



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: 28/08/2017

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 29/08/2017	Any day expiry	13.04840	13.04840	13.07710	13.07710		11.80	0.00	0.00	0	910.00
\$ / R	13.50	Put	451.75300	0.45175	426.55450	0.42655	451.753	23.72	1.00	0.00	0	60.00	
\$ / R	16.84	Call	0.00000	0.00000	0.19100	0.00019	0.000	42.32	0.00	0.00	0	60.00	
\$ / R		On 30/08/2017	Any day expiry	13.04840	13.04840	13.07710	13.07710		12.58	0.00	2,638,948.20	202	0.00
\$ / R		On 31/08/2017	Any day expiry	13.04840	13.04840	13.07900	13.07900		12.78	0.00	0.00	0	6,325.00
\$ / R		On 01/09/2017	Any day expiry	13.05030	13.05030	13.08090	13.08090		12.90	0.00	0.00	0	0.00
\$ / R	12.75	Put	9.00150	0.00900	12.51730	0.01252	9.001	16.43	0.09	0.00	0	20,000.00	
\$ / R	13.00	Put	50.95100	0.05095	55.96210	0.05596	50.951	13.49	0.39	0.00	0	20,000.00	
\$ / R	13.45	Call	6.61600	0.00662	9.86330	0.00986	6.616	18.52	0.06	0.00	0	20,000.00	
\$ / R		On 05/09/2017	Any day expiry	13.05770	13.05770	13.08830	13.08830		11.95	0.00	0.00	0	75.00
\$ / R		On 07/09/2017	Any day expiry	13.06150	13.06150	13.09240	13.09240		12.12	0.00	0.00	0	0.00
\$ / R	12.45	Put	3.69150	0.00369	4.72950	0.00473	3.691	15.34	0.03	0.00	0	500.00	
\$ / R		On 18/09/2017	Foreign Exchange Future	13.08590	13.08590	13.11700	13.11700		12.84	0.00	248,828,388.50	19,015	739,469.00
\$ / R	12.00	Put	2.01240	0.00201	2.55410	0.00255	2.012	16.02	0.01	0.00	0	37,202.00	
\$ / R	12.20	Put	3.30040	0.00330	4.11290	0.00411	3.300	14.32	0.02	0.00	0	1,000.00	
\$ / R	12.25	Put	3.77390	0.00377	4.67490	0.00467	3.774	13.90	0.02	0.00	0	10,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	3.87860	0.00388	4.79840	0.00480	3.879	13.81	0.02	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	9.58870	0.00959	11.08390	0.01108	9.589	12.24	0.06	0.00	0	96,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	12.48290	0.01248	14.04500	0.01405	12.483	12.28	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	13.30810	0.01331	14.87890	0.01488	13.308	12.29	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	18.12300	0.01812	19.67980	0.01968	18.123	12.34	0.10	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	377.09540	0.37710	408.88400	0.40888	377.095	12.49	0.81	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	41.19540	0.04120	41.88400	0.04188	41.195	12.49	0.19	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	52.44390	0.05244	52.48530	0.05249	52.444	12.54	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	267.26350	0.26726	296.48540	0.29649	267.263	12.64	0.69	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	103.18860	0.10319	99.76280	0.09976	103.189	12.70	0.37	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	205.59910	0.20560	232.09270	0.23209	205.599	12.74	0.59	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	119.69910	0.11970	115.09270	0.11509	119.699	12.74	0.41	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	191.57120	0.19157	182.52620	0.18253	191.571	13.00	0.55	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	197.70930	0.19771	188.39530	0.18840	197.709	13.04	0.56	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	229.75400	0.22975	219.08340	0.21908	229.754	13.24	0.60	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	115.65400	0.11565	136.08340	0.13608	115.654	13.24	0.40	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	263.93160	0.26393	251.89210	0.25189	263.932	13.44	0.64	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	337.96090	0.33796	323.22170	0.32322	337.961	13.85	0.72	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	63.34820	0.06335	78.41030	0.07841	63.348	14.05	0.25	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	377.44820	0.37745	361.41030	0.36141	377.448	14.05	0.75	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	59.54840	0.05955	74.10500	0.07410	59.548	14.13	0.23	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	418.34970	0.41835	401.06390	0.40106	418.350	14.25	0.78	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	54.24970	0.05425	68.06390	0.06806	54.250	14.25	0.22	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	49.40090	0.04940	62.49520	0.06250	49.401	14.37	0.20	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	46.40130	0.04640	59.02750	0.05903	46.401	14.45	0.19	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	574.89170	0.57489	553.65080	0.55365	574.892	14.98	0.87	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	28.90060	0.02890	38.37760	0.03838	28.901	15.06	0.13	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	685.14600	0.68515	661.78350	0.66178	685.146	15.47	0.91	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	694.46580	0.69447	670.88940	0.67089	694.466	15.50	0.91	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	17.85510	0.01786	24.57220	0.02457	17.855	15.65	0.08	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	17.27700	0.01728	23.80400	0.02380	17.277	15.68	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	