



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: 02/06/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 05/06/2017	Any day expiry	12.79240	12.79240		13.00220	13.00220		12.01	0.00	64,024,500.00	5,000	5,000.00	
\$ / R	On 05/06/2017	Any day expiry	13.10	Put	315.25140	0.31525	153.92950	0.15393	315.251	18.49	0.92	0	30,000.00	
\$ / R	On 05/06/2017	Any day expiry	13.77	Call	0.26480	0.00026	3.22190	0.00322	0.265	29.00	0.00	0	30,000.00	
\$ / R	On 06/06/2017	Any day expiry			12.79240	12.79240	12.99750	12.99750	14.22	0.00	183,824,200.00	14,000	30,000.00	
\$ / R	On 06/06/2017	Any day expiry	13.00	Call	24.60540	0.02461	0.00000	0.00000	24.605	17.48	0.19	75,183,552.00	30,000	30,000.00
\$ / R	On 06/06/2017	Any day expiry	13.10	Put	322.51620	0.32252	168.32270	0.16832	322.516	19.12	0.88	0	30,000.00	
\$ / R	On 07/06/2017	Any day expiry			12.79240	12.79240	12.99990	12.99990	15.38	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry			12.79710	12.79710	13.00490	13.00490	16.58	0.00	0.00	0	0.00	
\$ / R	On 09/06/2017	Any day expiry	13.00	Put	252.84600	0.25285	130.85080	0.13085	252.846	17.73	0.74	0	20,000.00	
\$ / R	On 12/06/2017	Any day expiry			12.80410	12.80410	13.01220	13.01220	16.25	0.00	0.00	0	0.00	
\$ / R	On 12/06/2017	Any day expiry	12.90	Put	193.74700	0.19375	102.43260	0.10243	193.747	16.57	0.60	0	200.00	
\$ / R	On 12/06/2017	Any day expiry	13.00	Put	262.56010	0.26256	145.12020	0.14512	262.560	16.89	0.70	0	100.00	
\$ / R	On 12/06/2017	Any day expiry	13.03	Call	59.08730	0.05909	143.41840	0.14342	59.087	16.99	0.27	0	40,000.00	
\$ / R	On 12/06/2017	Any day expiry	13.20	Put	424.47380	0.42447	269.26220	0.26926	424.474	17.53	0.85	0	150.00	
\$ / R	On 19/06/2017	Foreign Exchange Future			12.81980	12.81980	13.02810	13.02810	16.35	0.00	1,166,871,015.80	91,021	931,753.00	
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	5.16470	0.00516	3.48950	0.00349	5.165	20.10	0.02	0	4,500.00	

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	12.00	Put	8.56230		0.00856		5.05810	0.00506	8.562	17.91	0.04	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	11.00290		0.01100		6.10080	0.00610	11.003	16.92	0.05	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	20.91560		0.02092		8.30300	0.00830	20.916	16.41	0.10	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.30	Put	26.56440		0.02656		9.27770	0.00928	26.564	16.41	0.12	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	62.39710		0.06240		21.83960	0.02184	62.397	16.38	0.23	0.00	0	1,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	276.98660		0.27699		425.89750	0.42590	276.987	16.37	0.65	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	130.21280		0.13021		62.65530	0.06266	130.213	16.36	0.40	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	211.57330		0.21157		345.33570	0.34534	211.573	16.36	0.56	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	170.60360		0.17060		90.40280	0.09040	170.604	16.35	0.48	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	227.64040		0.22764		129.35700	0.12936	227.640	16.69	0.56	0.00	0	3,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	139.85720		0.13986		246.29520	0.24630	139.857	16.76	0.42	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	112.64430		0.11264		205.11230	0.20511	112.644	17.03	0.36	0.00	0	1,078.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	292.84430		0.29284		177.01230	0.17701	292.844	17.03	0.64	0.00	0	88,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	484.91720		0.48492		331.62490	0.33162	484.917	17.87	0.80	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	51.51580		0.05152		104.03980	0.10404	51.516	17.94	0.19	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	527.23470		0.52723		367.88370	0.36788	527.235	18.04	0.82	0.00	0	2,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	41.61720		0.04162		86.08330	0.08608	41.617	18.18	0.16	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	35.65960		0.03566		74.96910	0.07497	35.660	18.35	0.14	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	29.56570		0.02957		63.32300	0.06332	29.566	18.55	0.12	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	25.76810		0.02577		54.88740	0.05489	25.768	18.82	0.11	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	885.63440		0.88563		693.27610	0.69328	885.634	19.86	0.93	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	15.03100		0.01503		30.44920	0.03045	15.031	19.91	0.06	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	11.57050		0.01157		23.73520	0.02374	11.570	20.45	0.05	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	1,020.90970		1.02091		823.94940	0.82395	1,020.910	20.62	0.95	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	1,059.86890		1.05987		861.90230	0.86190	1,059.869	20.83	0.96	745,305,990.00	60,000	0.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	6.98660		0.00699		14.67260	0.01467	6.987	21.54	0.03	0.00	0	1,100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	1,187.18660		1.18719		986.57260	0.98657	1,187.187	21.54	0.97	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	6.33650		0.00634		13.36800	0.01337	6.336	21.76	0.03	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	1,295.55850		1.29556		1,093.28720	1.09329	1,295.559	22.14	0.98	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	1,315.31610		1.31532		1,112.78410	1.11278	1,315.316	22.26	0.98	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	1,364.76290		1.36476		1,161.63330	1.16163	1,364.763	22.54	0.98	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	1,414.27740		1.41428		1,210.61980	1.21062	1,414.277	22.82	0.98	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	3.90020		0.00390		8.34880	0.00835	3.900	22.93	0.02	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	3.81490		0.00381		8.17000	0.00817	3.815	22.99	0.02	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,513.47500		1.51347		1,308.93640	1.30894	1,513.475	23.38	0.99	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.40	Call	2.82230		0.00282		6.05670	0.00606	2.822	23.77	0.01	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	2.29690		0.00230		4.90610	0.00491	2.297	24.34	0.01	0.00	0	98,178.