



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: 24/04/2017

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 24/04/2017	Any day expiry		13.01550	13.01550		13.15980	13.15980		20.30	0.00	0.00	0	0.00
\$ / R	On 25/04/2017	Any day expiry		13.01570	13.01570		13.15980	13.15980		20.33	0.00	0.00	0	20.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	41.10540	0.04111	175.50580	0.17551	41.105	22.30	0.39	0.00	0	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	487.12220	0.48712	377.77860	0.37778	487.122	36.75	0.97	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	784.96060	0.78496	658.12860	0.65813	784.961	44.97	0.99	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	1,084.45830	1.08446	948.21120	0.94821	1,084.458	51.57	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.03670	0.00004	0.58150	0.00058	0.037	80.03	0.00	0.00	0	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.00990	0.00001	0.10800	0.00011	0.010	92.97	0.00	0.00	0	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.00000	0.00000	0.70020	0.00070	0.000	47.77	0.00	0.00	0	1,000.00
\$ / R	On 26/04/2017	Any day expiry			13.01580	13.01580	13.15980	13.15980		18.66	0.00	0.00	0	0.00
\$ / R	On 26/04/2017	Any day expiry	13.30	Call	17.86550	0.01787	76.79390	0.07679	17.865	26.59	0.14	0.00	0	2,500.00
\$ / R	On 28/04/2017	Any day expiry			13.01640	13.01640	13.16320	13.16320		17.39	0.00	0.00	0	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	102.89870	0.10290	241.13380	0.24113	102.899	17.39	0.53	0.00	0	1,500.00
\$ / R	On 02/05/2017	Any day expiry			13.02330	13.02330	13.16990	13.16990		16.01	0.00	0.00	0	0.00
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	21.85380	0.02185	18.14960	0.01815	21.854	19.15	0.12	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	16.21210	0.01621	45.74310	0.04574	16.212	20.19	0.09	0.00	0	10,000.00

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 04/05/2017	Any day expiry		13.02670	13.02670	13.17330	13.17330		16.70	0.00	0.00	0	5,000.00
\$ / R	13.21	Call	On 04/05/2017	Any day expiry	77.89120	0.07789	158.67980	0.15868	77.891	17.58	0.32	0.00	0	10,000.00
\$ / R	13.22	Put	On 04/05/2017	Any day expiry	268.55280	0.26855	200.93040	0.20093	268.553	17.64	0.69	0.00	0	25,000.00
\$ / R	13.65	Call	On 04/05/2017	Any day expiry	15.80290	0.01580	36.16410	0.03616	15.803	20.01	0.08	0.00	0	1,000.00
\$ / R		On 08/05/2017	Any day expiry		13.02670	13.02670	13.00800	13.00800		16.55	0.00	0.00	0	0.00
\$ / R	13.01	Call	On 08/05/2017	Any day expiry	177.37650	0.17738	0.00000	0.00000	177.377	16.61	0.52	33,963,888.00	5,000	2,500.00
\$ / R		On 11/05/2017	Any day expiry		13.04320	13.04320	13.19060	13.19060		16.64	0.00	0.00	0	70.00
\$ / R	13.00	Put	On 11/05/2017	Any day expiry	165.79210	0.16579	125.39260	0.12539	165.792	16.64	0.46	0.00	0	34,000.00
\$ / R	15.00	Call	On 11/05/2017	Any day expiry	2.50420	0.00250	4.59190	0.00459	2.504	27.40	0.01	0.00	0	34,000.00
\$ / R		On 12/05/2017	Any day expiry		13.04570	13.04570	13.19310	13.19310		16.66	0.00	0.00	0	0.00
\$ / R	13.60	Call	On 12/05/2017	Any day expiry	41.76060	0.04176	88.69320	0.08869	41.761	18.11	0.16	0.00	0	20,000.00
\$ / R	14.25	Call	On 12/05/2017	Any day expiry	10.95870	0.01096	19.80580	0.01981	10.959	22.66	0.04	0.00	0	1,250.00
\$ / R		On 15/05/2017	Any day expiry		13.05310	13.05310	13.20050	13.20050		16.30	0.00	0.00	0	10.00
\$ / R	12.75	Put	On 15/05/2017	Any day expiry	79.47230	0.07947	0.00000	0.00000	79.472	15.77	0.26	1,012,262.40	300	300.00
\$ / R		On 19/05/2017	Any day expiry		13.06300	13.06300	13.21040	13.21040		16.53	0.00	0.00	0	1,140.00
\$ / R		On 26/05/2017	Any day expiry		13.08030	13.08030	13.22750	13.22750		16.41	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 26/05/2017	Any day expiry	535.88670	0.53589	454.02120	0.45402	535.887	17.64	0.72	0.00	0	60.00
\$ / R	15.97	Call	On 26/05/2017	Any day expiry	2.40180	0.00240	3.37700	0.00338	2.402	27.08	0.01	0.00	0	60.00
\$ / R		On 30/05/2017	Any day expiry		13.08930	13.08930	13.24300	13.24300		16.23	0.00	18,421,013.00	1,391	1,391.00
\$ / R		On 31/05/2017	Any day expiry		13.09150	13.09150	13.23870	13.23870		16.39	0.00	156,714.50	12	1,200.00
\$ / R		On 19/06/2017	Foreign Exchange Future		13.13410	13.13410	13.28160	13.28160		16.29	0.00	3,819,750,900.70	290,827	937,215.00
\$ / R	11.78	Put	On 19/06/2017	Foreign Exchange Future	12.67730	0.01268	12.08460	0.01208	12.677	15.91	0.04	0.00	0	4,500.00
\$ / R	12.00	Put	On 19/06/2017	Foreign Exchange Future	23.17040	0.02317	18.16260	0.01816	23.170	15.53	0.06	0.00	0	60,150.00
\$ / R	12.10	Put	On 19/06/2017	Foreign Exchange Future	31.55460	0.03155	25.29660	0.02530	31.555	15.54	0.08	0.00	0	2,000.00
\$ / R	12.25	Put	On 19/06/2017	Foreign Exchange Future	48.58140	0.04858	40.02310	0.04002	48.581	15.55	0.12	0.00	0	4,500.00
\$ / R	12.50	Put	On 19/06/2017	Foreign Exchange Future	92.17070	0.09217	78.40730	0.07841	92.171	15.58	0.20	0.00	0	1,000.00
\$ / R	12.65	Call	On 19/06/2017	Foreign Exchange Future	616.18800	0.61619	743.49360	0.74349	616.188	15.74	0.74	0.00	0	3,000.00
\$ / R	12.71	Put	On 19/06/2017	Foreign Exchange Future	150.92830	0.15093	127.91720	0.12792	150.928	15.81	0.29	0.00	0	17,600.00
\$ / R	12.76	Call	On 19/06/2017	Foreign Exchange Future	542.03170	0.54203	664.02630	0.66403	542.032	15.86	0.69	0.00	0	50.00
\$ / R	12.80	Put	On 19/06/2017	Foreign Exchange Future	182.40450	0.18240	154.80810	0.15481	182.405	15.91	0.33	0.00	0	4,000.00
\$ / R	12.90	Put	On 19/06/2017	Foreign Exchange Future	222.01050	0.22201	188.84980	0.18885	222.010	16.02	0.38	0.00	0	3,500.00
\$ / R	12.92	Call	On 19/06/2017	Foreign Exchange Future	444.62170	0.44462	557.79730	0.55780	444.622	16.04	0.62	0.00	0	33,000.00
\$ / R	13.00	Put	On 19/06/2017	Foreign Exchange Future	266.55050	0.26655	227.40260	0.22740	266.550	16.13	0.42	550,969.28	100	88,455.00
\$ / R	13.00	Call	On 19/06/2017	Foreign Exchange Future	400.65050	0.40065	509.00260	0.50900	400.651	16.13	0.58	0.00	0	1,578.00