12.84460	0.01284	17.85250	0.01785	12.845	16.00	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	11.25970	0.01126	15.69650	0.01570	11.260	16.15	0.05	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	9.24400	0.00924	12.93070	0.01293	9.244	16.36	0.04	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	4.81550	0.00482	6.75120	0.00675	4.816	17.08	0.02	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,138.61450	1.13861	1,109.32560	1.10933	1,138.614	17.15	0.98	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,237.37670	1.23738	1,207.56940	1.20757	1,237.377	17.51	0.98	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	3.17410	0.00317	4.42330	0.00442	3.174	17.55	0.02	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,386.23960	1.38624	1,355.96230	1.35596	1,386.240	18.16	0.99	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	1.98960	0.00199	2.75290	0.00275	1.990	18.31	0.01	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	1.76630	0.00177	2.44060	0.00244	1.766	18.57	0.01	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	1.20110	0.00120	1.64870	0.00165	1.201	19.43	0.01	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	1.15000	0.00115	1.57700	0.00158	1.150	19.53	0.01	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.67720	0.00068	0.91390	0.00091	0.677	20.86	0.00	0.00	0	10,600.00

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 18/09/2017	Foreign Exchange Future	16.00	Call	0.17160	0.00017	0.29020	0.00029	0.172	26.23	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.13460	0.00013	0.31840	0.00032	0.135	28.64	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.12810	0.00013	0.32700	0.00033	0.128	29.24	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.11330	0.00011	0.35670	0.00036	0.113	31.04	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.10620	0.00011	0.37960	0.00038	0.106	32.24	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.10530	0.00011	0.38320	0.00038	0.105	32.42	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00580	0.00001	0.03390	0.00003	0.006	32.54	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.10370	13.10370	13.13490	13.13490		13.22	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.10590	13.10590	13.13710	13.13710		13.30	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	475.46000	0.47546	456.29260	0.45629	475.460	14.84	0.75	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.07730	0.00108	1.04040	0.00104	1.077	33.32	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.10810	13.10810	13.13930	13.13930		13.37	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.11040	13.11040	13.14160	13.14160		13.45	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.13870	13.13870	13.17000	13.17000		13.86	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.15900	13.15900	13.19030	13.19030		13.89	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	78.92200	0.07892	87.09810	0.08710	78.922	16.49	0.18	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.16710	13.16710	13.19840	13.19840		14.03	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	182.30570	0.18231	176.20500	0.17620	182.306	13.71	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	518.77930	0.51878	502.24360	0.50224	518.779	15.10	0.65	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	77.13440	0.07713	84.81120	0.08481	77.134	16.84	0.17	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.41850	0.00142	1.61820	0.00162	1.418	25.30	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.19330	13.19330	13.22460	13.22460		14.40	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.20140	13.20140	13.23270	13.23270		14.41	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.23160	13.23160	13.26290	13.26290		14.70	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	558.87850	0.55888	546.82750	0.54683	558.878	15.35	0.59	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.55620	0.00156	1.49060	0.00149	1.556	21.36	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.23560	13.23560	13.26690	13.26690		14.77	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.26510	13.26510	13.29670	13.29670		15.10	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.27100	13.27100	13.30260	13.30260		15.09	0.00	46,236,164.00	3,484	129,981.