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	1.41910		0.00142		2.98530	0.00299	1.419	25.74	0.01	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	2,071.30580		2.07131		1,864.20280	1.86420	2,071.306	26.53	1.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	0.91800		0.00092		1.89530	0.00190	0.918	27.15	0.00	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.10	Call	0.78080		0.00078		1.59880	0.00160	0.781	27.71	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	0.72190		0.00072		1.47200	0.00147	0.722	28.00	0.00	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	0.50510		0.00051		0.99700	0.00100	0.505	29.43	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	0.45040		0.00045		0.86230	0.00086	0.450	30.05	0.00	0.00	0	55,000.00

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\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,680.65040	2.68065	2,472.76230	2.47276	2,680.650	30.05	1.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	0.33690	0.00034	0.60620	0.00061	0.337	31.79	0.00	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,960.53690	2.96054	2,752.50620	2.75251	2,960.537	31.79	1.00	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	0.31550	0.00032	0.56270	0.00056	0.316	32.22	0.00	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	0.31260	0.00031	0.55690	0.00056	0.313	32.28	0.00	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	0.27630	0.00028	0.48390	0.00048	0.276	33.15	0.00	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	0.25440	0.00025	0.44040	0.00044	0.254	33.77	0.00	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	0.23540	0.00024	0.40270	0.00040	0.235	34.39	0.00	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	0.22520	0.00023	0.38250	0.00038	0.225	34.76	0.00	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	0.13980	0.00014	0.26940	0.00027	0.140	37.18	0.00	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	0.00190	0.00000	0.00830	0.00001	0.002	37.18	0.00	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	0.00040	0.00000	0.00180	0.00000	0.000	37.18	0.00	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.00000	0.00000	0.00010	0.00000	0.000	37.18	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			12.83970	12.83970	13.04860	13.04860		16.16	0.00	0.00	0	113.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	711.10940	0.71111	543.69450	0.54369	711.109	18.29	0.84	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	1.23160	0.00123	1.58870	0.00159	1.232	32.35	0.00	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			12.84420	12.84420	13.05310	13.05310		16.16	0.00	387,840.00	30	5,060.00
\$ / R	On 05/07/2017	Any day expiry			12.85520	12.85520	13.06450	13.06450		15.91	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	23.85430	0.02385	43.74130	0.04374	23.854	19.20	0.07	0.00	0	5,000.00
\$ / R	On 07/07/2017	Any day expiry			12.85960	12.85960	13.06890	13.06890		15.97	0.00	0.00	0	5,100.00
\$ / R	On 10/07/2017	Any day expiry			12.86620	12.86620	13.07560	13.07560		15.81	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	27.65180	0.02765	48.27270	0.04827	27.652	19.19	0.08	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			12.87050	12.87050	13.08000	13.08000		15.87	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	1,118.79480	1.11879	936.45780	0.93646	1,118.795	18.91	0.90	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	0.18090	0.00018	0.52130	0.00052	0.181	30.43	0.00	0.00	0	1,000.00
\$ / R	On 14/07/2017	Any day expiry			12.87490	12.87490	13.08450	13.08450		15.92	0.00	194,347.50	15	1,804.00
\$ / R	On 17/07/2017	Any day expiry			12.88140	12.88140	13.09110	13.09110		15.92	0.00	0.00	0	202.00
\$ / R	On 21/07/2017	Any day expiry			12.89010	12.89010	13.10000	13.10000		16.01	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			12.89880	12.89880	13.10890	13.10890		15.92	0.00	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	503.99850	0.50400	380.54750	0.38055	503.998	16.73	0.63	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	37.31350	0.03731	59.50790	0.05951	37.313	19.41	0.09	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.90320	12.90320	13.11330	13.11330		15.95	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	733.32950	0.73333	585.81780	0.58582	733.329	17.55	0.74	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	3.99370	0.00399	5.23180	0.00523	3.994	26.51	0.01	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.91190	12.91190	13.12220	13.12220		15.87	0.00	0.00	0	3,274.00
\$ / R	On 04/08/2017	Any day expiry			12.92060	12.92060	13.13110	13.13110		15.94	0.00	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.93560	12.93560	13.14630	13.14630		16.03	0.00	0.00	0	70.00
\$ / R	On 17/08/2017	Any day expiry			12.94820	12.94820	13.15910	13.15910		16.01	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	637.79020	0.63779	509.71460	0.50971	637.790	16.95	0.64	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			12.97340	12.97340	13.18480	13.18480		15.95	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	757.11590	0.75712	622.28490	0.62228	757.116	17.18	0.67	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	9.04170	0.00904	11.74050	0.01174	9.042	24.33	0.02	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.01560	13.01560	13.22780	13.22780		15.99	0.00	35,350,369.60	2,716	78,667.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	80.30600	0.08031	55.81280	0.05581	80.306	14.68	0.15	0.00	0	7,202.00

