



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: 20/04/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 20/04/2017	Any day expiry	13.16880	13.16880		13.28720	13.28720		20.00	0.00	0.00	0	0.00	
\$ / R	On 21/04/2017	Any day expiry	13.17300	13.17300		13.28720	13.28720		19.75	0.00	0.00	0	70.00	
\$ / R	On 24/04/2017	Any day expiry	13.17300	13.17300		13.29170	13.29170		17.72	0.00	0.00	0	0.00	
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	12.29360	0.01229	18.64780	0.01865	12.294	32.79	0.06	0	2,500.00	
\$ / R	On 25/04/2017	Any day expiry			13.16850	13.16850	13.29280	13.29280		18.40	0.00	791,220.00	60	20.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	183.83740	0.18384	285.74800	0.28575	183.837	19.92	0.64	0	100.00	
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	373.07270	0.37307	267.43430	0.26743	373.073	24.69	0.80	0	60.00	
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	651.71580	0.65172	532.56660	0.53257	651.716	30.07	0.91	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	940.52510	0.94053	818.72810	0.81873	940.525	33.67	0.96	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.63900	0.00064	0.85780	0.00086	0.639	41.84	0.00	0	1,000.00	
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.11490	0.00011	0.13490	0.00013	0.115	45.94	0.00	0	60.00	
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.76950	0.00077	0.45610	0.00046	0.770	70.54	0.00	0	1,000.00	
\$ / R	On 26/04/2017	Any day expiry			13.17050	13.17050	13.31260	13.31260		18.83	0.00	0	0.00	
\$ / R	On 26/04/2017	Any day expiry	13.30	Call	85.14790	0.08515	0.00000	0.00000	85.148	20.76	0.36	24,062,524.50	5,000	2,500.00
\$ / R	On 28/04/2017	Any day expiry			13.17450	13.17450	13.29620	13.29620		18.68	0.00	14,893,008.00	1,131	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	255.95090	0.25595	349.31570	0.34932	255.951	19.81	0.68	0	1,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 02/05/2017	Any day expiry		13.18240	13.18240	13.30080	13.30080		17.58	0.00	0.00	0	0.00
\$ / R	12.60	Put	On 02/05/2017	Any day expiry	19.93390	0.01993	13.05890	0.01306	19.934	19.05	0.09	0.00	0	10,000.00
\$ / R	13.56	Call	On 02/05/2017	Any day expiry	52.28960	0.05229	72.60940	0.07261	52.290	18.83	0.21	0.00	0	10,000.00
\$ / R		On 04/05/2017	Any day expiry		13.18670	13.18670	13.30630	13.30630		17.59	0.00	66,207,500.00	5,000	5,000.00
\$ / R	13.21	Call	On 04/05/2017	Any day expiry	170.17720	0.17018	0.00000	0.00000	170.177	17.61	0.49	64,422,330.00	10,000	10,000.00
\$ / R	13.22	Put	On 04/05/2017	Any day expiry	199.00020	0.19900	139.72870	0.13973	199.000	17.63	0.52	0.00	0	25,000.00
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	44.22640	0.04423	66.67370	0.06667	44.226	18.50	0.17	0.00	0	1,000.00
\$ / R		On 11/05/2017	Any day expiry		13.20320	13.20320	13.32550	13.32550		17.42	0.00	0.00	0	70.00
\$ / R	13.00	Put	On 11/05/2017	Any day expiry	129.08540	0.12909	91.08410	0.09108	129.085	17.20	0.35	0.00	0	34,000.00
\$ / R	15.00	Call	On 11/05/2017	Any day expiry	7.21530	0.00722	10.51730	0.01052	7.215	26.37	0.02	0.00	0	34,000.00
\$ / R		On 12/05/2017	Any day expiry		13.20560	13.20560	13.32820	13.32820		17.47	0.00	0.00	0	0.00
\$ / R	14.00	Call	On 12/05/2017	Any day expiry	39.58830	0.03959	53.94630	0.05395	39.588	20.20	0.12	0.00	0	20,000.00
\$ / R	14.25	Call	On 12/05/2017	Any day expiry	25.92650	0.02593	35.44350	0.03544	25.927	21.86	0.08	0.00	0	1,250.00
\$ / R		On 15/05/2017	Any day expiry		13.21270	13.21270	13.33650	13.33650		17.19	0.00	0.00	0	10.00
\$ / R		On 19/05/2017	Any day expiry		13.22210	13.22210	13.34740	13.34740		17.36	0.00	0.00	0	1,140.00
\$ / R		On 26/05/2017	Any day expiry		13.23840	13.23840	13.36490	13.36490		17.28	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	449.13530	0.44914	374.02280	0.37402	449.135	17.94	0.63	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	9.58310	0.00958	11.23850	0.01124	9.583	29.01	0.02	0.00	0	60.00
\$ / R		On 31/05/2017	Any day expiry		13.24980	13.24980	13.37660	13.37660		17.03	0.00	0.00	0	843.00
\$ / R		On 19/06/2017	Foreign Exchange Future		13.29280	13.29280	13.42060	13.42060		16.73	0.00	1,602,486,918.40	120,553	973,877.00
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	22.60070	0.02260	19.58960	0.01959	22.601	18.74	0.05	0.00	0	4,500.00
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	30.94480	0.03094	25.80120	0.02580	30.945	17.64	0.07	0.00	0	60,150.00
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	37.54670	0.03755	30.26160	0.03026	37.547	17.35	0.09	0.00	0	2,000.00
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	49.95310	0.04995	40.17850	0.04018	49.953	16.91	0.11	0.00	0	4,500.00
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	79.32370	0.07932	63.75090	0.06375	79.324	16.19	0.17	0.00	0	1,000.00
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	746.58760	0.74659	854.08730	0.85409	746.588	15.75	0.79	0.00	0	3,000.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	119.66490	0.11966	92.83970	0.09284	119.665	15.84	0.23	0.00	0	17,600.00
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	666.89690	0.66690	762.64800	0.76265	666.897	15.92	0.75	0.00	0	50.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	146.44630	0.14645	112.30900	0.11231	146.446	15.98	0.27	0.00	0	4,000.00
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	180.51700	0.18052	140.98340	0.14098	180.517	16.13	0.31	0.00	0	2,000.00
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	560.68700	0.56069	647.84940	0.64785	560.687	16.16	0.68	0.00	0	33,000.00
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	219.24070	0.21924	174.12640	0.17413	219.241	16.28	0.36	0.00	0	88,455.00
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	512.04070	0.51204	594.72640	0.59473	512.041	16.28	0.64	6,833,865.52	800	1,578.00
\$ / R	13.25	Put	On 19/06/2017	Foreign Exchange Future	336.52450	0.33652	277.19710	0.27720	336.524	16.66	0.47	0.00	0	100.00
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	369.95100	0.36995	437.29580	0.43730	369.951	16.69	0.52	0.00	0	3,000.00
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	363.42590	0.36343	301.28940	0.30129	363.426	16.73	0.49	0.00	0	1,638.00