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	25.64140	0.02564	25.18300	0.02518	25.641	14.18	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	39.89720	0.03990	39.08460	0.03908	39.897	13.59	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	67.36500	0.06737	66.28770	0.06629	67.365	13.75	0.13	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	102.62600	0.10263	101.23160	0.10123	102.626	13.90	0.18	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	125.75910	0.12576	124.15500	0.12415	125.759	13.98	0.21	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	167.89730	0.16790	164.95620	0.16496	167.897	14.14	0.26	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	304.62340	0.30462	299.32420	0.29932	304.623	14.70	0.38	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	352.60320	0.35260	346.50700	0.34651	352.603	14.86	0.42	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	362.66440	0.36266	356.40320	0.35640	362.664	14.89	0.43	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	393.75920	0.39376	386.99280	0.38699	393.759	14.98	0.45	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	409.81480	0.40981	402.79190	0.40279	409.815	15.03	0.46	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	452.74300	0.45274	476.97130	0.47697	452.743	15.09	0.52	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	491.31830	0.49132	481.78840	0.48179	491.318	15.33	0.51	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	522.42140	0.52242	512.28900	0.51229	522.421	15.44	0.53	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	358.11130	0.35811	378.37760	0.37838	358.111	15.68	0.44	0.00	0	10,516.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	270.07710		0.27008		286.87040	0.28687	270.077	16.38	0.35	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	952.94360		0.95294		936.10520	0.93611	952.944	16.85	0.70	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	154.87050		0.15487		166.09920	0.16610	154.870	17.76	0.22	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,370.52360		1.37052	1,349.38620	1.34939	1,370.524	17.99	0.80	0.00	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	125.79920		0.12580	135.60310	0.13560	125.799	18.27	0.18	0.00	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	88.74650		0.08875	96.34980	0.09635	88.746	18.94	0.13	0.00	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	80.15120		0.08015	87.15250	0.08715	80.151	19.14	0.12	0.00	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	79.41550		0.07942	86.36570	0.08637	79.416	19.16	0.12	0.00	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	56.32370		0.05632	61.54650	0.06155	56.324	19.86	0.09	0.00	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	34.80590		0.03481	39.57530	0.03958	34.806	20.55	0.06	0.00	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	6.46550		0.00647	10.31440	0.01031	6.465	20.18	0.01	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	5.40320		0.00540	9.01430	0.00901	5.403	20.14	0.01	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.48980		0.00149	2.86960	0.00287	1.490	20.14	0.00	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.27890		13.27890	13.31060	13.31060			15.20	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	593.46920		0.59347	582.31400	0.58231	593.469	15.77	0.56	0.00	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.08000		0.00308	5.48570	0.00549	3.080	21.17	0.01	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.28880		13.28880	13.32050	13.32050			15.30	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.30060		13.30060	13.33240	13.33240			15.33	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.31440		13.31440	13.34630	13.34630			15.42	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	433.60070		0.43360	426.99000	0.42699	433.601	15.25	0.44	0.00	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	151.94030		0.15194	162.41810	0.16242	151.940	18.49	0.19	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	137.48860		0.13749	147.14950	0.14715	137.489	18.70	0.18	0.00	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.35770		13.35770	13.39000	13.39000			15.70	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	486.80110		0.48680	480.17540	0.48018	486.801	15.54	0.45	0.00	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	497.74110		0.49774	490.95580	0.49096	497.741	15.57	0.45	0.00	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	514.37800		0.51438	507.35670	0.50736	514.378	15.62	0.46	0.00	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	572.44360		0.57244	563.94850	0.56395	572.444	15.80	0.49	0.00	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.35970		13.35970	13.39200	13.39200			15.71	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	435.21420		0.43521	429.41920	0.42942	435.214	15.39	0.42	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	112.93500		0.11293	120.30580	0.12031	112.935	19.69	0.14	0.00	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.38330		13.38330	13.41580	13.41580			15.78	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.38730		13.38730	13.41980	13.41980			15.88	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.45020		13.45020	13.48290	13.48290			16.10	0.00	67,587,255.00	5,025	90,812.