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\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	122.86580	0.12287	87.51640	0.08752	122.866	14.89	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	213.85260	0.21385	157.05720	0.15706	213.853	15.27	0.30	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	252.14050	0.25214	186.85630	0.18686	252.140	15.41	0.33	0.00	0	40.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	340.27480	0.34027	261.10820	0.26111	340.275	15.70	0.41	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	459.09540	0.45910	578.28170	0.57828	459.095	15.99	0.52	0.00	0	4,351.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	443.49540	0.44350	350.48170	0.35048	443.495	15.99	0.48	0.00	0	13,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.13	Call	406.13490	0.40613	514.30390	0.51430	406.135	16.26	0.48	0.00	0	250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	526.70170	0.52670	421.83140	0.42183	526.702	16.28	0.53	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.30	Call	345.34370	0.34534	440.29590	0.44030	345.344	16.61	0.42	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	698.11240	0.69811	574.41220	0.57441	698.112	16.81	0.61	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	313.71240	0.31371	402.21220	0.40221	313.712	16.81	0.39	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	284.88270	0.28488	367.24750	0.36725	284.883	17.02	0.36	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	865.66460	0.86566	728.34110	0.72834	865.665	17.29	0.67	0.00	0	216,962.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	958.22810	0.95823	814.42290	0.81442	958.228	17.54	0.70	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	966.08380	0.96608	821.75890	0.82176	966.084	17.56	0.70	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	213.31900	0.21332	279.14950	0.27915	213.319	17.64	0.29	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	186.51110	0.18651	245.51190	0.24551	186.511	17.93	0.26	0.00	0	800.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	145.66790	0.14567	193.25840	0.19326	145.668	18.47	0.21	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,347.34770	1.34735	1,181.94730	1.18195	1,347.348	18.52	0.80	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.25	Call	138.96830	0.13897	184.60760	0.18461	138.968	18.58	0.20	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,434.34290	1.43434	1,265.37720	1.26538	1,434.343	18.71	0.81	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	128.63580	0.12864	171.60530	0.17161	128.636	18.73	0.19	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,566.06310	1.56606	1,393.32960	1.39333	1,566.063	18.95	0.84	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	108.33200	0.10833	147.09180	0.14709	108.332	19.00	0.16	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	103.00320	0.10300	140.61860	0.14062	103.003	19.07	0.15	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	86.81600	0.08682	119.69420	0.11969	86.816	19.34	0.13	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	65.66680	0.06567	91.34220	0.09134	65.667	19.78	0.10	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	25.20550	0.02521	35.76200	0.03576	25.206	21.34	0.04	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	17.58140	0.01758	25.00640	0.02501	17.581	21.96	0.03	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	16.10660	0.01611	22.91380	0.02291	16.107	22.11	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	12.45970	0.01246	17.72220	0.01772	12.460	22.58	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	10.06190	0.01006	14.99990	0.01500	10.062	22.73	0.02	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	9.67430	0.00967	14.63440	0.01463	9.674	22.73	0.02	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	2.57970	0.00258	4.69860	0.00470	2.580	22.73	0.01	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.03460	13.03460	13.24710	13.24710		16.07	0.00	0.00	0	377.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	774.68850	0.77469	646.88410	0.64688	774.689	16.98	0.62	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	9.89270	0.00989	15.13180	0.01513	9.893	22.21	0.02	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.03670	13.03670	13.24930	13.24930		16.07	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.08950	13.08950	13.30310	13.30310		16.06	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.09790	13.09790	13.31170	13.31170		16.09	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	436.61860	0.43662	351.33820	0.35134	436.619	15.82	0.43	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	789.78880	0.78979	667.76940	0.66777	789.789	16.82	0.59	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	241.81880	0.24182	304.17870	0.30418	241.819	17.96	0.28	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	13.27460	0.01327	20.93540	0.02094	13.275	21.51	0.02	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/11/2017	Any day expiry		13.13380	13.13380		13.34830	13.34830		16.10	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry		13.16550	13.16550		13.38060	13.38060		16.06	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	802.20780	0.80221	684.84610	0.68485	802.208	16.67	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	26.94630	0.02695	37.49390	0.03749	26.946	22.48	0.03	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.20710	13.20710		13.42290	13.42290		16.11	0.00	7,594,082.50	575	89,597.