	1.32047	1,236.45130	1.23645	1,320.474	18.53	0.70	0.00	0	110.00	
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,401.77610	1.40178	1,315.84280	1.31584	1,401.776	18.74	0.72	0.00	0	110.00	
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,526.21500	1.52621	1,437.59670	1.43760	1,526.215	19.04	0.74	0.00	0	150.00	
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	252.03470	0.25203	288.00590	0.28801	252.035	19.10	0.26	0.00	0	7,202.00	
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	243.49020	0.24349	279.44020	0.27944	243.490	19.18	0.25	0.00	0	1,125.00	
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	179.14390	0.17914	209.63650	0.20964	179.144	19.84	0.19	0.00	0	600.00	
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	91.68360	0.09168	113.11570	0.11312	91.684	21.19	0.11	0.00	0	3,680.00	
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	67.25510	0.06726	89.77960	0.08978	67.255	21.45	0.08	0.00	0	960.00	
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	49.32270	0.04932	72.02400	0.07202	49.323	21.71	0.06	0.00	0	110.00	
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	42.24960	0.04225	64.77870	0.06478	42.250	21.84	0.05	0.00	0	650.00	
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	41.28110	0.04128	63.77140	0.06377	41.281	21.86	0.05	0.00	0	110.00	
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	16.73020	0.01673	30.99710	0.03100	16.730	21.93	0.02	0.00	0	3,099.00	
\$ / R			On 27/09/2017	Any day expiry	13.22010	13.22010	13.34600	13.34600		16.46	0.00	0.00	0	415.00	
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	788.76390	0.78876	723.43780	0.72344	788.764	17.04	0.55	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 27/09/2017	Any day expiry	17.13	Call	49.11010	0.04911	68.82550	0.06883	49.110	22.34	0.06	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.22230	13.22230	13.34820	13.34820		16.46	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.27610	13.27610	13.40440	13.40440		16.46	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.28470	13.28470	13.41330	13.41330		16.55	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	799.54720	0.79955	735.95660	0.73596	799.547	16.91	0.52	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	65.46150	0.06546	86.97920	0.08698	65.461	22.82	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.32120	13.32120	13.45150	13.45150		16.49	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.35350	13.35350	13.48520	13.48520		16.54	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	808.81960	0.80882	746.15150	0.74615	808.820	16.79	0.50	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	80.18520	0.08019	101.19300	0.10119	80.185	22.90	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.39640	13.39640	13.53010	13.53010		16.56	0.00	66,017,459.20	4,928	63,557.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	125.11640	0.12512	113.84730	0.11385	125.116	14.98	0.14	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	168.20350	0.16820	154.03130	0.15403	168.203	14.85	0.17	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	220.42190	0.22042	195.97260	0.19597	220.422	14.97	0.21	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	312.95170	0.31295	281.32430	0.28132	312.952	15.24	0.27	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	368.95230	0.36895	333.39470	0.33339	368.952	15.38	0.31	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	529.15990	0.52916	480.61880	0.48062	529.160	15.89	0.39	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	592.24170	0.59224	540.10320	0.54010	592.242	16.09	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	722.69480	0.72269	663.80560	0.66381	722.695	16.48	0.46	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	710.45400	0.71045	781.09370	0.78109	710.454	16.73	0.51	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,150.54140	1.15054	1,074.36230	1.07436	1,150.541	17.55	0.59	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.09	Put	1,215.91900	1.21592	1,137.43130	1.13743	1,215.919	17.70	0.60	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.15	Put	1,260.32880	1.26033	1,180.21940	1.18022	1,260.329	17.81	0.61	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.18	Put	1,282.73540	1.28274	1,201.83220	1.20183	1,282.735	17.86	0.62	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,529.59910	1.52960	1,441.68550	1.44169	1,529.599	18.42	0.67	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.53	Put	1,553.42790	1.55343	1,464.92320	1.46492	1,553.428	18.47	0.67	0.00	0	22,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	332.19050	0.33219	371.64970	0.37165	332.191	19.18	0.27	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	314.13320	0.31413	351.99130	0.35199	314.133	19.32	0.26	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	312.54910	0.31255	350.26180	0.35026	312.549	19.34	0.26	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	203.41630	0.20342	230.73110	0.23073	203.416	20.50	0.18	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.82	Call	