\$ / R	13.25	Put	On 19/06/2017	Foreign Exchange Future	402.24130	0.40224	343.78500	0.34379	402.241	16.55	0.54	0.00	0	100.00
\$ / R	13.27	Call	On 19/06/2017	Foreign Exchange Future	278.82290	0.27882	366.48240	0.36648	278.823	16.60	0.45	0.00	0	3,000.00
\$ / R	13.30	Put	On 19/06/2017	Foreign Exchange Future	433.77480	0.43377	371.85980	0.37186	433.775	16.68	0.56	0.00	0	1,638.00
\$ / R	13.34	Call	On 19/06/2017	Foreign Exchange Future	253.87640	0.25388	336.71220	0.33671	253.876	16.79	0.42	0.00	0	4,000.00
\$ / R	13.39	Call	On 19/06/2017	Foreign Exchange Future	237.30970	0.23731	316.74270	0.31674	237.310	16.92	0.40	0.00	0	4,000.00
\$ / R	13.45	Call	On 19/06/2017	Foreign Exchange Future	218.73690	0.21874	294.14850	0.29415	218.737	17.07	0.37	0.00	0	3,000.00
\$ / R	13.50	Put	On 19/06/2017	Foreign Exchange Future	570.19450	0.57019	494.82130	0.49482	570.194	17.20	0.65	0.00	0	100.00
\$ / R	13.50	Call	On 19/06/2017	Foreign Exchange Future	204.29450	0.20429	276.42130	0.27642	204.295	17.20	0.35	0.00	0	4,750.00
\$ / R	13.69	Put	On 19/06/2017	Foreign Exchange Future	713.11310	0.71311	625.92850	0.62593	713.113	17.70	0.71	0.00	0	250.00
\$ / R	13.70	Call	On 19/06/2017	Foreign Exchange Future	155.04830	0.15505	214.77550	0.21478	155.048	17.72	0.28	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
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	134.93120	0.13493	188.98410	0.18898	134.931	17.98	0.25	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	825.14140	0.82514	730.23740	0.73024	825.141	18.05	0.76	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	857.91380	0.85791	761.10880	0.76111	857.914	18.14	0.77	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	967.01650	0.96702	864.23020	0.86423	967.016	18.43	0.80	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	101.11650	0.10112	145.83020	0.14583	101.116	18.43	0.20	0.00	0	1,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	95.42090	0.09542	138.39280	0.13839	95.421	18.52	0.19	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,062.10140	1.06210	954.65700	0.95466	1,062.101	18.68	0.83	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,079.63270	1.07963	971.38590	0.97139	1,079.633	18.72	0.83	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,123.76450	1.12376	1,013.56860	1.01357	1,123.764	18.83	0.84	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,168.30520	1.16831	1,056.24530	1.05625	1,168.305	18.95	0.85	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	70.33170	0.07033	105.04730	0.10505	70.332	18.99	0.14	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	69.31630	0.06932	103.67480	0.10367	69.316	19.01	0.14	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,258.51380	1.25851	1,142.96290	1.14296	1,258.514	19.17	0.87	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	48.98730	0.04899	75.65570	0.07566	48.987	19.56	0.11	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	34.38920	0.03439	53.90210	0.05390	34.389	20.14	0.08	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,784.18900	1.78419	1,652.76890	1.65277	1,784.189	20.47	0.94	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	24.30740	0.02431	38.08160	0.03808	24.307	20.73	0.06	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	19.81970	0.01982	30.93390	0.03093	19.820	21.08	0.05	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	14.21440	0.01421	21.92450	0.02192	14.214	21.67	0.03	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,378.38140	2.37838	2,237.52430	2.23752	2,378.381	21.90	0.97	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	12.48140	0.01248	19.12430	0.01912	12.481	21.90	0.03	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	8.75600	0.00876	13.10020	0.01310	8.756	22.56	0.02	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,654.65600	2.65466	2,511.50020	2.51150	2,654.656	22.56	0.98	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	8.35970	0.00836	11.93140	0.01193	8.360	22.86	0.02	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	8.32420	0.00832	11.77340	0.01177	8.324	22.91	0.02	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	7.86820	0.00787	10.66590	0.01067	7.868	23.61	0.02	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	7.58500	0.00759	10.22050	0.01022	7.585	24.11	0.02	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	7.33210	0.00733	9.82230	0.00982	7.332	24.61	0.02	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	7.19360	0.00719	9.60330	0.00960	7.194	24.91	0.02	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	6.38110	0.00638	8.30130	0.00830	6.381	27.26	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	1.18130	0.00118	1.99360	0.00199	1.181	29.11	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.52060	0.00052	0.92080	0.00092	0.521	29.11	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.08410	0.00008	0.16490	0.00016	0.084	29.11	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.15420	13.15420	13.30190	13.30190		16.30	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	582.05830	0.58206	509.37190	0.50937	582.058	17.15	0.63	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	10.07310	0.01007	11.82800	0.01183	10.073	24.00	0.02	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.15860	13.15860	13.30640	13.30640		16.31	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.16960	13.16960	13.31770	13.31770		16.22	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	141.92300	0.14192	194.03750	0.19404	141.923	18.18	0.24	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.18060	13.18060	13.32890	13.32890		16.25	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	141.97240	0.14197	193.08800	0.19309	141.972	18.23	0.23	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.18500	13.18500	13.33340	13.33340		16.28	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	934.06320	0.93406	843.01640	0.84302	934.063	17.97	0.74	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	4.89450	0.00489	5.66730	0.00567	4.894	27.45	0.01	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 14/07/2017	Any day expiry		13.18940	13.18940		13.14800	13.14800		16.29	0.00	52,592.00	4	4.00
