



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2017

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
Derivatives													
\$ / R	On 19/04/2017	Any day expiry	13.28380	13.28380		13.28470	13.28470		19.10	0.00	0.00	0	0.00
\$ / R	On 20/04/2017	Any day expiry	13.28720	13.28720		13.28470	13.28470		19.13	0.00	0.00	0	0.00
\$ / R	On 21/04/2017	Any day expiry	13.28720	13.28720		13.28470	13.28470		19.23	0.00	0.00	0	70.00
\$ / R	On 24/04/2017	Any day expiry	13.29170	13.29170		13.29150	13.29150		17.18	0.00	0.00	0	0.00
\$ / R	On 24/04/2017	Any day expiry	13.89	Call	18.64780	0.01865	28.51440	0.02851	18.648	28.07	0.09	0.00	2,500.00
\$ / R	On 25/04/2017	Any day expiry	13.29280	13.29280		13.29380	13.29380		17.54	0.00	0.00	0	80.00
\$ / R	On 25/04/2017	Any day expiry	13.06	Call	285.74800	0.28575	297.13260	0.29713	285.748	20.70	0.75	0.00	100.00
\$ / R	On 25/04/2017	Any day expiry	13.50	Put	267.43430	0.26743	281.07570	0.28108	267.434	20.45	0.72	0.00	60.00
\$ / R	On 25/04/2017	Any day expiry	13.80	Put	532.56660	0.53257	541.17060	0.54117	532.567	24.82	0.88	0.00	1,000.00
\$ / R	On 25/04/2017	Any day expiry	14.10	Put	818.72810	0.81873	823.40620	0.82341	818.728	28.64	0.94	0.00	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.06	Call	0.85780	0.00086	1.45610	0.00146	0.858	36.86	0.00	0.00	1,000.00
\$ / R	On 25/04/2017	Any day expiry	15.69	Call	0.13490	0.00013	0.21950	0.00022	0.135	40.33	0.00	0.00	60.00
\$ / R	On 25/04/2017	Any day expiry	16.67	Call	0.45610	0.00046	0.56660	0.00057	0.456	59.17	0.00	0.00	1,000.00
\$ / R	On 28/04/2017	Any day expiry	13.29620	13.29620		13.30060	13.30060		17.36	0.00	0.00	0	2,081.00
\$ / R	On 28/04/2017	Any day expiry	13.00	Call	349.31570	0.34932	365.37230	0.36537	349.316	19.34	0.78	0.00	1,500.00
\$ / R	On 02/05/2017	Any day expiry	13.30080	13.30080		13.30970	13.30970		16.33	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/05/2017	Any day expiry	12.60	Put	13.05890	0.01306	16.18380	0.01618	13.059	18.92	0.06	0.00	0	10,000.00
\$ / R	On 02/05/2017	Any day expiry	13.56	Call	72.60940	0.07261	89.85740	0.08986	72.609	17.01	0.28	0.00	0	10,000.00
\$ / R	On 04/05/2017	Any day expiry			13.30630	13.30630	13.31430	13.31430		16.60	0.00	0.00	0	0.00
\$ / R	On 04/05/2017	Any day expiry	13.22	Put	139.72870	0.13973	153.01020	0.15301	139.729	16.74	0.42	0.00	0	25,000.00
\$ / R	On 04/05/2017	Any day expiry	13.65	Call	66.67370	0.06667	79.07680	0.07908	66.674	17.56	0.24	0.00	0	1,000.00
\$ / R	On 11/05/2017	Any day expiry			13.32550	13.32550	13.33020	13.33020		17.34	0.00	0.00	0	70.00
\$ / R	On 11/05/2017	Any day expiry	13.00	Put	91.08410	0.09108	95.83780	0.09584	91.084	16.75	0.27	0.00	0	34,000.00
\$ / R	On 11/05/2017	Any day expiry	15.00	Call	10.51730	0.01052	14.29990	0.01430	10.517	25.71	0.03	0.00	0	34,000.00
\$ / R	On 12/05/2017	Any day expiry			13.32820	13.32820	13.33250	13.33250		17.47	0.00	0.00	0	0.00
\$ / R	On 12/05/2017	Any day expiry	14.00	Call	53.94630	0.05395	61.10160	0.06110	53.946	19.35	0.16	0.00	0	20,000.00
\$ / R	On 12/05/2017	Any day expiry	14.25	Call	35.44350	0.03544	41.88590	0.04189	35.443	21.02	0.11	0.00	0	1,250.00
\$ / R	On 15/05/2017	Any day expiry			13.33650	13.33650	13.33940	13.33940		17.34	0.00	0.00	0	10.00
\$ / R	On 19/05/2017	Any day expiry			13.34740	13.34740	13.34850	13.34850		17.60	0.00	0.00	0	1,140.00
\$ / R	On 26/05/2017	Any day expiry			13.36490	13.36490	13.36460	13.36460		17.26	0.00	0.00	0	0.00
\$ / R	On 26/05/2017	Any day expiry	13.50	Put	374.02280	0.37402	383.39380	0.38339	374.023	17.68	0.56	0.00	0	60.00
\$ / R	On 26/05/2017	Any day expiry	15.97	Call	11.23850	0.01124	12.65340	0.01265	11.238	28.05	0.03	0.00	0	60.00
\$ / R	On 31/05/2017	Any day expiry			13.37660	13.37660	13.37620	13.37620		16.98	0.00	26,913.00	2	843.00
\$ / R	On 19/06/2017	Foreign Exchange Future			13.42060	13.42060	13.42020	13.42020		16.60	0.00	1,121,237,447.60	83,546	953,232.00
\$ / R	On 19/06/2017	Foreign Exchange Future	11.78	Put	19.58960	0.01959	18.93260	0.01893	19.590	19.16	0.04	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.00	Put	25.80120	0.02580	24.71900	0.02472	25.801	17.95	0.06	0.00	0	60,150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.10	Put	30.26160	0.03026	29.29250	0.02929	30.262	17.53	0.07	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.25	Put	40.17850	0.04018	40.19150	0.04019	40.178	17.08	0.09	0.00	0	4,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.50	Put	63.75090	0.06375	66.48930	0.06649	63.751	16.34	0.14	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.65	Call	854.08730	0.85409	858.81520	0.85882	854.087	15.90	0.83	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.71	Put	92.83970	0.09284	99.08750	0.09909	92.840	15.72	0.19	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.76	Call	762.64800	0.76265	769.37320	0.76937	762.648	15.62	0.79	0.00	0	50.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.80	Put	112.30900	0.11231	119.74690	0.11975	112.309	15.68	0.22	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.90	Put	140.98340	0.14098	149.16000	0.14916	140.983	15.83	0.26	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	12.92	Call	647.84940	0.64785	655.76610	0.65577	647.849	15.86	0.73	0.00	0	33,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Put	174.12640	0.17413	182.96240	0.18296	174.126	15.99	0.30	0.00	0	88,455.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.00	Call	594.72640	0.59473	603.16240	0.60316	594.726	15.99	0.70	0.00	0	2,378.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.25	Put	277.19710	0.27720	0.00000	0.00000	277.197	16.37	0.41	553,591.37	100	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.27	Call	437.29580	0.43730	446.97570	0.44698	437.296	16.40	0.58	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.30	Put	301.28940	0.30129	311.45440	0.31145	301.289	16.45	0.43	0.00	0	1,638.