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	97.81430	0.09781	77.99100	0.07799	97.814	14.74	0.13	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	140.51490	0.14051	110.18880	0.11019	140.515	14.66	0.17	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	193.24750	0.19325	151.91000	0.15191	193.248	14.84	0.22	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	251.12130	0.25112	200.67800	0.20068	251.121	15.00	0.27	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	285.61290	0.28561	230.11190	0.23011	285.613	15.09	0.29	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	344.95810	0.34496	279.29990	0.27930	344.958	15.28	0.33	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	511.80990	0.51181	424.60210	0.42460	511.810	15.81	0.42	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	576.98280	0.57698	483.30490	0.48330	576.983	15.99	0.45	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	611.01670	0.61102	514.15200	0.51415	611.017	16.08	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	628.45610	0.62846	529.94450	0.52994	628.456	16.12	0.48	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	713.47260	0.71347	606.79650	0.60680	713.473	16.36	0.51	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	745.00620	0.74501	635.47290	0.63547	745.006	16.44	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	516.92670	0.51693	618.08900	0.61809	516.927	16.61	0.45	0.00	0	9,816.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	1,098.18810	1.09819	964.10850	0.96411	1,098.188	17.31	0.63	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,166.13490	1.16613	1,027.83750	1.02784	1,166.135	17.47	0.65	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,566.12020	1.56612	1,409.02380	1.40902	1,566.120	18.37	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	196.77140	0.19677	243.98990	0.24399	196.771	19.05	0.20	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	183.27630	0.18328	227.59080	0.22759	183.276	19.20	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	182.09960	0.18210	226.15910	0.22616	182.100	19.21	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	143.07080	0.14307	178.41490	0.17841	143.071	19.73	0.15	0.00	0	9,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	106.56380	0.10656	131.78500	0.13178	106.564	20.47	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	62.67530	0.06268	76.36170	0.07636	62.675	22.49	0.07	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	57.86280	0.05786	72.86430	0.07286	57.863	22.52	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	29.69190	0.02969	40.83470	0.04083	29.692	22.52	0.04	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry		13.21540	13.21540		13.43140	13.43140		16.12	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	811.89540	0.81190	697.50320	0.69750	811.895	16.61	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	32.98890	0.03299	45.52250	0.04552	32.989	22.54	0.04	0.00	0	60.00
\$ / R	On 02/01/2018	Any day expiry		13.23810	13.23810		13.45450	13.45450		16.13	0.00	0.00	0	0.00
\$ / R	On 13/02/2018	Any day expiry		13.32460	13.32460		13.54280	13.54280		16.15	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.32880	13.32880		13.54700	13.54700		16.22	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.39420	13.39420		13.61380	13.61380		16.23	0.00	937,594.00	70	9,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	552.70710	0.55271	469.30090	0.46930	552.707	15.63	0.39	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.07	Put	589.03000	0.58903	502.23740	0.50224	589.030	15.74	0.40	0.00	0	113,476.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	763.41000	0.76341	661.96420	0.66196	763.410	16.20	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	359.31980	0.35932	423.14960	0.42315	359.320	18.45	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	324.92760	0.32493	383.91860	0.38392	324.928	18.70	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	273.35690	0.27336	323.92940	0.32393	273.357	19.12	0.22	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry		13.46900	13.46900		13.69030	13.69030		16.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,936.14440	1.93614	1,781.20310	1.78120	1,936.144	18.41	0.70	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	282.09540		0.28210		330.32860	0.33033	282.095	19.40	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.50130		13.50130		13.72340	13.72340		16.30	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.50940		13.50940		13.73170	13.73170		16.28	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.57970		13.57970		13.80350	13.80350		16.43	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.73540		0.03074		18.53110	0.01853	30.735	12.38	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	609.02500		0.60903		527.85550	0.52786	609.025	15.64	0.37	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	943.58980		0.94359		836.69260	0.83669	943.590	16.48	0.48	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	293.19130		0.29319		336.50640	0.33651	293.191	19.94	0.21	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.70060		13.70060		13.92530	13.92530		16.71	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.77610		13.77610		14.00150	14.00150		16.89	0.00	1,377,610.00	100	100.00
\$ / R	On 13/11/2018	Any day expiry			13.89910		13.89910		14.12550	14.12550		17.08	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.96600		13.96600		14.19300	14.19300		17.17	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.09760		14.09760		14.32580	14.32580		17.34	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.16890		14.16890		14.39760	14.39760		17.40	0.00	0.00	0	1,500.00