\$ / R	On 17/07/2017	Any day expiry		13.19600	13.19600		13.34470	13.34470		16.22	0.00	0.00	0	250.00
\$ / R	On 21/07/2017	Any day expiry		13.20480	13.20480		13.35370	13.35370		16.25	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry		13.21360	13.21360		13.36270	13.36270		16.20	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	421.59730	0.42160	374.44320	0.37444	421.597	16.20	0.48	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	140.81310	0.14081	189.09400	0.18909	140.813	18.54	0.21	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry		13.21800	13.21800		13.36710	13.36710		16.22	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	610.26230	0.61026	544.51110	0.54451	610.262	16.85	0.58	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	18.77730	0.01878	25.20250	0.02520	18.777	23.10	0.03	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry		13.22660	13.22660		13.37600	13.37600		16.26	0.00	0.00	0	4,774.00
\$ / R	On 11/08/2017	Any day expiry		13.25030	13.25030		13.40040	13.40040		16.27	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry		13.28920	13.28920		13.44030	13.44030		16.27	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	636.38990	0.63639	570.57960	0.57058	636.390	16.64	0.54	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	27.07510	0.02708	31.10440	0.03110	27.075	22.16	0.04	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.33240	13.33240		13.48460	13.48460		16.29	0.00	15,198,936.00	1,140	49,294.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	81.29560	0.08130	76.27270	0.07627	81.296	14.98	0.12	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	189.75560	0.18976	166.62140	0.16662	189.756	15.28	0.24	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	290.91180	0.29091	255.87320	0.25587	290.912	15.54	0.32	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	709.64020	0.70964	818.01420	0.81801	709.640	15.81	0.62	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	377.24020	0.37724	333.41420	0.33341	377.240	15.81	0.38	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	445.30310	0.44530	395.90630	0.39591	445.303	16.00	0.42	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	588.34350	0.58834	527.80310	0.52780	588.343	16.38	0.50	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	482.07750	0.48208	568.39660	0.56840	482.078	16.55	0.47	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	733.45410	0.73345	662.15210	0.66215	733.454	16.78	0.56	0.00	0	226,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	814.59490	0.81459	738.43430	0.73843	814.595	16.99	0.59	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	821.51560	0.82152	744.95420	0.74495	821.516	17.01	0.59	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	279.88070	0.27988	339.02450	0.33902	279.881	17.79	0.31	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,163.19760	1.16320	1,069.49460	1.06949	1,163.198	17.82	0.70	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,242.80400	1.24280	1,145.94760	1.14595	1,242.804	18.00	0.72	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	253.25450	0.25325	308.28990	0.30829	253.255	18.02	0.28	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,365.16240	1.36516	1,263.84920	1.26385	1,365.162	18.27	0.74	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	222.42800	0.22243	272.46510	0.27247	222.428	18.33	0.25	0.00	0	7,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	214.15100	0.21415	262.79400	0.26279	214.151	18.42	0.25	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	188.18210	0.18818	232.59060	0.23259	188.182	18.71	0.22	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	150.04500	0.15005	189.16680	0.18917	150.045	19.09	0.18	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	68.17470	0.06817	89.82150	0.08982	68.175	20.42	0.09	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	46.07180	0.04607	65.18810	0.06519	46.072	20.55	0.06	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	30.86080	0.03086	45.59570	0.04560	30.861	20.68	0.05	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	25.18560	0.02519	38.07480	0.03807	25.186	20.75	0.04	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	24.42580	0.02443	37.05610	0.03706	24.426	20.76	0.04	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	8.26010	0.00826	14.33130	0.01433	8.260	20.87	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry		13.35180	13.35180		13.50450	13.50450		16.28	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	655.79460	0.65579	589.97150	0.58997	655.795	16.53	0.52	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	20.80340	0.02080	43.85460	0.04385	20.803	19.89	0.03	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2017	Any day expiry		13.35400	13.35400		13.50680	13.50680		16.28	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry		13.40790	13.40790		13.56220	13.56220		16.28	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry		13.41660	13.41660		13.57100	13.57100		16.30	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	672.96190	0.67296	607.75310	0.60775	672.962	16.46	0.50	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	42.86520	0.04287	59.22750	0.05923	42.865	21.63	0.05	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry		13.45320	13.45320		13.60830	13.60830		16.32	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.48550	13.48550		13.64130	13.64130		16.36	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	687.31480	0.68731	624.28270	0.62428	687.315	16.36	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	58.50700	0.05851	76.63070	0.07663	58.507	21.95	0.06	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.52850	13.52850		13.68520	13.68520		16.39	0.00	7,373,032.50	545	89,849.