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	104.53030		0.10453	104.15310	0.10415	104.530	14.58	0.13	0.00	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	190.19100		0.19019	188.04940	0.18805	190.191	14.77	0.21	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	218.51750		0.21852	216.11820	0.21612	218.518	14.84	0.24	0.00	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	406.70420		0.40670	400.84750	0.40085	406.704	15.40	0.36	0.00	0.00	0	103,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	531.69980		0.53170	524.18240	0.52418	531.700	15.79	0.43	0.00	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	603.44790		0.60345	595.02450	0.59502	603.448	15.99	0.46	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	614.87530		0.61488	606.31280	0.60631	614.875	16.02	0.46	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	941.84740		0.94185	928.43390	0.92843	941.847	16.91	0.58	0.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	455.63830		0.45564	0.00000	0.00000	455.638	17.06	0.40	0.00	4,141,629.73	767	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,137.47040		1.13747	1,121.37400	1.12137	1,137.470	17.39	0.63	0.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	263.31820		0.26332	275.61000	0.27561	263.318	18.69	0.25	0.00	0.00	0	8,395.00

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 19/03/2018	Foreign Exchange Future	15.11	Call	232.44550		0.23245		243.52780	0.24353	232.445	18.96	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	211.89610		0.21190		222.13400	0.22213	211.896	19.17	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	187.56160		0.18756		196.76570	0.19677	187.562	19.45	0.19	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	183.08030		0.18308		192.08740	0.19209	183.080	19.50	0.18	0.00	0	55,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	157.66790		0.15767		165.53390	0.16553	157.668	19.85	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	136.21750		0.13622		143.07790	0.14308	136.218	20.19	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	124.40400		0.12440		130.54980	0.13055	124.404	20.42	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.52290		13.52290		13.55540	13.55540		16.29	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,795.04670		1.79505	1,773.78310	1.77378	1,795.047		18.73	0.73	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	205.45680		0.20546	213.17850	0.21318	205.457		19.80	0.19	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.55430		13.55430	13.58680	13.58680			16.39	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.56220		13.56220	13.59470	13.59470			16.39	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.62800		13.62800	13.66040	13.66040			16.58	0.00	8,871,828.00	651	101,977.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	24.79220		0.02479	21.23210	0.02123	24.792		13.70	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	453.75300		0.45375	444.70050	0.44470	453.753		15.57	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	471.99750		0.47200	462.68910	0.46269	471.998		15.63	0.34	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	495.34210		0.49534	485.72110	0.48572	495.342		15.70	0.35	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	813.96930		0.81397	800.64090	0.80064	813.969		16.57	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	850.53080		0.85053	836.74650	0.83675	850.531		16.65	0.48	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	397.83250		0.39783	407.42530	0.40743	397.833		18.75	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	392.14440		0.39214	401.64160	0.40164	392.144		18.79	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	222.05240		0.22205	228.43750	0.22844	222.052		20.30	0.18	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.65490		13.65490	13.68720	13.68720			16.60	0.00	0.00	0	255.00
\$ / R	On 20/07/2018	Any day expiry			13.68940		13.68940	13.72160	13.72160			16.70	0.00	13,712,000.00	1,000	2,000.00
\$ / R	On 13/08/2018	Any day expiry			13.73530		13.73530	13.76760	13.76760			16.76	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.80500		13.80500	13.83730	13.83730			16.91	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	26.85310		0.02685	20.52120	0.02052	26.853		12.73	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	464.28760		0.46429	453.55300	0.45355	464.288		15.75	0.30	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	386.09260		0.38609	393.00580	0.39301	386.093		19.84	0.25	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.92240		13.92240	13.95440	13.95440			17.21	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.98630		13.98630	14.01820	14.01820			17.39	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.11190		14.11190	14.14350	14.14350			17.59	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.17990		14.17990	14.21140	14.21140			17.67	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.36120		14.36120	14.39230	14.39230			17.91	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.21340		15.21340	15.24910	15.24910			18.96	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.32460		15.32460	15.36100	15.36100			19.04	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.44060		15.44060	15.47780	15.47780			19.19	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.08590		13.08590	13.11700	13.11700			12.84	0.00	157,030.80	12	546.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.27100		13.27100	13.30260	13.30260			15.09	0.00	132,710.00	10	175.