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			12.81980		12.81980		13.02810	13.02810		16.35	0.00	76,918.80	6	632.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.01560		13.01560		13.22780	13.22780		15.99	0.00	0.00	0	22.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.20710		13.20710		13.42290	13.42290		16.11	0.00	66,035.50	5	47.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.39420		13.39420		13.61380	13.61380		16.23	0.00	0.00	0	3.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.57970		13.57970		13.80350	13.80350		16.43	0.00	0.00	0	182.00
£ / R	On 19/06/2017	Foreign Exchange Future			16.51450		16.51450		16.81560	16.81560		16.62	0.00	10,305,048.00	624	51,104.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	243.48100		0.24348		430.67930	0.43068	243.481	16.62	0.52	0.00	0	600.00
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Put	228.98100		0.22898		115.07930	0.11508	228.981	16.62	0.48	0.00	0	500.00
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	15.43590		0.01544		44.87090	0.04487	15.436	17.06	0.06	0.00	0	300.00
£ / R	On 30/06/2017	Any day expiry			16.55210		16.55210		16.85440	16.85440		16.43	0.00	0.00	0	5.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.81430		16.81430		17.12210	17.12210		15.98	0.00	57,336,763.00	3,410	6,362.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.11090		17.11090		17.42600	17.42600		15.93	0.00	0.00	0	4,136.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.40580		17.40580		17.72780	17.72780		15.43	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.69930		17.69930		18.02830	18.02830		15.36	0.00	0.00	0	3,032.00
¥ / R	On 19/06/2017	Foreign Exchange Future			0.11609		0.11609		0.11716	0.11716		18.82	0.00	0.00	0	122.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11836		0.11836		0.11946	0.11946		14.99	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12065		0.12065		0.12178	0.12178		15.08	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12296		0.12296		0.12413	0.12413		14.99	0.00	0.00	0	0.00
€ / R	On 19/06/2017	Foreign Exchange Future			14.45790		14.45790		14.63370	14.63370		15.24	0.00	186,853,899.60	12,924	65,095.00
€ / R	On 30/06/2017	Any day expiry			14.49410		14.49410		14.67110	14.67110		15.15	0.00	58,096.00	4	4.00
€ / R	On 18/09/2017	Foreign Exchange Future			14.75020		14.75020		14.93120	14.93120		14.95	0.00	6,268,835.00	425	6,964.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.04270		15.04270		15.22820	15.22820		15.18	0.00	6,017,080.00	400	4,753.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	222.48980		0.22249		180.57660	0.18058	222.490	14.19	0.23	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	288.63750		0.28864		334.67620	0.33468	288.638	16.98	0.27	0.00	0	18,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.33490		15.33490		15.52560	15.52560		15.32	0.00	0.00	0	4,010.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	675.04940		0.67505		585.30330	0.58530	675.049	15.00	0.42	0.00	0	5,648.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 17/12/2025	Interest Rate Swap		94.68189	94.68189		95.04011	95.04011			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.67213	91.67213		92.04434	92.04434			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.39938	90.39938		90.78818	90.78818			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		92.52357	92.52357		92.93245	92.93245			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.26470	96.26470		96.69204	96.69204			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		94.81075	94.81075		95.26366	95.26366			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		96.85118	96.85118		97.31789	97.31789			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60697	99.60697		99.60697	99.60697			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61622	99.61622		99.61483	99.61483			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.81462	99.81462		99.81321	99.81321			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.75649	99.75649		99.75914	99.75914			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.90381	99.90381		99.91558	99.91558			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.84531	99.84531		99.84358	99.84358			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.03507	99.03507		99.03807	99.03807			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59068	98.59068		98.60213	98.60213			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.51041	98.51041		98.52848	98.52848			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.88000	98.88000		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.26865	99.26865		99.30070	99.30070			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.64923	99.64923		99.69922	99.69922			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.23085	96.23085		96.34618	96.34618			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.45584	95.45584		95.57397	95.57397			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.64418	94.64418		94.77113	94.77113			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.78968	94.78968		94.93488	94.93488			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.93767	96.93767		97.10288	97.10288			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.03555	97.03555		97.22014	97.22014			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.19853	98.19853		98.39927	98.39927			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future		548.43200	548.43200		546.26700	546.26700			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		558.92500	558.92500		556.71900	556.71900			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		569.81100	569.81100		567.56200	567.56200			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		634.37500	634.37500		630.40400	630.40400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		646.51200	646.51200		642.46600	642.46600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		659.10400	659.10400		654.97900	654.97900			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future		572.68800	572.68800		568.88200	568.88200			0.00	0.00	0	600.00