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	339.35930	0.33936	401.98460	0.40198	339.359	16.83	0.49	0.00	0	4,000.00
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	319.25470	0.31925	378.11820	0.37812	319.255	16.95	0.47	0.00	0	4,000.00
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	296.51410	0.29651	352.02600	0.35203	296.514	17.10	0.45	0.00	0	3,000.00
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	485.87720	0.48588	411.05290	0.41105	485.877	17.23	0.57	0.00	0	100.00
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	278.67720	0.27868	331.65290	0.33165	278.677	17.23	0.43	0.00	0	4,750.00
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	616.65100	0.61665	532.90610	0.53291	616.651	17.69	0.65	0.00	0	250.00
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	216.68380	0.21668	260.30100	0.26030	216.684	17.72	0.35	0.00	0	500.00
\$ / R	13.80	Call	On 19/06/2017	Foreign Exchange Future	190.76280	0.19076	230.19760	0.23020	190.763	17.96	0.32	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	720.78240		0.72078		631.22580	0.63123	720.782	18.04	0.69	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	751.60990		0.75161		660.51460	0.66051	751.610	18.13	0.71	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	853.98740		0.85399		759.03120	0.75903	853.987	18.41	0.74	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	146.78740		0.14679		179.63120	0.17963	146.787	18.41	0.26	0.00	0	1,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	138.77710		0.13878		170.89870	0.17090	138.777	18.47	0.24	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	942.90840		0.94291		845.35730	0.84536	942.908	18.58	0.77	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	959.38710		0.95939		861.29070	0.86129	959.387	18.61	0.78	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,000.97770		1.00098		901.55220	0.90155	1,000.978	18.69	0.79	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,043.10450		1.04310		942.40340	0.94240	1,043.104	18.76	0.80	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	102.89950		0.10290		129.50470	0.12950	102.900	18.80	0.19	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	101.42770		0.10143		127.78670	0.12779	101.428	18.81	0.19	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,128.85740		1.12886		1,025.76240	1.02576	1,128.857	18.92	0.83	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	71.49180		0.07149		92.57040	0.09257	71.492	19.18	0.14	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	51.97570		0.05198		66.01850	0.06602	51.976	19.84	0.11	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,642.82660		1.64283		1,526.61520	1.52662	1,642.827	20.43	0.91	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	41.37850		0.04138		51.32560	0.05133	41.379	20.90	0.08	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	36.45040		0.03645		44.49730	0.04450	36.450	21.53	0.07	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	29.97880		0.02998		35.56220	0.03556	29.979	22.59	0.06	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,235.07350		2.23507		2,112.06770	2.11207	2,235.074	23.02	0.95	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	27.87350		0.02787		32.66770	0.03267	27.873	23.02	0.05	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	23.08370		0.02308		26.12200	0.02612	23.084	24.20	0.04	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,510.28370		2.51028		2,385.52200	2.38552	2,510.284	24.20	0.96	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	22.09570		0.02210		24.78020	0.02478	22.096	24.50	0.04	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	21.96050		0.02196		24.59660	0.02460	21.961	24.54	0.04	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	20.31840		0.02032		22.22370	0.02222	20.318	25.16	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	19.41620		0.01942		20.73120	0.02073	19.416	25.63	0.04	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	18.60000		0.01860		19.84110	0.01984	18.600	26.11	0.03	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	18.14780		0.01815		19.34910	0.01935	18.148	26.39	0.03	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	15.37750		0.01538		16.35260	0.01635	15.378	28.61	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	4.55720		0.00456		5.40860	0.00541	4.557	31.31	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	2.35340		0.00235		2.80810	0.00281	2.353	31.31	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.54270		0.00054		0.65360	0.00065	0.543	31.31	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.31310		13.31310		13.44120	13.44120		16.70	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	499.53060		0.49953		425.22130	0.42522	499.531	17.17	0.56	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	21.37180		0.02137		21.99270	0.02199	21.372	25.03	0.04	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.31760		13.31760		13.44580	13.44580		16.71	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.32890		13.32890		13.45710	13.45710		16.63	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	194.21490		0.19421		229.54400	0.22954	194.215	18.21	0.29	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.34020		13.34020		13.46850	13.46850		16.66	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	193.17500		0.19317		226.82020	0.22682	193.175	18.29	0.28	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.34470		13.34470		13.47310	13.47310		16.69	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	831.78740		0.83179		740.81600	0.74082	831.787	18.04	0.68	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	15.68620		0.01569		19.24710	0.01925	15.686	30.22	0.02	0.00	0	1,000.00
\$ / R	On 17/07/2017	Any day expiry			13.35600		13.35600		13.48440	13.48440		16.63	0.00	0.00	0	250.00

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 21/07/2017	Any day expiry										
					13.36500	13.36500	13.49360	13.49360		16.66	0.00	0.00	0	70.00
\$ / R			On 25/07/2017	Any day expiry										