146.92900	0.14693	167.74800	0.16775	146.929	21.83	0.13	38,029,918.08	22,000	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	131.69360	0.13169	151.31850	0.15132	131.694	22.35	0.11	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	129.90540	0.12991	149.38900	0.14939	129.905	22.42	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	128.58830	0.12859	147.96580	0.14797	128.588	22.47	0.11	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	126.86490	0.12686	146.10570	0.14611	126.865	22.54	0.11	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	79.69020	0.07969	99.67500	0.09967	79.690	22.81	0.07	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.40500	13.40500	13.53910	13.53910		16.56	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	815.46540	0.81547	752.59860	0.75260	815.465	16.72	0.49	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	85.41270	0.08541	106.01870	0.10602	85.413	22.82	0.08	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.51840	13.51840	13.65220	13.65220		16.59	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.52270	13.52270	13.65650	13.65650		16.58	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.59110	13.59110	13.72430	13.72430		16.65	0.00	0.00	0	70.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	557.23200	0.55723	514.19260	0.51419	557.232	15.70	0.36	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	408.96370	0.40896	446.15260	0.44615	408.964	19.33	0.28	0.00	0	3,867.00

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			13.67000	13.67000								
\$ / R	15.00	Put	On 25/04/2018	Any day expiry			1,895.29990	1.89530	1,805.14310	1.80514	1,895.300	18.72	0.65	0.00	0	1,000.00
\$ / R	15.81	Call	On 25/04/2018	Any day expiry			418.49740	0.41850	454.46950	0.45447	418.497	19.72	0.27	0.00	0	2,000.00
\$ / R			On 11/05/2018	Any day expiry			13.70410	13.70410	13.84200	13.84200		16.94	0.00	0.00	0	70.00
\$ / R			On 15/05/2018	Any day expiry			13.71260	13.71260	13.85100	13.85100		16.94	0.00	0.00	0	0.00
\$ / R			On 18/06/2018	Foreign Exchange Future			13.78500	13.78500	13.92790	13.92790		17.10	0.00	0.00	0	2,845.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future			42.16190	0.04216	45.50130	0.04550	42.162	12.90	0.05	0.00	0	750.00
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future			626.08250	0.62608	584.89500	0.58489	626.083	16.08	0.35	0.00	0	750.00
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future			950.58180	0.95058	888.93940	0.88894	950.582	16.94	0.44	0.00	0	70,530.00
\$ / R	16.38	Call	On 18/06/2018	Foreign Exchange Future			429.03680	0.42904	461.95120	0.46195	429.037	20.37	0.26	0.00	0	750.00
\$ / R			On 13/08/2018	Any day expiry			13.90430	13.90430	14.05450	14.05450		17.38	0.00	0.00	0	70.00
\$ / R			On 17/09/2018	Foreign Exchange Future			13.97880	13.97880	14.13360	14.13360		17.54	0.00	0.00	0	0.00
\$ / R			On 13/11/2018	Any day expiry			14.10020	14.10020	14.26250	14.26250		17.69	0.00	0.00	0	70.00
\$ / R			On 14/12/2018	Foreign Exchange Future			14.16620	14.16620	14.33260	14.33260		17.76	0.00	0.00	0	0.00
\$ / R			On 13/02/2019	Any day expiry			14.29610	14.29610	14.47050	14.47050		17.92	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future			14.36640	14.36640	14.54510	14.54510		16.79	0.00	0.00	0	0.00
\$ / R MAXI			On 19/06/2017	Foreign Exchange Future			13.00300	13.00300	13.12120	13.12120		16.63	0.00	2,431,561.00	187	501.00
\$ / R MAXI			On 18/09/2017	Foreign Exchange Future			13.20060	13.20060	13.32570	13.32570		16.49	0.00	0.00	0	27.00
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future			13.39640	13.39640	13.53010	13.53010		16.56	0.00	0.00	0	15.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future			13.59110	13.59110	13.72430	13.72430		16.65	0.00	0.00	0	0.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future			13.78500	13.78500	13.93000	13.93000		17.10	0.00	0.00	0	0.00
£ / R			On 31/03/2017	Any day expiry			16.05250	16.05250	16.08200	16.08200		22.81	0.00	0.00	0	270.00
£ / R			On 13/04/2017	Any day expiry			16.07440	16.07440	16.12190	16.12190		18.92	0.00	0.00	0	61.00
£ / R			On 24/04/2017	Any day expiry			16.09990	16.09990	16.14700	16.14700		17.52	0.00	0.00	0	10.00
£ / R			On 25/04/2017	Any day expiry			16.11110	16.11110	16.15830	16.15830		17.52	0.00	0.00	0	204.00
£ / R			On 28/04/2017	Any day expiry			16.12050	16.12050	16.16960	16.16960		17.45	0.00	0.00	0	97.00
£ / R			On 19/06/2017	Foreign Exchange Future			16.28340	16.28340	16.33380	16.33380		16.82	0.00	155,457,619.80	9,547	58,049.00
£ / R	16.50	Call	On 19/06/2017	Foreign Exchange Future			432.26310	0.43226	462.52880	0.46253	432.263	17.33	0.45	0.00	0	600.00
£ / R			On 18/09/2017	Foreign Exchange Future			16.57070	16.57070	16.62900	16.62900		16.87	0.00	0.00	0	1,790.00
£ / R			On 18/12/2017	Foreign Exchange Future			16.86220	16.86220	16.92900	16.92900		16.08	0.00	10,336,528.60	613	215.00
¥ / R			On 19/06/2017	Foreign Exchange Future			0.11723	0.11723	0.11854	0.11854		18.36	0.00	0.00	0	3,804.00
¥ / R			On 18/09/2017	Foreign Exchange Future			0.11950	0.11950	0.12090	0.12090		15.62	0.00	0.00	0	0.00