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.34	Call	401.98460	0.40198	411.84470	0.41184	401.985	16.51	0.55	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.39	Call	378.11820	0.37812	388.07290	0.38807	378.118	16.59	0.53	0.00	0	4,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.45	Call	352.02600	0.35203	362.03280	0.36203	352.026	16.73	0.50	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Put	411.05290	0.41105	421.47150	0.42147	411.053	16.86	0.52	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.50	Call	331.65290	0.33165	341.67150	0.34167	331.653	16.86	0.48	0.00	0	4,750.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.69	Put	532.90610	0.53291	543.13060	0.54313	532.906	17.34	0.60	0.00	0	250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.70	Call	260.30100	0.26030	270.10760	0.27011	260.301	17.36	0.40	0.00	0	500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.80	Call	230.19760	0.23020	239.76620	0.23977	230.198	17.62	0.36	0.00	0	1,500.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.83	Put	631.22580	0.63123	641.11040	0.64111	631.226	17.69	0.65	0.00	0	2,280.00
\$ / R	On 19/06/2017	Foreign Exchange Future	13.87	Put	660.51460	0.66051	670.27790	0.67028	660.515	17.80	0.66	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Put	759.03120	0.75903	768.34480	0.76834	759.031	18.12	0.70	0.00	0	3,800.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.00	Call	179.63120	0.17963	188.54480	0.18854	179.631	18.12	0.30	399,808.51	100	1,250.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.04	Call	170.89870	0.17090	179.66110	0.17966	170.899	18.23	0.28	0.00	0	37.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.11	Put	845.35730	0.84536	854.23860	0.85424	845.357	18.37	0.74	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.13	Put	861.29070	0.86129	870.08770	0.87009	861.291	18.41	0.74	0.00	0	17,600.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.18	Put	901.55220	0.90155	910.13560	0.91014	901.552	18.50	0.75	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.23	Put	942.40340	0.94240	950.76930	0.95077	942.403	18.60	0.77	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.25	Call	129.50470	0.12950	137.38090	0.13738	129.505	18.64	0.23	0.00	0	100.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.26	Call	127.78670	0.12779	135.61950	0.13562	127.787	18.66	0.22	0.00	0	3,156.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.33	Put	1,025.76240	1.02576	1,033.67950	1.03368	1,025.762	18.79	0.79	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.50	Call	92.57040	0.09257	99.30920	0.09931	92.570	19.12	0.17	0.00	0	99,678.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.75	Call	66.01850	0.06602	71.63930	0.07164	66.019	19.60	0.13	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	14.89	Put	1,526.61520	1.52662	1,531.95480	1.53195	1,526.615	20.12	0.89	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.00	Call	51.32560	0.05133	55.78280	0.05578	51.326	20.53	0.10	0.00	0	763.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.15	Call	44.49730	0.04450	48.37000	0.04837	44.497	21.09	0.09	0.00	0	1,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.40	Call	35.56220	0.03556	38.62360	0.03862	35.562	22.03	0.07	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Put	2,112.06770	2.11207	2,115.25460	2.11525	2,112.068	22.40	0.94	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.50	Call	32.66770	0.03267	35.45460	0.03545	32.668	22.40	0.06	0.00	0	55,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Call	26.12200	0.02612	28.26630	0.02827	26.122	23.44	0.05	0.00	0	19,880.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.78	Put	2,385.52200	2.38552	2,388.06630	2.38807	2,385.522	23.44	0.95	0.00	0	3,155.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.85	Call	24.78020	0.02478	26.78900	0.02679	24.780	23.70	0.05	0.00	0	3,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	15.86	Call	24.59660	0.02460	26.58690	0.02659	24.597	23.74	0.05	0.00	0	30,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.00	Call	22.22370	0.02222	23.97150	0.02397	22.224	24.26	0.04	0.00	0	5,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.10	Call	20.73120	0.02073	22.32440	0.02232	20.731	24.64	0.04	0.00	0	1,400.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.20	Call	19.84110	0.01984	21.38370	0.02138	19.841	25.11	0.04	0.00	0	4,255.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.26	Call	19.34910	0.01935	20.86330	0.02086	19.349	25.40	0.04	0.00	0	2,850.00
\$ / R	On 19/06/2017	Foreign Exchange Future	16.73	Call	16.35260	0.01635	17.68690	0.01769	16.353	27.63	0.03	0.00	0	2,000.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.15	Call	5.40860	0.00541	5.98250	0.00598	5.409	30.82	0.01	0.00	0	1,297.00
\$ / R	On 19/06/2017	Foreign Exchange Future	18.65	Call	2.80810	0.00281	3.14950	0.00315	2.808	30.82	0.01	0.00	0	150.00
\$ / R	On 19/06/2017	Foreign Exchange Future	19.71	Call	0.65360	0.00065	0.75670	0.00076	0.654	30.82	0.00	0.00	0	3,155.00
\$ / R	On 28/06/2017	Any day expiry			13.44120	13.44120	13.44100	13.44100		16.67	0.00	0.00	0	0.00
\$ / R	On 28/06/2017	Any day expiry	13.50	Put	425.22130	0.42522	433.43030	0.43343	425.221	16.79	0.51	0.00	0	60.00
\$ / R	On 28/06/2017	Any day expiry	16.24	Call	21.99270	0.02199	23.04430	0.02304	21.993	23.97	0.04	0.00	0	60.00
\$ / R	On 30/06/2017	Any day expiry			13.44580	13.44580	13.44560	13.44560		16.68	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry			13.45710	13.45710	13.45710	13.45710		16.59	0.00	0.00	0	0.00
\$ / R	On 05/07/2017	Any day expiry	14.00	Call	229.54400	0.22954	235.96740	0.23597	229.544	17.89	0.33	0.00	0	5,000.00
\$ / R	On 10/07/2017	Any day expiry			13.46850	13.46850	13.46860	13.46860		16.52	0.00	0.00	0	0.00
\$ / R	On 10/07/2017	Any day expiry	14.07	Call	226.82020	0.22682	232.49260	0.23249	226.820	17.96	0.32	0.00	0	5,000.00
\$ / R	On 12/07/2017	Any day expiry			13.47310	13.47310	13.47320	13.47320		16.54	0.00	0.00	0	0.00