					13.37400	13.37400	13.50270	13.50270		16.60	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 25/07/2017	Any day expiry	363.92590	0.36393	307.25820	0.30726	363.926	16.39	0.42	0.00	0	2,000.00
\$ / R	14.30	Call	On 25/07/2017	Any day expiry	188.25690	0.18826	217.91130	0.21791	188.257	18.62	0.26	0.00	0	2,000.00
\$ / R			On 27/07/2017	Any day expiry										
					13.37840	13.37840	13.50720	13.50720		16.62	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/07/2017	Any day expiry	533.50530	0.53351	460.85140	0.46085	533.505	16.93	0.52	0.00	0	60.00
\$ / R	16.53	Call	On 27/07/2017	Any day expiry	31.31980	0.03132	28.97750	0.02898	31.320	23.67	0.05	0.00	0	60.00
\$ / R			On 31/07/2017	Any day expiry										
					13.38730	13.38730	13.51630	13.51630		16.65	0.00	0.00	0	2,274.00
\$ / R			On 11/08/2017	Any day expiry										
					13.41190	13.41190	13.54140	13.54140		16.63	0.00	0.00	0	70.00
\$ / R			On 29/08/2017	Any day expiry										
					13.45210	13.45210	13.58230	13.58230		16.59	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	561.42620	0.56143	492.67330	0.49267	561.426	16.68	0.49	0.00	0	60.00
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	42.48520	0.04249	46.59240	0.04659	42.485	22.75	0.06	0.00	0	60.00
\$ / R			On 18/09/2017	Foreign Exchange Future										
					13.49670	13.49670	13.62790	13.62790		16.58	0.00	170,139,400.20	12,606	48,860.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	73.66490	0.07366	66.52210	0.06652	73.665	15.46	0.11	0.00	0	7,202.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	160.49960	0.16050	133.37790	0.13338	160.500	15.36	0.20	0.00	0	1,125.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	249.36740	0.24937	211.57220	0.21157	249.367	15.60	0.28	0.00	0	3,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	823.10480	0.82310	906.79060	0.90679	823.105	15.86	0.66	0.00	0	7,202.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	326.40480	0.32640	278.89060	0.27889	326.405	15.86	0.34	0.00	0	3,099.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	388.49760	0.38850	335.35560	0.33536	388.498	16.06	0.38	0.00	0	90.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	519.77130	0.51977	456.33100	0.45633	519.771	16.43	0.45	0.00	0	3,500.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	572.26650	0.57227	636.18670	0.63619	572.267	16.58	0.52	0.00	0	5,980.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	653.73160	0.65373	580.15120	0.58015	653.732	16.81	0.51	0.00	0	226,200.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	729.86750	0.72987	652.00230	0.65200	729.868	17.02	0.55	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	736.37730	0.73638	658.18640	0.65819	736.377	17.04	0.55	0.00	0	960.00
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	342.17570	0.34218	382.38040	0.38238	342.176	17.82	0.35	0.00	0	90.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,060.52340	1.06052	968.97920	0.96898	1,060.523	17.85	0.65	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,136.86680	1.13687	1,042.65550	1.04266	1,136.867	18.04	0.67	0.00	0	110.00
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	311.29890	0.31130	348.02940	0.34803	311.299	18.05	0.32	0.00	0	3,000.00
\$ / R	14.47	Put	On 18/09/2017	Foreign Exchange Future	1,254.61830	1.25462	1,156.91540	1.15692	1,254.618	18.31	0.70	0.00	0	150.00
\$ / R	14.50	Call	On 18/09/2017	Foreign Exchange Future	275.30440	0.27530	308.15110	0.30815	275.304	18.37	0.29	0.00	0	7,302.00
\$ / R	14.55	Call	On 18/09/2017	Foreign Exchange Future	265.58710	0.26559	297.37940	0.29738	265.587	18.46	0.28	0.00	0	1,125.00
\$ / R	14.72	Call	On 18/09/2017	Foreign Exchange Future	235.24220	0.23524	263.69760	0.26370	235.242	18.77	0.26	0.00	0	20,000.00
\$ / R	15.00	Call	On 18/09/2017	Foreign Exchange Future	191.20190	0.19120	216.99380	0.21699	191.202	19.20	0.21	0.00	0	600.00
\$ / R	16.00	Call	On 18/09/2017	Foreign Exchange Future	89.63820	0.08964	102.82190	0.10282	89.638	20.48	0.11	0.00	0	3,680.00
\$ / R	16.40	Call	On 18/09/2017	Foreign Exchange Future	65.25610	0.06526	77.03900	0.07704	65.256	20.87	0.08	0.00	0	960.00
\$ / R	16.80	Call	On 18/09/2017	Foreign Exchange Future	46.35940	0.04636	54.63620	0.05464	46.359	21.14	0.06	0.00	0	110.00
\$ / R	17.00	Call	On 18/09/2017	Foreign Exchange Future	39.06650	0.03907	45.95990	0.04596	39.067	21.27	0.05	0.00	0	650.00
\$ / R	17.03	Call	On 18/09/2017	Foreign Exchange Future	38.07600	0.03808	44.78050	0.04478	38.076	21.29	0.05	0.00	0	110.00
\$ / R	18.00	Call	On 18/09/2017	Foreign Exchange Future	15.23910	0.01524	18.50530	0.01851	15.239	21.63	0.02	0.00	0	3,099.00
\$ / R			On 27/09/2017	Any day expiry										
					13.51680	13.51680	13.64830	13.64830		16.55	0.00	0.00	0	415.00
\$ / R	13.50	Put	On 27/09/2017	Any day expiry	582.01250	0.58201	515.17300	0.51517	582.013	16.55	0.47	0.00	0	60.00
\$ / R	17.13	Call	On 27/09/2017	Any day expiry	33.10570	0.03311	40.77850	0.04078	33.106	20.43	0.05	0.00	0	60.00
\$ / R			On 28/09/2017	Any day expiry										
					13.51900	13.51900	13.65060	13.65060		16.55	0.00	0.00	0	0.00
\$ / R			On 23/10/2017	Any day expiry										
					13.57480	13.57480	13.70750	13.70750		16.53	0.00	0.00	0	334.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 27/10/2017	Any day expiry			13.58370	13.58370		13.71660	13.71660		16.61	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 27/10/2017	Any day expiry	600.77320	0.60077	535.19090	0.53519	600.773	16.47	0.46	0.00	0	60.00			
\$ / R	17.45	Call	On 27/10/2017	Any day expiry	55.29160	0.05529	66.04070	0.06604	55.292	21.65	0.06	0.00	0	60.00			
\$ / R			On 13/11/2017	Any day expiry	13.62090	13.62090	13.75490	13.75490		16.55	0.00	0.00	0	70.00			
\$ / R			On 28/11/2017	Any day expiry	13.65380	13.65380	13.78880	13.78880		16.59	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 28/11/2017	Any day expiry	617.38240	0.61738	553.00230	0.55300	617.382	16.38	0.44	0.00	0	60.00			
\$ / R	17.74	Call	On 28/11/2017	Any day expiry	76.06610	0.07607	85.85800	0.08586	76.066	22.17	0.08	0.00	0	60.00			
\$ / R			On 18/12/2017	Foreign Exchange Future	13.69770	13.69770	13.83400	13.83400		16.61	0.00	12,506,000.10	913	91,932.00			
\$ / R	11.75	Put	On 18/12/2017	Foreign Exchange Future	85.63360	0.08563	72.81030	0.07281	85.634	15.43	0.10	0.00	0	500.00			