ALBI	On 02/11/2017	Index Future		583.64400	583.64400		579.76600	579.76600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		595.01200	595.01200		591.05900	591.05900			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		9.52920	9.52920		9.61450	9.61450		13.40	0.00	381,168.00	40	23,114.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 18/09/2017	Foreign Exchange Future	9.66330	9.66330	9.66330	9.75030	9.75030			13.46	0.00	463,838.40	48	2,267.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.79490	9.79490	9.79490	9.88420	9.88420			13.37	0.00	0.00	0	1,153.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.92430	9.92430	9.92430	10.01590	10.01590			12.81	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.05300	10.05300	10.05300	10.14700	10.14700			12.72	0.00	0.00	0	1,499.00
CAD/ R	On 19/06/2017	Foreign Exchange Future	9.48890	9.48890	9.48890	9.66350	9.66350			13.86	0.00	0.00	0	6,987.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	9.65020	9.65020	9.65020	9.82850	9.82850			13.88	0.00	96,502.00	10	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	9.80910	9.80910	9.80910	9.99020	9.99020			13.85	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.96540	9.96540	9.96540	10.14970	10.14970			13.70	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future	13.31160	13.31160	13.31160	13.45130	13.45130			15.83	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.59480	13.59480	13.59480	13.73850	13.73850			15.54	0.00	0.00	0	1,000.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.88080	13.88080	13.88080	14.02820	14.02820			15.72	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.16820	14.16820	14.16820	14.31990	14.31990			15.82	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future	1.88820	1.88820	1.88820	1.92250	1.92250			15.10	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.90320	1.90320	1.90320	1.93470	1.93470			15.00	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.91890	1.91890	1.91890	1.95020	1.95020			14.88	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.93440	1.93440	1.93440	1.96550	1.96550			15.08	0.00	0.00	0	0.00
DKK / R	On 19/06/2017	Foreign Exchange Future	1.95110	1.95110	1.95110	1.97430	1.97430			14.44	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	1.99120	1.99120	1.99120	2.01490	2.01490			14.62	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.03180	2.03180	2.03180	2.05590	2.05590			14.70	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/08/2017	Bond Future	10.54168	79.62328	10.54168	10.63464	79.04059				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.62657	77.35483	10.62657	10.72266	76.76110				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.71317	78.86141	10.71317	10.81258	78.25609				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 03/08/2017	Bond Future		10.76725	82.93124		10.86021	82.27080			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future		10.85202	80.25615		10.94811	79.58328			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		10.93563	81.81925		11.03495	81.13322			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI		571.10700	571.10700		567.28100	567.28100			0.00	0.00	0	404.00
GOVI	On 02/11/2017	GOVI		582.03300	582.03300		578.13500	578.13500			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI		593.36900	593.36900		589.39600	589.39600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future		1.64590	1.64590		1.67250	1.67250		15.85	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.67460	1.67460		1.70180	1.70180		15.57	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.70250	1.70250		1.72990	1.72990		15.99	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.72860	1.72860		1.75660	1.75660		16.29	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		128.18789	128.18789		128.27142	128.27142			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future		130.67248	130.67248		130.75840	130.75840			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		131.92555	131.92555		132.01405	132.01405			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		103.78713	103.78713		103.78302	103.78302			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		105.23351	105.23351		105.36869	105.36869			0.00	42,093,404.00	400	6,534.00
I2033	On 02/11/2017	Bond Future		106.19671	106.19671		106.33507	106.33507			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		108.31390	108.31390		108.45569	108.45569			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		129.83067	129.83067		129.82391	129.82391			0.00	0.00	0	22,539.00
I2038	On 02/11/2017	Bond Future		132.34696	132.34696		132.34103	132.34103			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		133.46452	133.46452		133.45919	133.45919			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		128.13468	128.13468		128.12818	128.12818			0.00	0.00	0	22,790.00
I2046	On 02/11/2017	Bond Future		129.03515	129.03515		129.02913	129.02913			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		131.60775	131.60775		131.60247	131.60247			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		135.57524	135.57524		135.56818	135.56818			0.00	0.00	0	26,059.00
I2050	On 02/11/2017	Bond Future		138.20321	138.20321		138.19671	138.19671			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		139.26644	139.26644		139.26081	139.26081			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		249.73300	249.73300		249.96800	249.96800			0.00	0.00	0	1,296.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 02/11/2017		Index Future	254.57400	254.57400		254.81500	254.81500			0.00	0.00	0	0.00