\$ / R	On 12/07/2017	Any day expiry	13.95	Put	740.81600	0.74082	746.18420	0.74618	740.816	17.68	0.64	0.00	0	1,000.00
\$ / R	On 12/07/2017	Any day expiry	17.98	Call	19.24710	0.01925	19.92640	0.01993	19.247	30.13	0.03	0.00	0	1,000.00
\$ / R	On 17/07/2017	Any day expiry			13.48440	13.48440	13.48470	13.48470		16.57	0.00	0.00	0	250.00
\$ / R	On 21/07/2017	Any day expiry			13.49360	13.49360	13.49390	13.49390		16.60	0.00	0.00	0	70.00
\$ / R	On 25/07/2017	Any day expiry			13.50270	13.50270	13.50300	13.50300		16.55	0.00	0.00	0	0.00

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\$ / R	On 25/07/2017	Any day expiry	13.20	Put	307.25820	0.30726	311.15520	0.31116	307.258	16.11	0.38	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	217.91130	0.21791	222.41480	0.22241	217.911	18.29	0.29	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			13.50720	13.50720	13.50760	13.50760		16.56	0.00	0.00	0	0.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	460.85140	0.46085	465.51890	0.46552	460.851	16.56	0.48	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	28.97750	0.02898	29.60300	0.02960	28.978	22.32	0.05	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			13.51630	13.51630	13.51680	13.51680		16.51	0.00	0.00	0	2,274.00
\$ / R	On 11/08/2017	Any day expiry			13.54140	13.54140	13.54200	13.54200		16.58	0.00	0.00	0	70.00
\$ / R	On 29/08/2017	Any day expiry			13.58230	13.58230	13.58330	13.58330		16.55	0.00	0.00	0	0.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	492.67330	0.49267	498.04630	0.49805	492.673	16.41	0.46	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	46.59240	0.04659	52.16330	0.05216	46.592	22.29	0.06	0.00	0	60.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.62790	13.62790	13.62910	13.62910		16.54	0.00	13,287,202.50	975	55,385.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	66.52210	0.06652	69.53030	0.06953	66.522	15.82	0.10	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	133.37790	0.13338	135.24530	0.13525	133.378	15.21	0.18	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	211.57220	0.21157	214.96700	0.21497	211.572	15.44	0.25	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	906.79060	0.90679	912.40660	0.91241	906.791	15.63	0.70	0.00	0	7,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	278.89060	0.27889	283.30660	0.28331	278.891	15.63	0.30	0.00	0	3,099.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	335.35560	0.33536	340.20410	0.34020	335.356	15.82	0.34	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	456.33100	0.45633	461.87760	0.46188	456.331	16.19	0.42	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	636.18670	0.63619	643.15670	0.64316	636.187	16.33	0.56	1,900,419.68	250	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	580.15120	0.58015	586.16920	0.58617	580.151	16.51	0.48	0.00	0	226,200.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	652.00230	0.65200	658.02660	0.65803	652.002	16.72	0.51	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	658.18640	0.65819	664.20830	0.66421	658.186	16.74	0.51	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	382.38040	0.38238	389.18420	0.38918	382.380	17.53	0.38	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	968.97920	0.96898	974.55240	0.97455	968.979	17.56	0.63	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,042.65550	1.04266	1,048.08410	1.04808	1,042.656	17.74	0.65	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	348.02940	0.34803	354.64120	0.35464	348.029	17.76	0.35	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,156.91540	1.15692	1,161.93680	1.16194	1,156.915	18.02	0.68	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	308.15110	0.30815	314.28450	0.31428	308.151	18.07	0.32	433,981.19	100	7,302.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	297.37940	0.29738	303.36370	0.30336	297.379	18.16	0.31	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	263.69760	0.26370	269.17360	0.26917	263.698	18.48	0.28	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	216.99380	0.21699	221.66430	0.22166	216.994	19.00	0.24	0.00	0	600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	102.82190	0.10282	102.47970	0.10248	102.822	20.29	0.12	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	77.03900	0.07704	75.62920	0.07563	77.039	20.81	0.09	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	54.63620	0.05464	61.30530	0.06131	54.636	21.04	0.07	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	45.95990	0.04596	55.57720	0.05558	45.960	21.15	0.06	0.00	0	650.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	44.78050	0.04478	54.78610	0.05479	44.781	21.16	0.06	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	18.50530	0.01851	32.02800	0.03203	18.505	21.57	0.03	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.64830	13.64830	13.64980	13.64980		16.52	0.00	0.00	0	415.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	515.17300	0.51517	521.08960	0.52109	515.173	16.31	0.44	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	40.77850	0.04078	53.79450	0.05379	40.778	20.48	0.05	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.65060	13.65060	13.65210	13.65210		16.52	0.00	0.00	0	0.00