\$ / R	12.00	Put	On 18/12/2017	Foreign Exchange Future	118.75460	0.11875	102.41780	0.10242	118.755	15.34	0.13	0.00	0	400.00			
\$ / R	12.21	Put	On 18/12/2017	Foreign Exchange Future	153.67910	0.15368	133.95990	0.13396	153.679	15.25	0.16	0.00	0	18,000.00			
\$ / R	12.40	Put	On 18/12/2017	Foreign Exchange Future	193.26880	0.19327	168.49360	0.16849	193.269	15.23	0.19	0.00	0	114,600.00			
\$ / R	12.50	Put	On 18/12/2017	Foreign Exchange Future	219.48560	0.21949	190.64770	0.19065	219.486	15.30	0.21	0.00	0	2,600.00			
\$ / R	12.65	Put	On 18/12/2017	Foreign Exchange Future	263.10260	0.26310	230.02660	0.23003	263.103	15.41	0.24	0.00	0	1,900.00			
\$ / R	13.00	Put	On 18/12/2017	Foreign Exchange Future	385.63350	0.38563	341.94550	0.34195	385.633	15.65	0.32	0.00	0	2,580.00			
\$ / R	13.12	Put	On 18/12/2017	Foreign Exchange Future	437.72080	0.43772	386.98280	0.38698	437.721	15.82	0.35	0.00	0	40,000.00			
\$ / R	13.35	Put	On 18/12/2017	Foreign Exchange Future	547.73540	0.54774	488.79060	0.48879	547.735	16.13	0.40	0.00	0	52,000.00			
\$ / R	13.40	Put	On 18/12/2017	Foreign Exchange Future	573.37870	0.57338	512.86240	0.51286	573.379	16.20	0.41	0.00	0	114,600.00			
\$ / R	13.50	Call	On 18/12/2017	Foreign Exchange Future	824.15510	0.82416	896.83530	0.89684	824.155	16.33	0.57	0.00	0	500.00			
\$ / R	13.91	Put	On 18/12/2017	Foreign Exchange Future	868.54600	0.86855	792.34460	0.79234	868.546	16.91	0.52	0.00	0	34,000.00			
\$ / R	14.00	Put	On 18/12/2017	Foreign Exchange Future	926.60240	0.92660	847.98070	0.84798	926.602	17.04	0.54	0.00	0	33,000.00			
\$ / R	14.50	Put	On 18/12/2017	Foreign Exchange Future	1,276.61170	1.27661	1,185.46290	1.18546	1,276.612	17.78	0.63	0.00	0	2,055.00			
\$ / R	15.00	Call	On 18/12/2017	Foreign Exchange Future	364.29400	0.36429	399.57440	0.39957	364.294	18.56	0.30	0.00	0	3,580.00			
\$ / R	15.11	Call	On 18/12/2017	Foreign Exchange Future	343.31760	0.34332	377.67470	0.37767	343.318	18.71	0.29	0.00	0	1,900.00			
\$ / R	15.12	Call	On 18/12/2017	Foreign Exchange Future	341.41340	0.34141	375.75360	0.37575	341.413	18.72	0.28	0.00	0	40,000.00			
\$ / R	16.00	Call	On 18/12/2017	Foreign Exchange Future	211.23570	0.21124	235.02640	0.23503	211.236	19.76	0.19	0.00	0	117,200.00			
\$ / R	17.13	Call	On 18/12/2017	Foreign Exchange Future	122.18580	0.12219	136.07210	0.13607	122.186	21.24	0.11	0.00	0	34,000.00			
\$ / R	17.17	Call	On 18/12/2017	Foreign Exchange Future	120.06610	0.12007	133.75230	0.13375	120.066	21.30	0.11	0.00	0	16,000.00			
\$ / R	17.20	Call	On 18/12/2017	Foreign Exchange Future	118.50770	0.11851	132.04660	0.13205	118.508	21.34	0.11	0.00	0	16,000.00			
\$ / R	17.24	Call	On 18/12/2017	Foreign Exchange Future	116.46890	0.11647	129.81470	0.12981	116.469	21.40	0.11	0.00	0	33,000.00			
\$ / R	18.06	Call	On 18/12/2017	Foreign Exchange Future	77.45360	0.07745	91.93020	0.09193	77.454	22.19	0.07	0.00	0	2,055.00			
\$ / R			On 22/12/2017	Any day expiry	13.70650	13.70650	13.84300	13.84300		16.61	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	628.87560	0.62888	565.45530	0.56546	628.876	16.34	0.43	0.00	0	60.00			
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	83.60940	0.08361	98.92780	0.09893	83.609	22.21	0.08	0.00	0	60.00			
\$ / R			On 13/02/2018	Any day expiry	13.82250	13.82250	13.96270	13.96270		16.60	0.00	0.00	0	70.00			
\$ / R			On 15/02/2018	Any day expiry	13.82690	13.82690	13.96720	13.96720		16.60	0.00	0.00	0	0.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	13.89670	13.89670	14.03950	14.03950		16.65	0.00	0.00	0	424.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	428.40180	0.42840	385.05270	0.38505	428.402	15.59	0.30	0.00	0	3,867.00			
\$ / R	15.46	Call	On 19/03/2018	Foreign Exchange Future	442.24150	0.44224	482.85270	0.48285	442.242	18.69	0.31	0.00	0	3,867.00			
\$ / R			On 25/04/2018	Any day expiry	13.97760	13.97760	14.12350	14.12350		16.67	0.00	0.00	0	0.00			
\$ / R	15.00	Put	On 25/04/2018	Any day expiry	1,634.45620	1.63446	1,539.19060	1.53919	1,634.456	17.98	0.62	0.00	0	1,000.00			
\$ / R	15.81	Call	On 25/04/2018	Any day expiry	442.58420	0.44258	482.33900	0.48234	442.584	18.95	0.29	0.00	0	2,000.00			
\$ / R			On 11/05/2018	Any day expiry	14.01390	14.01390	14.16350	14.16350		16.80	0.00	0.00	0	70.00			
\$ / R			On 15/05/2018	Any day expiry	14.02290	14.02290	14.17350	14.17350		16.81	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			14.10010		14.10010		14.25860	14.25860		17.01	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	36.47840		0.03648		36.07790	0.03608	36.478	13.80	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	494.09410		0.49409		445.66110	0.44566	494.094	15.89	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	766.36620		0.76637		697.89200	0.69789	766.366	16.44	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	447.69840		0.44770		487.67990	0.48768	447.698	19.56	0.27	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.22720		14.22720		14.39860	14.39860		17.24	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.30670		14.30670		14.48620	14.48620		17.39	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.43600		14.43600		14.62880	14.62880		17.59	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.50640		14.50640		14.70630	14.70630		17.66	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.64490		14.64490		14.85890	14.85890		17.81	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71980		14.71980		14.94150	14.94150		17.85	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.29280		13.29280		13.42060	13.42060		16.73	0.00	0.00	0	490.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.49670		13.49670		13.62790	13.62790		16.58	0.00	0.00	0	27.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.69770		13.69770		13.83400	13.83400		16.61	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.89670		13.89670		14.03950	14.03950		16.65	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.10010		14.10010		14.25860	14.25860		17.01	0.00	0.00	0	47.00
£ / R	On 24/04/2017	Any day expiry			16.90790		16.90790		17.02890	17.02890		19.05	0.00	0.00	0	10.00