¥ / R			On 18/12/2017	Foreign Exchange Future			0.12186	0.12186	0.12333	0.12333		13.14	0.00	0.00	0	0.00
€ / R			On 31/03/2017	Any day expiry			13.78500	13.78500	13.91910	13.91910		30.99	0.00	0.00	0	9.00
€ / R			On 13/04/2017	Any day expiry			13.80570	13.80570	13.95770	13.95770		18.95	0.00	0.00	0	45.00
€ / R			On 28/04/2017	Any day expiry			13.82600	13.82600	13.97920	13.97920		17.13	0.00	0.00	0	5.00
€ / R			On 19/06/2017	Foreign Exchange Future			14.00710	14.00710	14.16230	14.16230		15.93	0.00	44,472,542.50	3,175	112,287.00
€ / R			On 18/09/2017	Foreign Exchange Future			14.28580	14.28580	14.44930	14.44930		15.69	0.00	85,714.80	6	7,478.00
€ / R			On 18/12/2017	Foreign Exchange Future			14.57050	14.57050	14.74220	14.74220		15.80	0.00	11,233,855.50	771	749.00
€ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future			477.95010	0.47795	417.41310	0.41741	477.950	15.06	0.35	0.00	0	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	311.19210		0.31119		350.94900	0.35095	311.192	18.32	0.25	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.86190		14.86190		15.03240	15.03240		15.80	0.00	0.00	0	654.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.52209		95.52209		96.98341	96.98341			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.53163		92.53163		94.05344	94.05344			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.27095		91.27095		92.84077	92.84077			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.39663		93.39663		94.98389	94.98389			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.13034		97.13034		98.71395	98.71395			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.69895		95.69895		97.32416	97.32416			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.72930		97.72930		99.36380	99.36380			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap			99.60707		99.60707		99.60707	99.60707			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.59574		99.59574		99.61773	99.61773			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.78788		99.78788		99.85048	99.85048			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.73119		99.73119		99.84902	99.84902			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.90567		99.90567		100.08291	100.08291			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.81609		99.81609		99.87715	99.87715			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01494		99.01494		99.13222	99.13222			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59476		98.59476		98.76884	98.76884			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.55301		98.55301		98.79025	98.79025			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.95000		98.95000		99.25000	99.25000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.36214		99.36214		99.71393	99.71393			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.78362		99.78362		100.18629	100.18629			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.59126		96.59126		97.26535	97.26535			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.84841		95.84841		96.57615	96.57615			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.07321		95.07321		95.85792	95.85792			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.27393		95.27393		96.11564	96.11564			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.47450		97.47450		98.35971	98.35971			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.62248		97.62248		98.55424	98.55424			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.81453		98.81453		99.79373	99.79373			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future			535.01200		535.01200		531.49100	531.49100			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future			545.22800		545.22800		541.64300	541.64300			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			555.91900		555.91900		552.26900	552.26900			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future			620.03000		620.03000		613.41000	613.41000			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future			631.87000		631.87000		625.12600	625.12600			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future			644.26000		644.26000		637.39100	637.39100			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future			563.91100		563.91100		557.07000	557.07000			0.00	0.00	0	593.00