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	91.82230	0.09182	84.06760	0.08407	91.822	14.98	0.11	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	130.81150	0.13081	118.74180	0.11874	130.811	14.99	0.15	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	172.35320	0.17235	155.51830	0.15552	172.353	15.01	0.18	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	221.25510	0.22126	196.79790	0.19680	221.255	15.14	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	250.38140	0.25038	223.36180	0.22336	250.381	15.21	0.24	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	298.60090	0.29860	267.51680	0.26752	298.601	15.31	0.27	595,368.05	162	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	436.82570	0.43683	391.35520	0.39136	436.826	15.65	0.35	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	493.27400	0.49327	443.73860	0.44374	493.274	15.81	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	611.64860	0.61165	554.27100	0.55427	611.649	16.12	0.43	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	639.09920	0.63910	580.01980	0.58002	639.099	16.18	0.45	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	724.25950	0.72426	818.49960	0.81850	724.259	16.32	0.53	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	952.82270	0.95282	875.91900	0.87592	952.823	16.91	0.55	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,013.87760	1.01388	934.03020	0.93403	1,013.878	17.04	0.57	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,379.84830	1.37985	1,284.23740	1.28424	1,379.848	17.79	0.66	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	309.39030	0.30939	359.48800	0.35949	309.390	18.53	0.27	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	290.14600	0.29015	338.57590	0.33858	290.146	18.66	0.26	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	288.45880	0.28846	336.67860	0.33668	288.459	18.67	0.25	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	174.56980	0.17457	207.25300	0.20725	174.570	19.68	0.16	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	101.25060	0.10125	120.17920	0.12018	101.251	21.27	0.10	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	99.51400	0.09951	118.13770	0.11814	99.514	21.33	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	98.23870	0.09824	116.63700	0.11664	98.239	21.38	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	96.57320	0.09657	114.67560	0.11468	96.573	21.44	0.09	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	60.10620	0.06011	76.69350	0.07669	60.106	21.97	0.06	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.53720	13.53720		13.69400	13.69400		16.39	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	697.87990	0.69788	635.78660	0.63579	697.880	16.32	0.47	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	65.20970	0.06521	82.55990	0.08256	65.210	21.99	0.07	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry		13.65050	13.65050		13.80980	13.80980		16.39	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.65470	13.65470		13.81410	13.81410		16.39	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.72210	13.72210		13.88340	13.88340		16.39	0.00	107,759,651.30	7,853	7,755.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	473.95430	0.47395	433.44910	0.43345	473.954	15.48	0.33	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	491.99790	0.49200	554.39120	0.55439	491.998	17.97	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	382.90840	0.38291	436.61350	0.43661	382.908	18.61	0.28	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		13.80020	13.80020		13.96350	13.96350		16.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,740.45560	1.74046	1,642.13540	1.64214	1,740.456	17.96	0.65	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	385.20420		0.38520		436.27920	0.43628	385.204	18.88	0.27	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.83510		13.83510		13.99970	13.99970		16.59	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.84390		13.84390		14.00870	14.00870		16.59	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.91840		13.91840		14.08560	14.08560		16.75	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.48490		0.03048		36.67140	0.03667	30.485	12.84	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	540.75910		0.54076		498.12680	0.49813	540.759	15.79	0.32	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	834.77470		0.83477		772.41700	0.77242	834.775	16.43	0.42	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	391.31690		0.39132		440.74090	0.44074	391.317	19.46	0.25	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			14.04110		14.04110		14.21220	14.21220		17.03	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.11780		14.11780		14.29130	14.29130		17.13	0.00	0.00	0	0.00
\$ / R	On 13/11/2018	Any day expiry			14.24270		14.24270		14.42010	14.42010		17.34	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.31060		14.31060		14.49020	14.49020		17.41	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.44420		14.44420		14.62800	14.62800		17.56	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.51650		14.51650		14.70260	14.70260		17.60	0.00	0.00	0	0.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.13410		13.13410		13.28160	13.28160		16.29	0.00	262,682.00	20	488.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.33240		13.33240		13.48460	13.48460		16.29	0.00	79,994.40	6	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.52850		13.52850		13.68520	13.68520		16.39	0.00	0.00	0	42.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.72210		13.72210		13.88340	13.88340		16.39	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.91840		13.91840		14.08560	14.08560		16.75	0.00	0.00	0	47.00
£ / R	On 24/04/2017	Any day expiry			16.62820		16.62820		16.80940	16.80940		18.52	0.00	166,282.00	10	0.00
£ / R	On 25/04/2017	Any day expiry			16.63560		16.63560		16.82060	16.82060		18.86	0.00	0.00	0	154.00
£ / R	On 28/04/2017	Any day expiry			16.63680		16.63680		16.82580	16.82580		18.20	0.00	0.00	0	97.00