£ / R	On 25/04/2017	Any day expiry			16.90130		16.90130		17.03650	17.03650		19.66	0.00	0.00	0	154.00
£ / R	On 28/04/2017	Any day expiry			16.91030		16.91030		17.04210	17.04210		19.89	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			17.02080		17.02080		17.15940	17.15940		18.05	0.00	834,960.00	49	56.00
£ / R	On 19/06/2017	Foreign Exchange Future			17.08370		17.08370		17.22360	17.22360		17.82	0.00	3,587,577.00	210	58,137.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	809.95310		0.80995		909.47250	0.90947	809.953	16.96	0.71	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	340.44220		0.34044		393.84960	0.39385	340.442	18.68	0.39	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	82.45110		0.08245		96.03080	0.09603	82.451	21.35	0.12	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.38910		17.38910		17.53370	17.53370		17.76	0.00	0.00	0	1,946.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.69460		17.69460		17.84530	17.84530		16.83	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12199		0.12199		0.12339	0.12339		16.44	0.00	0.00	0	3,823.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12437		0.12437		0.12581	0.12581		15.96	0.00	6,218.55	50	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12680		0.12680		0.12829	0.12829		16.06	0.00	0.00	0	0.00
€ / R	On 28/04/2017	Any day expiry			14.18490		14.18490		14.25420	14.25420		18.55	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.34690		14.34690		14.42270	14.42270		15.66	0.00	9,225,056.70	643	108,115.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.63570		14.63570		14.71400	14.71400		15.46	0.00	1,463,570.00	100	6,848.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.92790		14.92790		15.01040	15.01040		15.61	0.00	0.00	0	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	330.00170		0.33000		308.00750	0.30801	330.002	14.87	0.28	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	340.18310		0.34018		360.07630	0.36008	340.183	17.44	0.28	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.22550		15.22550		15.31480	15.31480		15.76	0.00	0.00	0	1,269.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.13659		96.13659		96.74084	96.74084			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.17038		93.17038		93.79122	93.79122			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.92875		91.92875		92.56700	92.56700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/09/2026	Interest Rate Swap	94.05510	94.05510	94.05510	94.70476	94.70476				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	97.78462	97.78462	97.78462	98.43887	98.43887				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	96.37036	96.37036	96.37036	97.04873	97.04873				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.40482	98.40482	98.40482	99.09111	99.09111				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60703	99.60703	99.60703	99.60704	99.60704				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.60381	99.60381	99.60381	99.61110	99.61110				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.81035	99.81035	99.81035	99.83595	99.83595				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.77055	99.77055	99.77055	99.82354	99.82354				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.96582	99.96582	99.96582	100.05065	100.05065				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.83882	99.83882	99.83882	99.86359	99.86359				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.05165	99.05165	99.05165	99.10565	99.10565				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.65638	98.65638	98.65638	98.73889	98.73889				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.62658	98.62658	98.62658	98.74403	98.74403				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.05000	99.05000	99.05000	99.19000	99.19000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.47956	99.47956	99.47956	99.66041	99.66041				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.91807	99.91807	99.91807	100.13853	100.13853				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.82941	96.82941	96.82941	97.18778	97.18778				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.11218	96.11218	96.11218	96.49016	96.49016				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.36336	95.36336	95.36336	95.76086	95.76086				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.58501	95.58501	95.58501	96.00113	96.00113				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.80553	97.80553	97.80553	98.23333	98.23333				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.97815	97.97815	97.97815	98.42012	98.42012				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.19655	99.19655	99.19655	99.65117	99.65117				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	533.11500	533.11500	533.11500	530.94400	530.94400				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	543.27100	543.27100	543.27100	541.06000	541.06000				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	553.85500	553.85500	553.85500	551.59900	551.59900				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	564.89300	564.89300	564.89300	562.60600	562.60600				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	613.12000	613.12000	613.12000	609.40900	609.40900				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	624.80000	624.80000	624.80000	621.02000	621.02000				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	636.97200	636.97200	636.97200	633.11600	633.11600				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	649.66600	649.66600	649.66600	645.75000	645.75000				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	555.32200	555.32200	555.32200	551.27500	551.27500				0.00	344,299,640.00	62	533.00
ALBI	On 03/08/2017	Index Future	565.90100	565.90100	565.90100	561.77900	561.77900				0.00	350,858,620.00	62	95.00