\$ / R	On 23/10/2017	Any day expiry			13.70750	13.70750	13.70940	13.70940		16.50	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.71660	13.71660	13.71860	13.71860		16.52	0.00	0.00	0	0.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	535.19090	0.53519	540.99200	0.54099	535.191	16.25	0.42	0.00	0	60.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	66.04070	0.06604	43.41590	0.04342	66.041	21.72	0.07	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.75490	13.75490	13.75760	13.75760		16.54	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.78880	13.78880	13.79200	13.79200		16.59	0.00	0.00	0	0.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	553.00230	0.55300	557.02600	0.55703	553.002	16.18	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	85.85800	0.08586	58.53990	0.05854	85.858	22.05	0.08	0.00	0	60.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.83400	13.83400	13.83790	13.83790		16.62	0.00	4,357,710.00	315	92,800.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	72.81030	0.07281	83.47980	0.08348	72.810	15.39	0.09	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	102.41780	0.10242	110.79150	0.11079	102.418	15.32	0.12	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	133.95990	0.13396	139.19490	0.13919	133.960	15.26	0.14	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	168.49360	0.16849	169.86470	0.16986	168.494	15.21	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	190.64770	0.19065	190.97310	0.19097	190.648	15.23	0.19	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	230.02660	0.23003	230.80060	0.23080	230.027	15.33	0.22	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	341.94550	0.34195	343.95990	0.34396	341.946	15.56	0.29	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	386.98280	0.38698	389.46410	0.38946	386.983	15.64	0.32	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	488.79060	0.48879	491.64420	0.49164	488.791	15.94	0.37	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	512.86240	0.51286	515.76710	0.51577	512.862	16.00	0.38	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	896.83530	0.89684	903.74680	0.90375	896.835	16.14	0.60	0.00	0	500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.91	Put	792.34460	0.79234	795.58600	0.79559	792.345	16.71	0.49	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	847.98070	0.84798	851.15530	0.85116	847.981	16.84	0.51	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,185.46290	1.18546	1,188.10900	1.18811	1,185.463	17.57	0.60	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	399.57440	0.39957	405.09950	0.40510	399.574	18.35	0.32	0.00	0	3,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	377.67470	0.37767	382.96860	0.38297	377.675	18.52	0.31	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	375.75360	0.37575	381.02770	0.38103	375.754	18.54	0.30	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	235.02640	0.23503	237.11050	0.23711	235.026	19.62	0.20	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	136.07210	0.13607	125.53960	0.12554	136.072	21.10	0.12	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.17	Call	133.75230	0.13375	122.54590	0.12255	133.752	21.15	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.20	Call	132.04660	0.13205	120.34930	0.12035	132.047	21.20	0.12	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	129.81470	0.12981	117.48000	0.11748	129.815	21.25	0.12	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	91.93020	0.09193	71.26230	0.07126	91.930	22.35	0.09	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.84300	13.84300	13.84710	13.84710		16.62	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	565.45530	0.56546	568.20780	0.56821	565.455	16.15	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	98.92780	0.09893	79.78820	0.07979	98.928	22.38	0.09	0.00	0	60.00
\$ / R	On 13/02/2018	Any day expiry			13.96270	13.96270	13.96870	13.96870		16.62	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.96720	13.96720	13.97330	13.97330		16.62	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.03950	14.03950	14.04670	14.04670		16.68	0.00	19,009,483.00	1,354	424.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	385.05270	0.38505	384.42110	0.38442	385.053	15.52	0.28	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	482.85270	0.48285	487.58420	0.48758	482.853	18.56	0.32	0.00	0	3,867.00
\$ / R	On 25/04/2018	Any day expiry			14.12350	14.12350	14.13240	14.13240		16.71	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,539.19060	1.53919	1,536.34520	1.53635	1,539.191	17.84	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	482.33900	0.48234	486.93360	0.48693	482.339	18.84	0.31	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.16350	14.16350	14.17190	14.17190		16.84	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.17350	14.17350	14.18180	14.18180		16.84	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.25860	14.25860	14.26580	14.26580		17.04	0.00	0.00	0	3,115.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	36.07790	0.03608	49.19240	0.04919	36.078	14.24	0.04	0.00	0	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
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	445.66110		0.44566	444.88540	0.44489	445.661	15.81	0.27	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	697.89200		0.69789	697.81250	0.69781	697.892	16.28	0.37	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	487.67990		0.48768	490.96890	0.49097	487.680	19.45	0.29	0.00	0	750.00	
\$ / R	On 13/08/2018	Any day expiry			14.39860		14.39860	14.40410	14.40410		17.30	0.00	0.00	0	70.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			14.48620		14.48620	14.49050	14.49050		17.44	0.00	0.00	0	0.00	
\$ / R	On 13/11/2018	Any day expiry			14.62880		14.62880	14.63130	14.63130		17.63	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.70630		14.70630	14.70790	14.70790		17.69	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.85890		14.85890	14.85850	14.85850		17.83	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.94150		14.94150	14.94010	14.94010		17.91	0.00	0.00	0	0.00	
\$ / R MAXI	On 19/06/2017	Foreign Exchange Future			13.42060		13.42060	13.42020	13.42020		16.60	0.00	322,094.40	24	490.00	
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.62790		13.62790	13.62910	13.62910		16.54	0.00	0.00	0	27.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.83400		13.83400	13.83790	13.83790		16.62	0.00	0.00	0	42.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.03950		14.03950	14.04670	14.04670		16.68	0.00	42,118.50	3	3.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.25860		14.25860	14.26580	14.26580		17.04	0.00	0.00	0	47.00	