ALBI	On 03/08/2017	Index Future			574.68000		574.68000		567.71000	567.71000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future			585.94800		585.94800		578.84900	578.84900			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		9.96240	9.96240		10.03680	10.03680		13.24	0.00	39,849.60	4	23,824.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.09900	10.09900		10.17810	10.17810		13.06	0.00	0.00	0	1,735.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.23620	10.23620		10.32160	10.32160		12.81	0.00	0.00	0	53.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.79530	9.79530		9.81940	9.81940		14.24	0.00	0.00	0	20.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.95810	9.95810		9.98650	9.98650		14.03	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.12190	10.12190		10.15570	10.15570		13.78	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.10990	13.10990		13.22490	13.22490		16.02	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.38740	13.38740		13.51050	13.51050		16.14	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.67170	13.67170		13.80450	13.80450		16.40	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.88070	1.88070		1.89670	1.89670		16.03	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.89660	1.89660		1.91370	1.91370		15.57	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.91310	1.91310		1.93030	1.93030		15.11	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.87220	1.87220		1.88810	1.88810		17.03	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.89170	1.89170		1.91120	1.91120		15.69	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/05/2017	Bond Future		10.27862	79.31820		10.44653	78.23171			0.00	0.00	0	9,466.00
ES33	On 03/08/2017	Bond Future		10.35203	80.83287		10.52541	79.72595			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future		10.42466	78.62519		10.60365	77.49747			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.42935	83.28059		10.59734	82.02954			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.50161	84.87104		10.67494	83.59639			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 02/11/2017	Bond Future		10.57207	82.27332		10.75092	80.97474			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/05/2017	GOVI		561.90900	561.90900		555.04600	555.04600			0.00	0.00	0	400.00
GOVI	On 03/08/2017	GOVI		572.63900	572.63900		565.64800	565.64800			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI		583.86800	583.86800		576.74600	576.74600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.67610	1.67610		1.69170	1.69170		16.89	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.70390	1.70390		1.72050	1.72050		16.16	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.73090	1.73090		1.74850	1.74850		16.44	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.19739	128.19739		128.17446	128.17446			0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future		129.32311	129.32311		129.30095	129.30095			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		131.88908	131.88908		131.86729	131.86729			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/05/2017	Bond Future		99.82203	99.82203		100.01692	100.01692			0.00	226,795,652.16	2,272	1,772.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/05/2017	Bond Future		105.39401	105.39401		105.66190	105.66190			0.00	0.00	0	5,778.00
I2033	On 03/08/2017	Bond Future		107.42562	107.42562		107.69969	107.69969			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		108.46670	108.46670		108.74701	108.74701			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/05/2017	Bond Future		131.25145	131.25145		131.22800	131.22800			0.00	0.00	0	20,596.00
I2038	On 03/08/2017	Bond Future		132.26785	132.26785		132.24524	132.24524			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		134.89221	134.89221		134.87014	134.87014			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/05/2017	Bond Future		129.74648	129.74648		129.72367	129.72367			0.00	0.00	0	20,203.00
I2046	On 03/08/2017	Bond Future		132.24766	132.24766		132.22530	132.22530			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		133.26739	133.26739		133.24541	133.24541			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future		138.87851	138.87851		138.85380	138.85380			0.00	0.00	0	24,094.00
I2050	On 03/08/2017	Bond Future		139.87682	139.87682		139.85296	139.85296			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		142.65229	142.65229		142.62854	142.62854			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/05/2017	Index Future		249.37300	249.37300		249.40300	249.40300			0.00	0.00	0	925.00
IGOV	On 03/08/2017	Index Future		254.18000	254.18000		254.21200	254.21200			0.00	0.00	0	297.00
IGOV	On 02/11/2017	Index Future		259.22300	259.22300		259.25700	259.25700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017	Jibar Tradeable Future		7.33000	92.67000		7.32000	92.68000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/05/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future			7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future			7.32000		92.68000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			7.31000		92.69000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			7.30000		92.70000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.26000		92.74000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.25000		92.75000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.26000		92.74000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.30000		92.70000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.34000		92.66000		7.34000	92.66000			0.00	0.00	0	0.00