IGOV	On 01/02/2018		Index Future	259.64900	259.64900		259.89600	259.89600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017		Jibar Tradeable Future	7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017		Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017		Jibar Tradeable Future	7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017		Jibar Tradeable Future	7.17000	92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017		Jibar Tradeable Future	7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017		Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	6.99000	93.01000		6.99000	93.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
KES / R	On 19/06/2017		Foreign Exchange Future	0.12370	0.12370		0.12580	0.12580			0.00	0.00	0	0.00
KES / R	On 18/09/2017		Foreign Exchange Future	0.12340	0.12340		0.12520	0.12520			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.12290	0.12290		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.12220	0.12220		0.12300	0.12300			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.12140	0.12140		0.12160	0.12160			0.00	0.00	0	1,145.00
NOK/R	On 19/06/2017		Foreign Exchange Future	1.52130	1.52130		1.54490	1.54490		12.97	0.00	0.00	0	0.00
NOK/R	On 18/09/2017		Foreign Exchange Future	1.54710	1.54710		1.57110	1.57110		13.53	0.00	0.00	0	0.00
NOK/R	On 18/12/2017		Foreign Exchange Future	1.57270	1.57270		1.59720	1.59720		13.24	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.59780	1.59780		1.62260	1.62260		13.33	0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017		Foreign Exchange Future	9.14620	9.14620		9.20880	9.20880		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017		Foreign Exchange Future	9.26890	9.26890		9.33370	9.33370		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.38830	9.38830		9.45510	9.45510		14.10	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.50320	9.50320		9.57190	9.57190		13.79	0.00	0.00	0	0.00
PULA / R	On 19/06/2017		Foreign Exchange Future	1.25810	1.25810		1.26880	1.26880			0.00	0.00	0	0.00
PULA / R	On 18/09/2017		Foreign Exchange Future	1.27320	1.27320		1.28410	1.28410			0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.28790	1.28790		1.29880	1.29880			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.30090	1.30090		1.31450	1.31450			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017		Foreign Exchange Future	1.28820	1.28820		1.29070	1.29070			0.00	0.00	0	8,108.00
QUANTO £ / \$	On 18/09/2017		Foreign Exchange Future	1.29190	1.29190		1.29440	1.29440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.29560	1.29560		1.29820	1.29820			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.29950	1.29950		1.30220	1.30220			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017		Foreign Exchange Future	1.12780	1.12780		1.12320	1.12320			0.00	0.00	0	252.00
QUANTO € / \$	On 18/09/2017		Foreign Exchange Future	1.13330	1.13330		1.12880	1.12880			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.13900		1.13900		1.13450	1.13450			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.14490		1.14490		1.14040	1.14040			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.46165		114.36338		8.56994	113.61679		7.10	0.00	1,532,011,838.48	13,396	109,191.00
R186	On 03/08/2017	Bond Future	8.75	Put	589.32000		0.58932		833.40000	0.83340	589.320	7.26	0.28	34,000,183.74	1,050	3,654.00
R186	On 03/08/2017	Bond Future	8.85	Put	427.31000		0.42731		621.61000	0.62161	427.310	7.32	0.21	0.00	0	750.00
R186	On 03/08/2017	Bond Future	8.90	Put	361.20000		0.36120		533.03000	0.53303	361.200	7.35	0.19	23,156,681.63	1,050	0.00
R186	On 03/08/2017	Bond Future	9.35	Put	64.45000		0.06445		108.63000	0.10863	64.450	7.62	0.04	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	33.53000		0.03353		59.11000	0.05911	33.530	7.71	0.02	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.49012		116.55125		8.60289	115.79065		7.37	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.51541		113.51843		8.63298	112.74299		7.42	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			296.31944		296.31944		296.30373	296.30373			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			302.06254		302.06254		302.04852	302.04852			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.03091		301.03091		301.01847	301.01847			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			241.07158		241.07158		242.30070	242.30070			0.00	0.00	0	30,557.00
R202	On 02/11/2017	Bond Future			245.74426		245.74426		246.99867	246.99867			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			246.89672		246.89672		248.17792	248.17792			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future			7.84539		102.95903		7.95444	102.47758		4.72	0.00	0.00	0	38,317.00
R2023	On 02/11/2017	Bond Future			7.85289		100.99836		7.96819	100.50788		4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.85474		102.96546		7.97705	102.46543		4.43	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			8.97555		92.93527		9.06815	92.28608			0.00	0.00	0	32,390.00
R2030	On 02/11/2017	Bond Future			9.01316		94.71328		9.10884	94.05178			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.04879		92.55278		9.14776	91.87845			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.11947		95.96003		9.21189	95.26174		10.05	0.00	0.00	0	26,589.00
R2032	On 02/11/2017	Bond Future			9.16135		93.63795		9.25672	92.92647		11.09	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.20134		95.46162		9.29979	94.73632		10.58	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2017	Bond Future		9.34137	99.88369		9.43375	99.12209			0.00	0.00	0	9,645.00