£ / R	On 24/04/2017	Any day expiry			17.02890		17.02890	16.95540	16.95540		18.42	0.00	0.00	0	10.00	
£ / R	On 25/04/2017	Any day expiry			17.03650		17.03650	16.96750	16.96750		18.78	0.00	0.00	0	154.00	
£ / R	On 28/04/2017	Any day expiry			17.04210		17.04210	16.97750	16.97750		18.99	0.00	0.00	0	97.00	
£ / R	On 31/05/2017	Any day expiry			17.15940		17.15940	17.08840	17.08840		18.12	0.00	0.00	0	7.00	
£ / R	On 19/06/2017	Foreign Exchange Future			17.22360		17.22360	17.15240	17.15240		17.81	0.00	387,393,211.20	22,492	58,212.00	
£ / R	On 19/06/2017	Foreign Exchange Future	16.50	Call	909.47250		0.90947	860.93360	0.86093	909.473	16.73	0.75	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	17.50	Call	393.84960		0.39385	370.45210	0.37045	393.850	18.38	0.43	0.00	0	600.00	
£ / R	On 19/06/2017	Foreign Exchange Future	19.00	Call	96.03080		0.09603	90.65650	0.09066	96.031	20.89	0.13	0.00	0	1,200.00	
£ / R	On 18/09/2017	Foreign Exchange Future			17.53370		17.53370	17.46410	17.46410		17.71	0.00	9,468,198.00	540	1,946.00	
£ / R	On 18/12/2017	Foreign Exchange Future			17.84530		17.84530	17.77830	17.77830		16.81	0.00	0.00	0	215.00	
¥ / R	On 19/06/2017	Foreign Exchange Future			0.12339		0.12339	0.12375	0.12375		23.30	0.00	0.00	0	3,823.00	
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12581		0.12581	0.12619	0.12619		21.80	0.00	0.00	0	50.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12829		0.12829	0.12871	0.12871		21.37	0.00	0.00	0	0.00	
€ / R	On 28/04/2017	Any day expiry			14.25420		14.25420	14.27540	14.27540		16.61	0.00	0.00	0	5.00	
€ / R	On 19/06/2017	Foreign Exchange Future			14.42270		14.42270	14.39850	14.39850		15.33	0.00	3,706,633.90	257	108,489.00	
€ / R	On 18/09/2017	Foreign Exchange Future			14.71400		14.71400	14.69170	14.69170		15.36	0.00	0.00	0	6,748.00	
€ / R	On 18/12/2017	Foreign Exchange Future			15.01040		15.01040	14.99060	14.99060		15.61	0.00	0.00	0	4,478.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	308.00750		0.30801	316.90930	0.31691	308.008	14.85	0.26	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	360.07630		0.36008	361.00950	0.36101	360.076	17.32	0.29	0.00	0	18,000.00	
€ / R	On 19/03/2018	Foreign Exchange Future			15.31480		15.31480	15.29950	15.29950		15.76	0.00	0.00	0	1,269.00	
10Y STND	On 17/12/2025	Interest Rate Swap			96.74084		96.74084	97.16973	97.16973			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			93.79122		93.79122	94.24183	94.24183			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.56700		92.56700	93.02991	93.02991			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			94.70476		94.70476	95.16502	95.16502			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			98.43887		98.43887	98.88894	98.88894			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 15/03/2027	Interest Rate Swap		97.04873	97.04873		97.50523	97.50523			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		99.09111	99.09111		99.54512	99.54512			0.00	0.00	0	0.00
1Y STND	On 15/06/2017	Interest Rate Swap		99.60704	99.60704		99.60704	99.60704			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap		99.61110	99.61110		99.62267	99.62267			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.83595	99.83595		99.86437	99.86437			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.82354	99.82354		99.87337	99.87337			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		100.05065	100.05065		100.12437	100.12437			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.86359	99.86359		99.89146	99.89146			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.10565	99.10565		99.15569	99.15569			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.73889	98.73889		98.81128	98.81128			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.74403	98.74403		98.84625	98.84625			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.19000	99.19000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.66041	99.66041		99.82709	99.82709			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.13853	100.13853		100.34231	100.34231			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.18778	97.18778		97.48771	97.48771			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.49016	96.49016		96.79579	96.79579			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.76086	95.76086		96.07299	96.07299			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.00113	96.00113		96.31602	96.31602			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.23333	98.23333		98.54695	98.54695			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.42012	98.42012		98.73803	98.73803			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.65117	99.65117		99.97543	99.97543			0.00	0.00	0	0.00
AL37	On 04/05/2017	Index Future		530.94400	530.94400		529.42500	529.42500			0.00	0.00	0	1.00
AL37	On 03/08/2017	Index Future		541.06000	541.06000		539.51400	539.51400			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		551.59900	551.59900		550.03300	550.03300			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		562.60600	562.60600		560.99700	560.99700			0.00	0.00	0	0.00
AL7T	On 04/05/2017	Index Future		609.40900	609.40900		606.81900	606.81900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future		621.02000	621.02000		618.38300	618.38300			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		633.11600	633.11600		630.43900	630.43900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		645.75000	645.75000		643.00700	643.00700			0.00	0.00	0	0.00
ALBI	On 04/05/2017	Index Future		551.27500	551.27500		548.82800	548.82800			0.00	0.00	0	595.00
ALBI	On 03/08/2017	Index Future		561.77900	561.77900		559.28700	559.28700			0.00	0.00	0	33.00
ALBI	On 02/11/2017	Index Future		572.72000	572.72000		570.19100	570.19100			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		584.14900	584.14900		581.55800	581.55800			0.00	0.00	0	0.00