£ / R	On 31/05/2017	Any day expiry			16.74670		16.74670		16.93660	16.93660		17.09	0.00	0.00	0	56.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.80900		16.80900		16.99930	16.99930		17.07	0.00	2,488,639,686.00	148,054	55,946.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	604.67940		0.60468		757.67570	0.75768	604.679	16.63	0.62	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	228.10250		0.22810		313.67850	0.31368	228.103	18.64	0.30	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	48.40970		0.04841		74.59420	0.07459	48.410	21.46	0.08	0.00	0	1,200.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.10610		17.10610		17.30180	17.30180		17.30	0.00	7,697,745.00	450	1,946.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.40530		17.40530		17.60550	17.60550		16.49	0.00	0.00	0	215.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11975		0.11975		0.12203	0.12203		16.63	0.00	0.00	0	3,725.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12206		0.12206		0.12441	0.12441		15.88	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12443		0.12443		0.12683	0.12683		16.03	0.00	0.00	0	0.00
€ / R	On 28/04/2017	Any day expiry			14.13790		14.13790		14.07640	14.07640		16.98	0.00	0.00	0	5.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.30010		14.30010		14.23870	14.23870		15.09	0.00	253,326,271.50	17,715	108,375.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.58440		14.58440		14.52480	14.52480		15.21	0.00	2,916,880.00	200	6,948.00
€ / R	On 18/12/2017	Foreign Exchange Future			14.87310		14.87310		14.81420	14.81420		15.36	0.00	0.00	0	4,478.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	331.79280		0.33179		364.46040	0.36446	331.793	14.66	0.28	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	310.57880		0.31058		313.24780	0.31325	310.579	17.22	0.26	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.16780		15.16780		15.10990	15.10990		15.49	0.00	3,791,950.00	250	1,269.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap	95.83036	95.83036	95.83036	95.90721	95.90721				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap	92.84955	92.84955	92.84955	92.92603	92.92603				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap	91.59809	91.59809	91.59809	91.67412	91.67412				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap	93.72314	93.72314	93.72314	93.79360	93.79360				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	97.45695	97.45695	97.45695	97.52067	97.52067				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	96.03706	96.03706	96.03706	96.09849	96.09849				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	98.07267	98.07267	98.07267	98.13046	98.13046				0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap	99.60703	99.60703	99.60703	99.60703	99.60703				0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.59948	99.59948	99.59948	99.59932	99.59932				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.78599	99.78599	99.78599	99.80290	99.80290				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.73127	99.73127	99.73127	99.75754	99.75754				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91263	99.91263	99.91263	99.93641	99.93641				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.81558	99.81558	99.81558	99.83182	99.83182				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01227	99.01227	99.01227	99.03775	99.03775				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.60366	98.60366	98.60366	98.62640	98.62640				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.55839	98.55839	98.55839	98.59550	98.59550				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.97000	98.97000	98.97000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.39300	99.39300	99.39300	99.44820	99.44820				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.82185	99.82185	99.82185	99.88618	99.88618				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.66213	96.66213	96.66213	96.72882	96.72882				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.93795	95.93795	95.93795	96.00748	96.00748				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.18106	95.18106	95.18106	95.25228	95.25228				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.39552	95.39552	95.39552	95.46360	95.46360				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.61161	97.61161	97.61161	97.67532	97.67532				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.77723	97.77723	97.77723	97.83979	97.83979				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.98602	98.98602	98.98602	99.05110	99.05110				0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future	534.08900	534.08900	534.08900	533.84900	533.84900				0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future	544.25800	544.25800	544.25800	544.01800	544.01800				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.84200	554.84200	554.84200	554.60600	554.60600				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.91400	565.91400	565.91400	565.66900	565.66900				0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future	615.42600	615.42600	615.42600	614.62500	614.62500				0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	627.14300	627.14300	627.14300	626.33300	626.33300				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.34000	639.34000	639.34000	638.52300	638.52300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.09700	652.09700	652.09700	651.25900	651.25900				0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future	557.36500	557.36500	557.36500	556.58500	556.58500				0.00	0.00	0	533.00
ALBI	On 03/08/2017	Index Future	567.97700	567.97700	567.97700	567.18700	567.18700				0.00	0.00	0	99.00
ALBI	On 02/11/2017	Index Future	579.02300	579.02300	579.02300	578.22600	578.22600				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	590.57700	590.57700	590.57700	589.76000	589.76000				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		9.92770	9.92770		9.98840	9.98840		13.37	0.00	1,002,697.70	101	23,129.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.06420	10.06420		10.12750	10.12750		13.41	0.00	0.00	0	3,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.20140	10.20140		10.26630	10.26630		13.13	0.00	0.00	0	58.00