ALBI	On 02/11/2017	Index Future	576.92600	576.92600	576.92600	572.72000	572.72000				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	588.42300	588.42300	588.42300	584.14900	584.14900				0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future	10.00430	10.00430	10.00430	10.06970	10.06970			13.84	0.00	3,701,591.00	370	23,129.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.14420	10.14420	10.14420	10.21110	10.21110			13.68	0.00	0.00	0	3,805.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.28310	10.28310		10.35320	10.35320		13.29	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.85530	9.85530		9.99200	9.99200		14.45	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.02040	10.02040		10.16020	10.16020		14.22	0.00	100,204.00	10	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.18480	10.18480		10.32920	10.32920		13.99	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.40320	13.40320		13.49720	13.49720		16.20	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.69010	13.69010		13.78820	13.78820		15.95	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.98170	13.98170		14.08490	14.08490		16.05	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.92420	1.92420		1.94210	1.94210		15.57	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.94150	1.94150		1.96020	1.96020		15.63	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.95910	1.95910		1.97780	1.97780		15.24	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.91430	1.91430		1.93130	1.93130		16.58	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.93150	1.93150		1.94060	1.94060		15.55	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
EL28	On 01/02/2018	Bond Future		132.86792	132.86792		132.60570	132.60570			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		10.59329	77.30046		10.69977	76.63532			0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future		10.67768	78.77305		10.78771	78.09547			0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future		10.76279	76.51518		10.87661	75.82414			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.84832	78.04023		10.96574	77.33746			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		10.77821	80.71831		10.87966	79.99859			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.86230	82.25605		10.96710	81.52282			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	10.94618		79.59670		11.05461	78.84882			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.02765		81.18329		11.13940	80.42266			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	553.68400		553.68400		549.65200	549.65200			0.00	0.00	0	406.00
GOVI	On 03/08/2017	GOVI	564.23200		564.23200		560.12500	560.12500			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	575.22300		575.22300		571.03400	571.03400			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	586.68700		586.68700		582.43000	582.43000			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.71170	1.71170		1.72850	1.72850			16.32	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.74060	1.74060		1.75780	1.75780			16.48	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.76820	1.76820		1.78590	1.78590			16.08	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.83771	127.83771		127.83084	127.83084				0.00	69,927,227.37	547	3,234.00
I2025	On 03/08/2017	Bond Future	128.96580	128.96580		128.95914	128.95914				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	131.50884	131.50884		131.50159	131.50159				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.80893	132.80893		132.80507	132.80507				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	99.57982	99.57982		99.57447	99.57447				0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	104.55536	104.55536		104.55236	104.55236				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 04/05/2017	Bond Future	105.18700	105.18700		105.18147	105.18147				0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	107.20985	107.20985		107.20446	107.20446				0.00	0.00	0	430.00
I2033	On 02/11/2017	Bond Future	108.24682	108.24682		108.24100	108.24100				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	110.42988	110.42988		110.42690	110.42690				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	131.56449	131.56449		131.55758	131.55758				0.00	105,909,414.45	805	19,811.00
I2038	On 03/08/2017	Bond Future	132.59788	132.59788		132.59117	132.59117				0.00	332,157,689.40	2,505	2,706.00
I2038	On 02/11/2017	Bond Future	135.21255	135.21255		135.20537	135.20537				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	136.41817	136.41817		136.41467	136.41467				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	127.70596	127.70596		127.69911	127.69911				0.00	243,918,383.60	1,910	19,416.00
I2046	On 03/08/2017	Bond Future	130.16191	130.16191		130.15529	130.15529				0.00	469,884,495.10	3,610	9,883.00
I2046	On 02/11/2017	Bond Future	131.14499	131.14499		131.13778	131.13778				0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	133.78983	133.78983		133.78606	133.78606				0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2050	On 04/05/2017	Bond Future	136.77711	136.77711		136.45837	136.45837				0.00	0.00	0	22,203.00
I2050	On 03/08/2017	Bond Future	137.74582	137.74582		137.42121	137.42121				0.00	220,393,312.00	1,600	5,104.00
I2050	On 02/11/2017	Bond Future	140.46193	140.46193		140.13047	140.13047				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
I2050	On 01/02/2018		Bond Future	141.60259	141.60259		141.26827	141.26827			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	247.61600	247.61600		247.37200	247.37200			0.00	160,950,400.00	65	448.00
IGOV	On 03/08/2017		Index Future	252.37700	252.37700		252.12900	252.12900			0.00	169,092,590.00	67	772.00
IGOV	On 02/11/2017		Index Future	257.35400	257.35400		257.10000	257.10000			0.00	0.00	0	0.00