AU\$ / R	On 19/06/2017	Foreign Exchange Future		10.06970	10.06970		10.10750	10.10750		13.81	0.00	0.00	0	23,489.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.21110	10.21110		10.25030	10.25030		13.62	0.00	5,105,550.00	500	3,805.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.35320	10.35320		10.39510	10.39510		13.21	0.00	0.00	0	58.00

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
CAD/ R	On 19/06/2017	Foreign Exchange Future		9.99200	9.99200		10.04570	10.04570		14.48	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.16020	10.16020		10.21610	10.21610		14.21	0.00	0.00	0	10.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.32920	10.32920		10.38780	10.38780		14.08	0.00	0.00	0	0.00
CHF / R	On 19/06/2017	Foreign Exchange Future		13.49720	13.49720		13.48380	13.48380		15.88	0.00	0.00	0	1,356.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.78820	13.78820		13.77630	13.77630		15.97	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.08490	14.08490		14.07610	14.07610		16.18	0.00	0.00	0	0.00
CNH / R	On 19/06/2017	Foreign Exchange Future		1.94210	1.94210		1.94380	1.94380		15.85	0.00	0.00	0	10.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.96020	1.96020		1.96200	1.96200		15.45	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.97780	1.97780		1.98020	1.98020		15.11	0.00	0.00	0	0.00
CNH/R	On 02/05/2017	Any day expiry		1.93130	1.93130		1.93430	1.93430		17.01	0.00	0.00	0	362.00
DKK / R	On 19/06/2017	Foreign Exchange Future		1.94060	1.94060		1.93780	1.93780		15.55	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
EL28	On 01/02/2018	Bond Future		132.60570	132.60570		132.56586	132.56586			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		10.69977	76.63532		10.76311	76.24380			0.00	0.00	0	2,000.00
ES33	On 03/08/2017	Bond Future		10.78771	78.09547		10.85311	77.69702			0.00	0.00	0	7,466.00
ES33	On 02/11/2017	Bond Future		10.87661	75.82414		10.94401	75.41938			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		10.96574	77.33746		11.03575	76.92311			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/05/2017	Bond Future		10.87966	79.99859		10.94304	79.55458			0.00	0.00	0	8,777.00
ES42	On 03/08/2017	Bond Future		10.96710	81.52282		11.03252	81.07098			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future		11.05461	78.84882		11.12205	78.38977			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future		11.13940	80.42266		11.20937	79.95281			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 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	549.65200		549.65200		547.20400	547.20400			0.00	0.00	0	406.00
GOVI	On 03/08/2017	GOVI	560.12500		560.12500		557.63200	557.63200			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	571.03400		571.03400		568.50300	568.50300			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	582.43000		582.43000		579.83600	579.83600			0.00	0.00	0	0.00
HK\$/R	On 19/06/2017	Foreign Exchange Future	1.72850	1.72850		1.72870	1.72870			16.91	0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.75780	1.75780		1.75820	1.75820			16.18	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78590	1.78590		1.78690	1.78690			16.46	0.00	0.00	0	0.00
I2025	On 04/05/2017	Bond Future	127.83084	127.83084		127.80950	127.80950				0.00	0.00	0	3,234.00
I2025	On 03/08/2017	Bond Future	128.95914	128.95914		128.93467	128.93467				0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	131.50159	131.50159		131.47872	131.47872				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	132.80507	132.80507		134.08752	134.08752				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	99.57447	99.57447		99.55799	99.55799				0.00	0.00	0	1,772.00
I2029	On 01/02/2018	Bond Future	104.55236	104.55236		104.53065	104.53065				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	105.18147	105.18147		105.16432	105.16432				0.00	0.00	0	5,704.00
I2033	On 03/08/2017	Bond Future	107.20446	107.20446		107.18797	107.18797				0.00	0.00	0	430.00
I2033	On 02/11/2017	Bond Future	108.24100	108.24100		108.22175	108.22175				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	110.42690	110.42690		110.40499	110.40499				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	131.55758	131.55758		131.10396	131.10396				0.00	0.00	0	20,616.00
I2038	On 03/08/2017	Bond Future	132.59117	132.59117		132.12589	132.12589				0.00	0.00	0	201.00
I2038	On 02/11/2017	Bond Future	135.20537	135.20537		134.73277	134.73277				0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	136.41467	136.41467		137.40187	137.40187				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	127.69911	127.69911		127.67776	127.67776				0.00	0.00	0	19,416.00
I2046	On 03/08/2017	Bond Future	130.15529	130.15529		130.13465	130.13465				0.00	0.00	0	6,273.00
I2046	On 02/11/2017	Bond Future	131.13778	131.13778		131.11156	131.11156				0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	133.78606	133.78606		133.75658	133.75658				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	136.45837	136.45837		135.50635	135.50635				0.00	0.00	0	22,203.00
I2050	On 03/08/2017	Bond Future	137.42121	137.42121		136.44881	136.44881				0.00	0.00	0	3,504.00
I2050	On 02/11/2017	Bond Future	140.13047	140.13047		139.14127	139.14127				0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	141.26827	141.26827		140.24709	140.24709				0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 04/05/2017			Index Future	247.37200	247.37200		246.98400	246.98400			0.00	0.00	0	513.00
IGOV	On 03/08/2017			Index Future	252.12900	252.12900		251.73600	251.73600			0.00	0.00	0	709.00
IGOV	On 02/11/2017			Index Future	257.10000	257.10000		256.70300	256.70300			0.00	0.00	0	0.00