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.74210	9.74210		9.83320	9.83320		14.03	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		9.90380	9.90380		9.99770	9.99770		14.02	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.06580	10.06580		10.16190	10.16190		13.85	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.23450	13.23450		13.34190	13.34190		15.54	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.51360	13.51360		13.62740	13.62740		15.47	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.79870	13.79870		13.91770	13.91770		15.74	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.90150	1.90150		1.92030	1.92030		15.22	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.91860	1.91860		1.93800	1.93800		15.16	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.93540	1.93540		1.95500	1.95500		15.16	0.00	0.00	0	0.00
CNH/R	On 24/04/2017	Any day expiry		1.89100	1.89100		1.89450	1.89450		16.71	0.00	6,858,090.00	362	0.00
CNH/R	On 02/05/2017	Any day expiry		1.89150	1.89150		1.91040	1.91040		15.29	0.00	6,858,090.00	362	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.92470	1.92470		1.91620	1.91620		14.71	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		10.53024	77.69846		10.55216	77.55974			0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future		10.61264	79.17789		10.63519	79.03716			0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future		10.69597	76.92532		10.71910	76.78297			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.77884	78.46073		10.80288	78.31484			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 04/05/2017	Bond Future		10.73525	81.02646		10.75717	80.86897			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.81803	82.56931		10.84059	82.40941			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		10.90081	79.91328		10.92395	79.75155			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		10.98045	81.50840		11.00447	81.34267			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		555.68200	555.68200		554.92100	554.92100			0.00	566,795,640.00	102	381.00
GOVI	On 03/08/2017	GOVI		566.26200	566.26200		565.49100	565.49100			0.00	566,262,000.00	100	100.00
GOVI	On 02/11/2017	GOVI		577.27400	577.27400		576.49700	576.49700			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		588.79300	588.79300		587.99600	587.99600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.69060	1.69060		1.71020	1.71020		16.11	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.71880	1.71880		1.73890	1.73890		15.78	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.74590	1.74590		1.76660	1.76660		16.11	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future		128.13164	128.13164		127.84476	127.84476			0.00	245,243,958.96	1,914	3,234.00
I2025	On 03/08/2017	Bond Future		129.26407	129.26407		128.97299	128.97299			0.00	247,411,429.98	1,914	1,914.00
I2025	On 02/11/2017	Bond Future		131.80902	131.80902		131.51373	131.51373			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		133.11765	133.11765		132.81624	132.81624			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		99.38567	99.38567		99.37478	99.37478			0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future		104.34729	104.34729		104.33789	104.33789			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		105.20387	105.20387		105.19267	105.19267			0.00	565,681,208.99	5,377	5,704.00
I2033	On 03/08/2017	Bond Future		107.22600	107.22600		107.21552	107.21552			0.00	576,554,202.00	5,377	5,807.00
I2033	On 02/11/2017	Bond Future		108.26001	108.26001		108.25065	108.25065			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		110.44552	110.44552		110.43571	110.43571			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		131.36901	131.36901		131.35500	131.35500			0.00	1,788,326,333.13	13,613	6,198.00
I2038	On 03/08/2017	Bond Future		132.39743	132.39743		132.38447	132.38447			0.00	1,802,326,214.59	13,613	16,319.00
I2038	On 02/11/2017	Bond Future		135.00395	135.00395		134.99244	134.99244			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		136.20804	136.20804		136.19624	136.19624			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		127.72704	127.72704		127.84520	127.84520			0.00	0.00	0	19,416.00
I2046	On 03/08/2017	Bond Future		130.18204	130.18204		130.30369	130.30369			0.00	0.00	0	9,883.00
I2046	On 02/11/2017	Bond Future		131.16154	131.16154		131.28712	131.28712			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		133.80925	133.80925		133.93741	133.93741			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		136.79982	136.79982		136.78458	136.78458			0.00	2,387,567,258.46	17,453	4,750.00

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 03/08/2017	Bond Future		137.76773	137.76773		137.75364	137.75364			0.00	2,404,460,191.69	17,453	22,557.00
I2050	On 02/11/2017	Bond Future		140.48026	140.48026		140.46730	140.46730			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		141.62368	141.62368		141.61058	141.61058			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		247.76100	247.76100		247.63700	247.63700			0.00	0.00	0	448.00
IGOV	On 03/08/2017	Index Future		252.52300	252.52300		252.39900	252.39900			0.00	0.00	0	772.00
IGOV	On 02/11/2017	Index Future		257.49400	257.49400		257.37100	257.37100			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		262.69200	262.69200		262.56600	262.56600			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	92.58000			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		0.12600	0.12600		0.12740	0.12740			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12570	0.12570		0.12720	0.12720			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12560	0.12560		0.12710	0.12710			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017	Foreign Exchange Future		9.21260	9.21260		9.28400	9.28400		13.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.33270	9.33270		9.40620	9.40620		13.76	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.45260	9.45260		9.52760	9.52760		13.55	0.00	0.00	0	0.00