KES / R	On 19/06/2017	Foreign Exchange Future			0.12450		0.12450		0.12550	0.12550			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12420		0.12420		0.12520	0.12520			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12420		0.12420		0.12420	0.12420			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future			9.12580		9.12580		9.19700	9.19700		13.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.24530		9.24530		9.32100	9.32100		13.16	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.36500		9.36500		9.44630	9.44630		13.24	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future			1.25660		1.25660		1.26510	1.26510			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27090		1.27090		1.28050	1.28050			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.28570		1.28570		1.29490	1.29490			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future			1.25230		1.25230		1.24480	1.24480			0.00	0.00	0	4,048.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.25530		1.25530		1.24790	1.24790			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.25870		1.25870		1.25120	1.25120			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future			1.07720		1.07720		1.07930	1.07930			0.00	0.00	0	32,879.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.08220		1.08220		1.08430	1.08430			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.08760		1.08760		1.08960	1.08960			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future			8.50919		116.88899		8.68744	115.64528		7.96	0.00	1,560,584,905.49	13,351	109,322.00
R186	On 04/05/2017	Bond Future	8.44	Call	921.18000		0.92118		492.98000	0.49298	921.180	7.94	0.44	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.70	Call	1,944.79000		1.94479		1,214.24000	1.21424	1,944.790	8.08	0.68	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.94	Put	239.17000		0.23917		513.21000	0.51321	239.170	8.22	0.15	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	229.09000		0.22909		494.93000	0.49493	229.090	8.23	0.15	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	71.01000		0.07101		182.62000	0.18262	71.010	8.38	0.05	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.54062		113.81828		8.72615	112.55135		8.22	0.00	0.00	0	133.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,333.87000		1.33387		1,832.62000	1.83262	1,333.870	8.43	0.34	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	527.37000		0.52737		781.21000	0.78121	527.370	8.74	0.17	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	388.51000		0.38851		588.65000	0.58865	388.510	8.83	0.13	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.56428		116.05030		8.75736	114.75982		8.06	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future	300.00421		300.00421		299.95157	299.95157			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future	298.83462		298.83462		298.78346	298.78346			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future	304.76398		304.76398		304.71371	304.71371			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/05/2017	Bond Future	245.68972		245.68972		245.64607	245.64607			0.00	103,189,682.40	420	33,327.00
R202	On 03/08/2017	Bond Future	246.73272		246.73272		246.69046	246.69046			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future	251.62795		251.62795		251.58662	251.58662			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/05/2017	Bond Future	8.02224		100.21149		8.18581	99.47241		5.70	0.00	35,975,924.91	359	19,766.00
R2023	On 03/08/2017	Bond Future	8.03469		102.12511		8.20725	101.37239		5.52	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future	8.04185		100.19609		8.22411	99.42976		4.98	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/05/2017	Bond Future	7.22506		101.53236		7.35570	101.48666		0.28	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future	8.90680		95.32087		9.07954	94.09356			0.00	30,026,074.05	315	31,571.00
R2030	On 03/08/2017	Bond Future	8.94732		93.13444		9.12594	91.88408			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future	8.97758		94.96093		9.16198	93.68718			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future	9.07119		94.22633		9.23867	92.94993		11.66	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future	9.11083		96.02570		9.28357	94.72530		11.59	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future	9.14644		93.74989		9.32456	92.42509		11.48	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/05/2017	Bond Future	9.24168		98.49078		9.40911	97.09153			0.00	57,617,106.30	585	8,780.00
R2035	On 03/08/2017	Bond Future	9.28277		100.37157		9.45526	98.94607			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.32214		97.83748		9.49979	96.38505			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/05/2017	Bond Future	9.32352		94.90748		9.49101	93.51098		13.25	0.00	80,671,358.00	850	52,922.00
R2037	On 03/08/2017	Bond Future	9.36919		92.46266		9.54171	91.03999		13.80	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.40585		94.27607		9.58325	92.82654		13.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 04/05/2017	Bond Future	7.38373		103.96580		7.50068	103.78937		1.22	0.00	0.00	0	28,589.00