IGOV	On 01/02/2018			Index Future	262.29200	262.29200		261.88100	261.88100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2017			Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			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 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	0.12850	0.12850		0.12840	0.12840			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.12810	0.12810		0.12820	0.12820			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.12810	0.12810		0.12810	0.12810			0.00	0.00	0	0.00
NZ\$ / R	On 19/06/2017			Foreign Exchange Future	9.39090	9.39090		9.40300	9.40300		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.51570	9.51570		9.52890	9.52890		13.84	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.64030	9.64030		9.65550	9.65550		13.76	0.00	0.00	0	0.00
PULA / R	On 19/06/2017			Foreign Exchange Future	1.28380	1.28380		1.27830	1.27830			0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.29950	1.29950		1.29400	1.29400			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.31440	1.31440		1.30910	1.30910			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/06/2017			Foreign Exchange Future	1.28340	1.28340		1.27810	1.27810			0.00	0.00	0	4,098.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.28660	1.28660		1.28140	1.28140			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.29000	1.29000		1.28480	1.28480			0.00	0.00	0	0.00
QUANTO € / \$	On 19/06/2017			Foreign Exchange Future	1.07470	1.07470		1.07290	1.07290			0.00	10,747.00	10	30,283.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.07970	1.07970		1.07800	1.07800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.08500	1.08500		1.08330	1.08330			0.00	0.00	0	0.00
R186	On 04/05/2017			Bond Future	8.78827	114.94987		8.86050	114.45527		8.45	0.00	147,825,532.82	1,286	106,516.00
R186	On 04/05/2017	8.44	Call	Bond Future	97.91000	0.09791		64.95000	0.06495	97.910	8.24	0.11	0.00	0	500.00
R186	On 04/05/2017	8.70	Call	Bond Future	510.73000	0.51073		369.99000	0.36999	510.730	8.34	0.38	0.00	0	500.00
R186	On 04/05/2017	8.94	Put	Bond Future	369.10000	0.36910		564.88000	0.56488	369.100	8.43	0.30	0.00	0	500.00
R186	On 04/05/2017	8.95	Put	Bond Future	349.41000	0.34941		538.70000	0.53870	349.410	8.43	0.28	0.00	0	5,209.00

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	9.20	Put	70.88000		0.07088		134.48000	0.13448	70.880	8.57	0.08	0.00	0	5,209.00
R186	On 03/08/2017	Bond Future			8.83196		111.83732		8.90708	111.33411		8.91	0.00	0.00	0	35,368.00
R186	On 03/08/2017	Bond Future	8.85	Put	2,066.52000		2.06652		2,336.86000	2.33686	2,066.520	8.85	0.48	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	869.27000		0.86927		1,020.83000	1.02083	869.270	9.12	0.26	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	650.54000		0.65054		773.21000	0.77321	650.540	9.21	0.20	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.87005		114.01576		8.94800	113.50496		8.83	0.00	0.00	0	4.00
R186	On 01/02/2018	Bond Future			8.90322		110.98728		8.98487	110.46403		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			298.02765		298.02765		297.97801	297.97801			0.00	0.00	0	1,063.00
R197	On 03/08/2017	Bond Future			296.86779		296.86779		296.81709	296.81709			0.00	0.00	0	81.00
R197	On 02/11/2017	Bond Future			302.72063		302.72063		302.67360	302.67360			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			301.77895		301.77895		301.68840	301.68840			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			243.34397		243.34397		242.68024	242.68024			0.00	0.00	0	28,185.00
R202	On 03/08/2017	Bond Future			244.36356		244.36356		243.68783	243.68783			0.00	0.00	0	10,283.00
R202	On 02/11/2017	Bond Future			249.18107		249.18107		248.49604	248.49604			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			250.46588		250.46588		249.74248	249.74248			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			8.20506		99.38588		8.27681	99.06418		5.99	0.00	0.00	0	19,771.00
R2023	On 03/08/2017	Bond Future			8.22867		101.27945		8.30425	100.95237		5.91	0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.25015		99.32086		8.32965	98.98933		5.46	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.26431		101.30311		8.34918	100.96290		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			7.46361		101.44895		7.48840	101.44030		0.29	0.00	0.00	0	31,101.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/05/2017	Bond Future			9.21918		93.11766		9.28646	92.65256			0.00	0.00	0	31,709.00
R2030	On 03/08/2017	Bond Future			9.27107		90.88512		9.34060	90.41183			0.00	0.00	0	3,410.00
R2030	On 02/11/2017	Bond Future			9.31393		92.65549		9.38554	92.17480			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.35328		90.49942		9.42766	90.00732			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/05/2017	Bond Future			9.38879		91.82703		9.45595	91.33106		12.26	0.00	0.00	0	22,637.00
R2032	On 03/08/2017	Bond Future			9.43910		93.57659		9.50834	93.07183		12.41	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.48694		91.24074		9.55820	90.72791		12.44	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.53137		93.06178		9.60523	92.53686		12.44	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 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	9.57402		95.74310		9.62612	95.32312			0.00	0.00	0	8,780.00
R2035	On 03/08/2017	Bond Future	9.62585		97.56738		9.67950	97.14005			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future	9.67740		94.96577		9.73250	94.53200			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.72691		96.86111		9.78403	96.41674			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	9.63973		92.29828		9.70204	91.79766		13.77	0.00	0.00	0	54,902.00
R2037	On 03/08/2017	Bond Future	9.69557		89.79976		9.75974	89.29028		14.63	0.00	0.00	0	160.00
R2037	On 02/11/2017	Bond Future	9.74329		91.54901		9.80915	91.03140		14.74	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future	9.78837		89.12059		9.85649	88.59075		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	7.51454		103.76849		7.59707	103.64427		1.27	0.00	0.00	0	28,959.00