R2035	On 02/11/2017	Bond Future		9.38818	97.29366		9.48341	96.51758			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future		9.43432	99.18860		9.53256	98.39744			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future		9.44459	91.83666		9.53703	91.07813		11.95	0.00	823,407,493.56	8,966	66,025.00
R2037	On 02/11/2017	Bond Future		9.48883	93.59361		9.58397	92.82073		12.70	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.53181	91.16097		9.62981	90.37312		12.67	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future		7.27211	101.96776		7.34484	101.87392		0.97	0.00	10,298,743.76	101	41,529.00
R204	On 02/11/2017	Bond Future		7.15612	103.91855		7.24564	103.82309		0.50	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		6.93846	101.90227		7.05456	101.80496		0.68	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future		9.54034	95.22467		9.63278	94.41489		12.57	0.00	0.00	0	13,856.00
R2040	On 02/11/2017	Bond Future		9.58578	97.04636		9.68088	96.22132		13.38	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.63006	94.43072		9.72799	93.58963		13.35	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.60507	92.02618		9.69746	91.21182		13.19	0.00	0.00	0	23,797.00
R2044	On 02/11/2017	Bond Future		9.65027	93.78671		9.74527	92.95693		14.07	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.69437	91.23275		9.79214	90.38677		14.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future		9.57621	95.68382		9.66846	94.84743		13.09	0.00	0.00	0	77,986.00
R2048	On 02/11/2017	Bond Future		9.62256	93.07688		9.71744	92.22461		14.62	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.66833	94.88969		9.76598	94.02081		13.90	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.35106	100.24384		7.45308	100.02066		1.76	0.00	0.00	0	45,633.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,819.08000	1.81908	1,599.19000	1.59919	1,819.080	1.88	0.99	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.29463	102.16163		7.40903	101.93436		1.37	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.20757	100.50932		7.33779	100.27763		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future		7.47606	100.10518		7.58118	99.78022		2.87	0.00	446,168,787.26	4,457	34,779.00
R208	On 02/11/2017	Bond Future		7.45332	98.61835		7.56708	98.28735		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.41669	100.53910		7.54052	100.20165		2.50	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.30347		75.40751		9.39564	74.76924		11.83	0.00	2,111,410.28	28	74,085.00
R209	On 02/11/2017	Bond Future			9.34400		73.70019		9.43875	73.04981		13.31	0.00	0.00	0	630.00
R209	On 02/11/2017	Bond Future	8.30	Call	343.86000		0.34386		276.30000	0.27630	343.860	12.71	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,484.00000		1.48400		1,266.24000	1.26624	1,484.000	13.01	0.37	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	942.66000		0.94266		1,112.35000	1.11235	942.660	13.77	0.23	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	330.51000		0.33051		404.94000	0.40494	330.510	14.23	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.38280		75.13558		9.48021	74.47261		12.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			186.34272		186.34272		186.24586	186.24586			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			187.55431		187.55431		187.45673	187.45673			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			191.29359		191.29359		191.19515	191.19515			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.49817		148.49817		148.49008	148.49008			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			151.37637		151.37637		151.36908	151.36908			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			152.33413		152.33413		152.32772	152.32772			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future			9.01655		87.45151		9.10890	86.81895		9.79	0.00	0.00	0	55,673.00
R213	On 02/11/2017	Bond Future			9.05627		85.57458		9.15154	84.93003		10.86	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.09491		87.24127		9.19329	86.58413		10.37	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future			9.47938		74.95024		9.57154	74.29014		12.55	0.00	0.00	0	35,526.00
R214	On 02/11/2017	Bond Future			9.52305		73.08763		9.61774	72.41503		14.18	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.56600		74.51114		9.66335	73.82546		13.43	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
RAIN	On 19/06/2017	Foreign Exchange Future	22,158.55000		22,158.55000	22,480.85000	22,480.85000				0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,513.01000		22,513.01000	22,832.57000	22,832.57000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.27880		9.27880	9.40210	9.40210			14.16	0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.43080		9.43080	9.55660	9.55660			14.17	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.63680		3.63680	3.67080	3.67080			14.14	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.60130		3.60130	3.63290	3.63290			14.43	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.53590		3.53590	3.56660	3.56660			14.41	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.36480		1.36480	1.39310	1.39310				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.33790		1.33790	1.36550	1.36550				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.31240		1.31240	1.33940	1.33940				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.28880		1.28880	1.31520	1.31520				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>5,462,223,828.41</b>	<b>250,871</b>	<b>4,239,267.00</b>
<b>Grand Total:</b>												<b>5,462,223,828.41</b>	<b>250,871</b>	<b>4,239,267.00</b>