PULA / R	On 19/06/2017	Foreign Exchange Future		1.27120	1.27120		1.27570	1.27570			0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28590	1.28590		1.29120	1.29120			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30030	1.30030		1.30580	1.30580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017	Foreign Exchange Future		1.27980	1.27980		1.27990	1.27990			0.00	153,576.00	120	50.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future		1.28300	1.28300		1.28310	1.28310			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.28660	1.28660		1.28650	1.28650			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017	Foreign Exchange Future		1.08880	1.08880		1.07210	1.07210			0.00	16,332.00	15	30,283.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future		1.09390	1.09390		1.07710	1.07710			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.09940	1.09940		1.08250	1.08250			0.00	0.00	0	0.00
R186	On 04/05/2017	Bond Future		8.62536	116.07635		8.64640	115.93000		8.45	0.00	1,637,372,993.10	14,106	91,818.00

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	8.44	Call	185.65000	0.18565		218.88000	0.21888	185.650	8.24	0.21	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	8.70	Call	930.02000	0.93002		927.67000	0.92767	930.020	8.34	0.63	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	8.94	Put	65.92000	0.06592		124.74000	0.12474	65.920	8.43	0.09	0.00	0	500.00	
R186	On 04/05/2017	Bond Future	8.95	Put	60.16000	0.06016		115.92000	0.11592	60.160	8.43	0.08	0.00	0	5,209.00	
R186	On 04/05/2017	Bond Future	9.20	Put	4.23000	0.00423		14.11000	0.01411	4.230	8.57	0.01	0.00	0	5,209.00	
R186	On 03/08/2017	Bond Future			8.66249	112.98392		8.68427	112.83567		8.91	0.00	2,349,161,664.64	20,792	39,574.00	
R186	On 03/08/2017	Bond Future	8.85	Put	1,513.53000	1.51353		1,602.98000	1.60298	1,513.530	8.85	0.40	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.35	Put	575.66000	0.57566		626.43000	0.62643	575.660	9.12	0.19	0.00	0	750.00	
R186	On 03/08/2017	Bond Future	9.50	Put	417.33000	0.41733		458.36000	0.45836	417.330	9.21	0.15	0.00	0	6,500.00	
R186	On 02/11/2017	Bond Future			8.69397	115.18131		8.71641	115.03186		8.83	0.00	0.00	0	4.00	
R186	On 01/02/2018	Bond Future			8.71961	112.17614		8.74317	112.02264		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			298.59073	298.59073		298.55849	298.55849			0.00	0.00	0	1,063.00	
R197	On 03/08/2017	Bond Future			297.43792	297.43792		297.40801	297.40801			0.00	0.00	0	1,481.00	
R197	On 02/11/2017	Bond Future			303.29381	303.29381		303.26703	303.26703			0.00	0.00	0	0.00	
R197	On 01/02/2018	Bond Future			302.36151	302.36151		302.33376	302.33376			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			243.70857	243.70857		243.37008	243.37008			0.00	0.00	0	28,185.00	
R202	On 03/08/2017	Bond Future			244.73239	244.73239		244.38962	244.38962			0.00	0.00	0	12,459.00	
R202	On 02/11/2017	Bond Future			249.55069	249.55069		249.20404	249.20404			0.00	0.00	0	0.00	
R202	On 01/02/2018	Bond Future			250.84089	250.84089		250.48703	250.48703			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			8.05790	100.04978		8.06844	100.00205		5.99	0.00	778,187,188.84	7,778	14,057.00	
R2023	On 03/08/2017	Bond Future			8.07358	101.95485		8.08453	101.90697		5.91	0.00	793,004,823.30	7,778	6,603.00	
R2023	On 02/11/2017	Bond Future			8.08679	100.00645		8.09803	99.95909		5.46	0.00	0.00	0	0.00	
R2023	On 01/02/2018	Bond Future			8.09100	102.00235		8.10313	101.95321		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			7.43725	101.45816		7.42840	101.46126		0.29	0.00	266,023,295.52	2,622	27,749.00	
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			9.05615	94.25843		9.07732	94.10919			0.00	1,602,393.31	17	31,289.00	
R2030	On 03/08/2017	Bond Future			9.10254	92.04656		9.12434	91.89518			0.00	337,258,595.84	3,664	2,494.00	
R2030	On 02/11/2017	Bond Future			9.14014	93.83679		9.16247	93.68382			0.00	0.00	0	0.00	
R2030	On 01/02/2018	Bond Future			9.17348	91.70430		9.19671	91.54740			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	

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 04/05/2017	Bond Future		9.22591	93.04629		9.24703	92.88687		12.26	0.00	0.00	0	22,177.00
R2032	On 03/08/2017	Bond Future		9.27114	94.81800		9.29284	94.65625		12.41	0.00	0.00	0	460.00
R2032	On 02/11/2017	Bond Future		9.31390	92.50362		9.33612	92.34005		12.44	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future		9.35270	94.34985		9.37575	94.18222		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		9.40607	97.11666		9.42722	96.94201			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future		9.45283	98.96593		9.47454	98.78871			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.49934	96.38869		9.52155	96.20942			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.54318	98.31250		9.56621	98.12871			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		9.48162	93.58840		9.50288	93.41325		13.77	0.00	160,410,517.60	1,714	52,653.00
R2037	On 03/08/2017	Bond Future		9.53272	91.11328		9.55453	90.93563		14.63	0.00	156,168,161.92	1,714	2,194.00
R2037	On 02/11/2017	Bond Future		9.57596	92.88541		9.59826	92.70552		14.74	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future		9.61598	90.48367		9.63905	90.29938		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		7.42831	103.89850		7.41244	103.92245		1.27	0.00	1,033,790,075.00	9,950	27,172.00
R204	On 03/08/2017	Bond Future		7.37370	101.83671		7.35415	101.86191		1.30	0.00	948,099,770.10	9,310	9,540.00
R204	On 02/11/2017	Bond Future		7.25107	103.81730		7.22556	103.84449		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.00305	101.84812		6.97107	101.87493		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		9.56169	97.23902		9.58296	97.05169		14.39	0.00	0.00	0	11,300.00