IGOV	On 01/02/2018		Index Future	262.54400	262.54400		262.29200	262.29200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2017		Jibar Tradeable Future	7.37000	92.63000		7.37000	92.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017		Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017		Jibar Tradeable Future	7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.42000	92.58000		7.42000	92.58000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017		Jibar Tradeable Future	7.42000	92.58000		7.42000	7.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.45000	92.55000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.55000	92.45000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.56000	92.44000		7.56000	92.44000			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.12730	0.12730		0.12850	0.12850			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12710	0.12710		0.12810	0.12810			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12700	0.12700		0.12810	0.12810			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	9.31800	9.31800		9.39090	9.39090		14.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.44110	9.44110		9.51570	9.51570		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.56280	9.56280		9.64030	9.64030		13.74	0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.27700	1.27700		1.28380	1.28380			0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.29240	1.29240		1.29950	1.29950			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.30690	1.30690		1.31440	1.31440			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.28520	1.28520		1.28340	1.28340			0.00	5,202,489.60	4,048	50.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.28840	1.28840		1.28660	1.28660			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.29180	1.29180		1.29000	1.29000			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.07930	1.07930		1.07470	1.07470			0.00	5,396.50	5	30,283.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.08440	1.08440		1.07970	1.07970			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.08980	1.08980		1.08500	1.08500			0.00	0.00	0	0.00
R186	On 04/05/2017		Bond Future	8.68714	115.64736		8.78827	114.94987		8.45	0.00	424,310,163.84	3,669	105,093.00
R186	On 04/05/2017	8.44	Call	181.96000	0.18196		97.91000	0.09791	181.960	8.24	0.18	0.00	0	500.00
R186	On 04/05/2017	8.70	Call	798.63000	0.79863		510.73000	0.51073	798.630	8.34	0.52	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/05/2017	Bond Future	8.94	Put	185.17000		0.18517		369.10000	0.36910	185.170	8.43	0.18	0.00	0	500.00
R186	On 04/05/2017	Bond Future	8.95	Put	173.36000		0.17336		349.41000	0.34941	173.360	8.43	0.17	0.00	0	5,209.00
R186	On 04/05/2017	Bond Future	9.20	Put	26.00000		0.02600		70.88000	0.07088	26.000	8.57	0.03	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.72667		112.54783		8.83196	111.83732		8.91	0.00	764,537,409.19	6,793	36,488.00
R186	On 03/08/2017	Bond Future	8.85	Put	1,733.24000		1.73324		2,066.52000	2.06652	1,733.240	8.85	0.43	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	693.74000		0.69374		869.27000	0.86927	693.740	9.12	0.22	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	511.40000		0.51140		650.54000	0.65054	511.400	9.21	0.17	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.76027		114.74053		8.87005	114.01576		8.83	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.78922		111.72342		8.90322	110.98728		8.83	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/05/2017	Bond Future			298.37608		298.37608		298.02765	298.02765			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			297.22202		297.22202		296.86779	296.86779			0.00	416,110,828.00	1,400	1,481.00
R197	On 02/11/2017	Bond Future			303.08294		303.08294		302.72063	302.72063			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			302.14046		302.14046		301.77895	301.77895			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			243.35671		243.35671		243.34397	243.34397			0.00	424,900,815.66	1,746	28,185.00
R202	On 03/08/2017	Bond Future			244.37597		244.37597		244.36356	244.36356			0.00	426,680,443.62	1,746	12,029.00
R202	On 02/11/2017	Bond Future			249.19473		249.19473		249.18107	249.18107			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.47334		250.47334		250.46588	250.46588			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			8.10398		99.84130		8.20506	99.38588		5.99	0.00	224,143,718.50	2,245	17,526.00
R2023	On 03/08/2017	Bond Future			8.12201		101.74333		8.22867	101.27945		5.91	0.00	346,436,038.65	3,405	2,245.00
R2023	On 02/11/2017	Bond Future			8.13723		99.79414		8.25015	99.32086		5.46	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.14518		101.78310		8.26431	101.30311		5.46	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			7.43802		101.45789		7.46361	101.44895		0.29	0.00	75,991,959.61	749	30,371.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.12312		93.78745		9.21918	93.11766			0.00	47,925,386.95	511	31,319.00
R2030	On 03/08/2017	Bond Future			9.17170		91.56748		9.27107	90.88512			0.00	35,711,317.20	390	3,800.00
R2030	On 02/11/2017	Bond Future			9.21116		93.35151		9.31393	92.65549			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.24733		91.20678		9.35328	90.49942			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			9.28776		92.58055		9.38879	91.82703		12.26	0.00	42,587,053.00	460	22,177.00
R2032	On 03/08/2017	Bond Future			9.33485		94.34426		9.43910	93.57659		12.41	0.00	43,398,359.60	460	460.00

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
R2032	On 02/11/2017	Bond Future		9.37926	92.02366		9.48694	91.24074		12.44	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.42052	93.85786		9.53137	93.06178		12.44	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		9.46796	96.60697		9.57402	95.74310			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.51652	98.44745		9.62585	97.56738			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.56461	95.86332		9.67740	94.96577			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.61085	97.77399		9.72691	96.86111			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		9.53864	93.11983		9.63973	92.29828		13.77	0.00	40,507,126.05	435	54,467.00
R2037	On 03/08/2017	Bond Future		9.59138	90.63670		9.69557	89.79976		14.63	0.00	29,003,744.00	320	480.00
R2037	On 02/11/2017	Bond Future		9.63597	92.40258		9.74329	91.54901		14.74	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		9.67812	89.98862		9.78837	89.12059		14.74	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		7.45324	103.86089		7.51454	103.76849		1.27	0.00	26,796,109.62	258	28,729.00
R204	On 03/08/2017	Bond Future		7.40271	101.79934		7.47564	101.70546		1.30	0.00	26,264,229.72	258	230.00