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
R204	On 03/08/2017	Bond Future			7.31617		101.91089		7.45537	101.73154		1.23	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.16472		103.90937		7.33520	103.72772		0.80	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/05/2017	Bond Future			9.35323		99.10725		9.52066	97.60207		13.96	0.00	0.00	0	9,680.00
R2040	On 03/08/2017	Bond Future			9.39817		96.49231		9.57056	94.95870		14.55	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.43433		98.38472		9.61149	96.82215		14.53	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/05/2017	Bond Future			9.38273		96.18173		9.55517	94.61212		14.71	0.00	0.00	0	23,791.00
R2044	On 03/08/2017	Bond Future			9.42645		93.63612		9.60386	92.03693		15.35	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.46169		95.47252		9.64387	93.84308		15.36	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/05/2017	Bond Future			9.36552		95.46041		9.53274	93.89531		15.35	0.00	0.00	0	72,722.00
R2048	On 03/08/2017	Bond Future			9.40384		97.28338		9.57568	95.68866		15.32	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future			9.44053		94.75202		9.61700	93.12726		15.34	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future			7.50403		101.66002		7.67578	101.25151		2.17	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future			7.48173		99.95810		7.67277	99.54220		2.19	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,617.73000		1.61773	1,271.03000	1.27103	1,617.730		2.32	0.87	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.41711		101.91833		7.63088	101.49549		1.79	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 04/05/2017	Bond Future			7.64586		97.74038		7.81046	97.20647		3.53	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future			7.63743		99.60687		7.81466	99.06315		3.51	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.61186		98.15743		7.80336	97.60421		2.96	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/05/2017	Bond Future			9.24054		74.16355		9.40776	72.99816		13.68	0.00	29,665,420.00	400	62,318.00
R209	On 04/05/2017	Bond Future	8.93	Call	450.63000		0.45063	235.29000	0.23529	450.630		13.64	0.25	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	987.82000		0.98782	1,571.90000	1.57190	987.820		14.00	0.41	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	367.78000		0.36778	677.31000	0.67731	367.780		14.29	0.20	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.27879		75.57984		9.45062	74.39246		13.66	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future			9.31352		73.91126		9.49002	72.70148		13.71	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future	8.30	Call	705.02000		0.70502		514.09000	0.51409	705.020	13.15	0.18	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	2,140.42000		2.14042		1,689.14000	1.68914	2,140.420	13.56	0.41	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,403.80000		1.40380		1,761.79000	1.76179	1,403.800	14.40	0.27	0.00	0	3,360.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			186.48462		186.48462		186.45183	186.45183			0.00	0.00	0	1,698.00
R210	On 03/08/2017	Bond Future			190.07914		190.07914		190.04753	190.04753			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			191.41862		191.41862		191.38758	191.38758			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future			148.55088		148.55088		148.52468	148.52468			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future			149.36449		149.36449		149.33911	149.33911			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			152.32809		152.32809		152.30324	152.30324			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future			8.94430		86.06842		9.11677	84.87350		11.31	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future			8.97880		87.71199		9.15663	86.49458		11.27	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.01136		85.88078		9.19466	84.64054		11.22	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/05/2017	Bond Future			9.30998		74.49433		9.47715	73.26933		14.59	0.00	0.00	0	35,312.00
R214	On 03/08/2017	Bond Future			9.34686		75.91687		9.51850	74.66884		14.59	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.38210		74.10802		9.55826	72.83634		14.61	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/06/2017	Foreign Exchange Future			21,920.12000		21,920.12000		22,128.12000	2,128.12000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future			9.33350		9.33350		9.41050	9.41050		14.29	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future			3.50780		3.50780		3.50870	3.50870		16.14	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future			1.31960		1.31960		1.33530	1.33530			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future			1.29900		1.29900		1.31440	1.31440			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
ZMW / R		On 18/12/2017	Foreign Exchange Future	1.27930	1.27930	1.29600	1.29600			0.00	0.00	0	0.00
Total for Derivatives :											5,370,190,275.99	314,437	3,076,393.00
Grand Total:											5,370,190,275.99	314,437	3,076,393.00