R2040	On 03/08/2017	Bond Future		9.61348	94.58303		9.63531	94.39289		15.31	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.65755	96.42263		9.67985	96.23019		15.45	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.69856	93.84111		9.72162	93.64397		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		9.61660	94.06370		9.63283	93.91974		15.04	0.00	63,022,679.00	670	23,101.00
R2044	On 03/08/2017	Bond Future		9.66773	91.47252		9.68436	91.32654		16.02	0.00	61,286,588.40	670	790.00
R2044	On 02/11/2017	Bond Future		9.71137	93.25156		9.72831	93.10413		16.19	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future		9.75206	90.73195		9.76959	90.58070		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		9.60086	93.27087		9.61695	93.12446		15.60	0.00	3,077,845,439.13	32,999	76,763.00
R2048	On 03/08/2017	Bond Future		9.64632	95.04693		9.66279	94.89845		15.84	0.00	3,136,453,643.07	32,999	41,589.00
R2048	On 02/11/2017	Bond Future		9.69143	92.45685		9.70822	92.30682		15.99	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future		9.73418	94.30215		9.75155	94.14828		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

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 04/05/2017	Bond Future			7.51047		101.64466		7.52058	101.62056		2.27	0.00	198,816,954.96	1,956	76,227.00
R207	On 03/08/2017	Bond Future			7.49144		99.93691		7.50233	99.91315		2.34	0.00	144,908,519.50	1,450	2,101.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,581.03000		1.58103		1,563.78000	1.56378	1,581.030	2.42	0.89	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.43615		101.88058		7.44763	101.85782		2.03	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.34130		100.27140		7.35488	100.24728		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			7.67099		97.65863		7.68118	97.62551		3.70	0.00	443,565,497.46	4,542	18,852.00
R208	On 03/08/2017	Bond Future			7.66626		99.51817		7.67699	99.48518		3.74	0.00	451,414,419.12	4,536	4,716.00
R208	On 02/11/2017	Bond Future			7.64852		98.05123		7.65964	98.01904		3.33	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.61176		100.00817		7.62420	99.97443		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			9.37553		73.22061		9.39659	73.07514		14.34	0.00	120,081,800.40	1,640	56,293.00
R209	On 04/05/2017	Bond Future	8.93	Call	21.23000		0.02123		35.38000	0.03538	21.230	13.85	0.03	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	852.22000		0.85222		1,029.94000	1.02994	852.220	14.09	0.57	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	139.21000		0.13921		228.44000	0.22844	139.210	14.27	0.15	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future			9.41813		74.61476		9.43968	74.46720		14.62	0.00	122,368,206.40	1,640	8,335.00
R209	On 02/11/2017	Bond Future			9.45847		72.91554		9.48048	72.76611		14.83	0.00	0.00	0	476.00
R209	On 02/11/2017	Bond Future	8.30	Call	573.45000		0.57345		564.53000	0.56453	573.450	14.24	0.15	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,753.30000		1.75330		1,722.19000	1.72219	1,753.300	14.39	0.36	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,640.48000		1.64048		1,708.34000	1.70834	1,640.480	15.05	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	762.01000		0.76201		803.29000	0.80329	762.010	15.59	0.17	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.49528		74.37085		9.51800	74.21782		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			184.52725		184.52725		184.50738	184.50738			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future			188.07405		188.07405		188.05556	188.05556			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future			189.37629		189.37629		189.35981	189.35981			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			193.19934		193.19934		193.18229	193.18229			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

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 04/05/2017	Bond Future		148.48098	148.48098		148.46553	148.46553			0.00	335,270,052.84	2,258	3,268.00
R212	On 03/08/2017	Bond Future		149.30784	149.30784		149.29350	149.29350			0.00	337,137,102.72	2,258	3,858.00
R212	On 02/11/2017	Bond Future		152.24743	152.24743		152.23462	152.23462			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future		153.26065	153.26065		153.24739	153.24739			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		9.09529	85.02104		9.11630	84.87672		11.96	0.00	119,114,477.04	1,401	44,151.00
R213	On 03/08/2017	Bond Future		9.13521	86.63993		9.15679	86.49349		12.15	0.00	140,443,326.53	1,621	2,341.00
R213	On 02/11/2017	Bond Future		9.17474	84.77410		9.19682	84.62607		12.21	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future		9.21108	86.46605		9.23399	86.31433		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		9.52058	72.95652		9.54165	72.80555		15.08	0.00	204,059,386.44	2,797	35,332.00
R214	On 03/08/2017	Bond Future		9.56374	74.34563		9.58530	74.19243		15.38	0.00	207,944,727.11	2,797	2,797.00
R214	On 02/11/2017	Bond Future		9.60649	72.49441		9.62850	72.33925		15.63	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future		9.64681	73.94121		9.66952	73.78236		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		22,300.75000	22,300.75000		22,429.19000	22,429.19000			0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future		9.43600	9.43600		9.50850	9.50850		13.97	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future		3.60990	3.60990		3.58710	3.58710		14.75	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future		1.36460	1.36460		1.38860	1.38860			0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future		1.33910	1.33910		1.36290	1.36290			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.31570	1.31570		1.33920	1.33920			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>35,552,046,341.42</b>	<b>727,594</b>	<b>4,153,687.00</b>
<b>Grand Total:</b>												<b>35,552,046,341.42</b>	<b>727,594</b>	<b>4,153,687.00</b>