R204	On 03/08/2017	Bond Future	7.47564		101.70546		7.57357	101.57959		1.30	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.37394		103.68650		7.49280	103.56021		0.91	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.16240		101.71470		7.31909	101.58378		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	9.71479		95.90401		9.77208	95.41232		14.39	0.00	0.00	0	11,300.00
R2040	On 03/08/2017	Bond Future	9.77113		93.22373		9.83011	92.72338		15.31	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.81947		95.03970		9.87997	94.53145		15.45	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future	9.86531		92.43054		9.92787	91.91021		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	9.74453		92.93926		9.80176	92.44383		15.04	0.00	0.00	0	23,891.00
R2044	On 03/08/2017	Bond Future	9.79937		90.32771		9.85825	89.82356		16.02	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.84644		92.08723		9.90681	91.57502		16.19	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future	9.89105		89.54442		9.95343	89.02002		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	9.73352		92.07601		9.79053	91.57097		15.60	0.00	0.00	0	85,183.00
R2048	On 03/08/2017	Bond Future	9.78267		93.83041		9.84127	93.31637		15.84	0.00	0.00	0	170.00
R2048	On 02/11/2017	Bond Future	9.83139		91.21941		9.89149	90.69716		15.99	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future	9.87822		93.04001		9.94032	92.50543		15.99	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 04/05/2017	Bond Future	7.65781		101.29416		7.72981	101.12344		2.27	0.00	0.00	0	76,368.00
R207	On 03/08/2017	Bond Future	7.65494		99.58092		7.73478	99.40767		2.34	0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,284.70000	1.28470	1,148.63000	1.14863	1,284.700	2.42	0.82	0.00	0	51.00

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 02/11/2017	Bond Future		7.61814	101.52062		7.70674	101.34598		2.03	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.54847	99.90426		7.65051	99.72408		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		7.81280	97.19890		7.88436	96.96792		3.70	0.00	0.00	0	23,301.00
R208	On 03/08/2017	Bond Future		7.81868	99.05086		7.89556	98.81618		3.74	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.81257	97.57770		7.89516	97.34037		3.33	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.79034	99.52520		7.88101	99.28110		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		9.54322	72.07436		9.60520	71.65760		14.34	0.00	504,520.52	7	61,336.00
R209	On 04/05/2017	Bond Future	8.93	Call	14.34000	0.01434	10.30000	0.01030	14.340	13.85	0.02	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.33	Put	1,757.66000	1.75766	2,104.26000	2.10426	1,757.660	14.09	0.75	0.00	0	1,130.00
R209	On 04/05/2017	Bond Future	9.63	Put	569.42000	0.56942	774.15000	0.77415	569.420	14.27	0.38	0.00	0	1,130.00
R209	On 03/08/2017	Bond Future		9.59041	73.44761		9.65408	73.02341		14.62	0.00	0.00	0	665.00
R209	On 02/11/2017	Bond Future		9.63533	71.72776		9.70060	71.29679		14.83	0.00	0.00	0	377.00
R209	On 02/11/2017	Bond Future	8.30	Call	431.86000	0.43186	389.36000	0.38936	431.860	14.24	0.12	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	1,395.18000	1.39518	1,280.01000	1.28001	1,395.180	14.39	0.30	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	10.00	Put	2,072.06000	2.07206	2,245.37000	2.24537	2,072.060	15.05	0.36	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	1,010.56000	1.01056	1,114.33000	1.11433	1,010.560	15.59	0.21	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future		9.67715	73.15936		9.74452	72.71830		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		184.13788	184.13788		184.10744	184.10744			0.00	0.00	0	1,503.00
R210	On 03/08/2017	Bond Future		187.67954	187.67954		187.65022	187.65022			0.00	0.00	0	195.00
R210	On 02/11/2017	Bond Future		188.97926	188.97926		188.94101	188.94101			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future		192.79567	192.79567		192.75288	192.75288			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/05/2017	Bond Future		148.08874	148.08874		148.09738	148.09738			0.00	0.00	0	3,268.00
R212	On 03/08/2017	Bond Future		148.90992	148.90992		148.91429	148.91429			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future		151.84579	151.84579		151.85251	151.85251			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 01/02/2018	Bond Future	152.85204		152.85204		154.84955	154.84955			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	9.26297		83.87880		9.32493	83.46220		11.96	0.00	0.00	0	45,201.00
R213	On 03/08/2017	Bond Future	9.30805		85.47696		9.37190	85.05300		12.15	0.00	0.00	0	20.00
R213	On 02/11/2017	Bond Future	9.35273		83.59102		9.41839	83.16042		12.21	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.39490		85.25929		9.46298	84.81844		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	9.66317		71.94488		9.72513	71.51253		15.08	0.00	0.00	0	35,332.00
R214	On 03/08/2017	Bond Future	9.71015		73.31568		9.77378	72.87558		15.38	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.75668		71.44643		9.82189	70.99919		15.63	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.80122		72.87239		9.86851	72.41475		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	22,696.28000	22,696.28000		22,686.70000	22,686.70000				0.00	0.00	0	0.00
SGD / R	On 19/06/2017	Foreign Exchange Future	9.60630	9.60630		9.60820	9.60820			14.30	0.00	0.00	0	0.00
TRY / R	On 19/06/2017	Foreign Exchange Future	3.59890	3.59890		3.59420	3.59420			15.63	0.00	0.00	0	0.00
ZMW / R	On 19/06/2017	Foreign Exchange Future	1.39920	1.39920		1.39630	1.39630				0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.37650	1.37650		1.37400	1.37400				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35550	1.35550		1.35340	1.35340				0.00	0.00	0	0.00
Total for Derivatives :												1,715,585,163.18	111,861	4 090 152.00
Grand Total:												1,715,585,163.18	111,861	4 090 152.00