R204	On 02/11/2017	Bond Future		7.28363	103.78262		7.37394	103.68650		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.04860	101.80995		7.16240	101.71470		0.91	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		9.60868	96.82598		9.71479	95.90401		14.39	0.00	0.00	0	11,300.00
R2040	On 03/08/2017	Bond Future		9.66180	94.16299		9.77113	93.22373		15.31	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.70690	95.99761		9.81947	95.03970		15.45	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.74968	93.40498		9.86531	92.43054		15.45	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		9.63845	93.86997		9.74453	92.93926		15.04	0.00	11,264,396.40	120	23,771.00
R2044	On 03/08/2017	Bond Future		9.69013	91.27598		9.79937	90.32771		16.02	0.00	10,953,117.60	120	120.00
R2044	On 02/11/2017	Bond Future		9.73405	93.05426		9.84644	92.08723		16.19	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.77569	90.52817		9.89105	89.54442		16.19	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		9.62752	93.02851		9.73352	92.07601		15.60	0.00	783,300,054.20	8,420	76,763.00
R2048	On 03/08/2017	Bond Future		9.67366	94.80068		9.78267	93.83041		15.84	0.00	798,221,725.60	8,420	8,590.00
R2048	On 02/11/2017	Bond Future		9.71919	92.20902		9.83139	91.21941		15.99	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		9.76303	94.04684		9.87822	93.04001		15.99	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		7.55617	101.53578		7.65781	101.29416		2.27	0.00	67,013,614.80	660	76,227.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 03/08/2017	Bond Future			7.54189		99.82689		7.65494	99.58092		2.34	0.00	127,878,246.09	1,281	651.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,489.94000		1.48994	1,284.70000	1.28470	1,489.940		2.42	0.86	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.49107		101.77178		7.61814	101.52062		2.03	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.40536		100.15768		7.54847	99.90426		2.03	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			7.71160		97.52671		7.81280	97.19890		3.70	0.00	9,947,724.42	102	23,347.00
R208	On 03/08/2017	Bond Future			7.70972		99.38464		7.81868	99.05086		3.74	0.00	35,778,470.40	360	180.00
R208	On 02/11/2017	Bond Future			7.69444		97.91840		7.81257	97.57770		3.33	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.66274		99.86999		7.79034	99.52520		3.33	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			9.43726		72.79545		9.54322	72.07436		14.34	0.00	446,163,313.05	6,129	56,293.00
R209	On 04/05/2017	Bond Future	8.93	Call	30.11000		0.03011	14.34000	0.01434	30.110		13.85	0.04	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,229.58000		1.22958	1,757.66000	1.75766	1,229.580		14.09	0.64	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	314.94000		0.31494	569.42000	0.56942	314.940		14.27	0.25	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.48148		74.18227		9.59041	73.44761		14.62	0.00	447,319,088.10	6,030	6,695.00
R209	On 02/11/2017	Bond Future			9.52325		72.47706		9.63533	71.72776		14.83	0.00	45,877,978.98	633	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	526.64000		0.52664	431.86000	0.43186	526.640		14.24	0.14	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,629.38000		1.62938	1,395.18000	1.39518	1,629.380		14.39	0.34	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,807.80000		1.80780	2,072.06000	2.07206	1,807.800		15.05	0.33	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	859.73000		0.85973	1,010.56000	1.01056	859.730		15.59	0.18	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.56219		73.92158		9.67715	73.15936		14.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/05/2017	Bond Future			184.49744		184.49744		184.13788	184.13788			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			188.04553		188.04553		187.67954	187.67954			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			189.35312		189.35312		188.97926	188.97926			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			193.17189		193.17189		192.79567	192.79567			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			148.45771		148.45771		148.08874	148.08874			0.00	0.00	0	3,268.00

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
R212	On 03/08/2017	Bond Future	149.28556		149.28556		148.90992	148.90992			0.00	238,856,896.00	1,600	1,600.00
R212	On 02/11/2017	Bond Future	152.22939		152.22939		151.84579	151.84579			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	153.23926		153.23926		152.85204	152.85204			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/05/2017	Bond Future	9.16200		84.56400		9.26297	83.87880		11.96	0.00	88,961,328.00	1,052	44,151.00
R213	On 03/08/2017	Bond Future	9.20391		86.17497		9.30805	85.47696		12.15	0.00	90,483,718.50	1,050	1,070.00
R213	On 02/11/2017	Bond Future	9.24520		84.30297		9.35273	83.59102		12.21	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.28419		85.98319		9.39490	85.25929		12.21	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	9.56224		72.65853		9.66317	71.94488		15.08	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.60644		74.04273		9.71015	73.31568		15.38	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.65004		72.18793		9.75668	71.44643		15.63	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.69185		73.62673		9.80122	72.87239		15.63	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	22,517.14000	22,517.14000		22,696.28000	22,696.28000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.52220	9.52220		9.60630	9.60630			14.31	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.58720	3.58720		3.59890	3.59890			15.58	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39230	1.39230		1.39920	1.39920				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.36900	1.36900		1.37650	1.37650				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34790	1.34790		1.35550	1.35550				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>11,051,185,977.34</b>	<b>233,603</b>	<b>4 127 604.00</b>
<b>Grand Total:</b>												<b>11,051,185,977.34</b>	<b>233,603</b>	<b>4 127 604.00</b>