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.45020		13.45020	13.48290	13.48290			16.10	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.62800		13.62800	13.66040	13.66040			16.58	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.98630		13.98630	14.39230	14.39230			17.91	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/09/2017	Foreign Exchange Future			16.92430		16.92430		16.90290	16.90290		13.70	0.00	6,837,417.20	404	191,055.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	350.65880		0.35066		345.86640	0.34587	350.659	13.71	0.66	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	6.78340		0.00678		7.76290	0.00776	6.783	18.60	0.02	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.06560		17.06560		17.04360	17.04360		14.92	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.21550		17.21550		17.19320	17.19320		15.64	0.00	0.00	0	8,366.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.50330		17.50330		17.48170	17.48170		16.46	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.78840		17.78840		17.76560	17.76560		16.72	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.07360		18.07360		18.05020	18.05020		16.91	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.97190		18.97190		18.94520	18.94520		17.16	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11985		0.11985		0.12012	0.12012		23.25	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12209		0.12209		0.12236	0.12236		19.21	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12441		0.12441		0.12469	0.12469		17.04	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12670		0.12670		0.13000	0.13000		15.84	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13561		0.13561		0.13590	0.13590		21.43	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.59550		15.59550		15.51870	15.51870		11.07	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.65380		15.65380		15.58040	15.58040		12.42	0.00	7,967,784.20	509	110,420.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	28.59090		0.02859		41.95160	0.04195	28.591	12.88	0.12	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.68570		15.68570		15.61220	15.61220		12.74	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.78550		15.78550		15.71130	15.71130		13.62	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.88950		15.88950		15.81470	15.81470		13.98	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.95410		15.95410		15.87900	15.87900		14.36	0.00	0.00	0	34,203.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	21.59120		0.02159		24.77370	0.02477	21.591	13.95	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	350.78310		0.35078		331.84390	0.33184	350.783	15.14	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.98330		15.98330		15.90810	15.90810		14.51	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.10290		16.10290		16.02770	16.02770		14.86	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	464.84410		0.46484		503.03080	0.50303	464.844	14.53	0.40	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.25660		16.25660		16.18130	16.18130		15.20	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	225.87270		0.22587		244.32280	0.24432	225.873	14.21	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	239.26580		0.23927		258.66650	0.25867	239.266	14.23	0.23	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	640.99530		0.64100		0.00000	0.00000	640.995	15.53	0.47	9,872,999.97	1,286	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.55900		16.55900		16.48130	16.48130		15.63	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.88510		17.88510		17.79800	17.79800		16.95	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.23077		94.23077		94.23464	94.23464			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.22484		91.22484		91.23882	91.23882			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.96916		89.96916		89.99362	89.99362			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.14422		92.14422		92.17454	92.17454			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.93964		95.93964		95.97196	95.97196			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.49073		94.49073		94.52459	94.52459			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.57195		96.57195		96.60547	96.60547			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.30975		100.30975		100.34222	100.34222			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
1Y STND	On 21/09/2017	Interest Rate Swap	99.61250	99.61250	99.61250	99.61250	99.61250				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.74253	99.74253	99.74037	99.74037					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61631	99.61631	99.61378	99.61378					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.67230	99.67230	99.67002	99.67002					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.74321	99.74321	99.74514	99.74514					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.77310	99.77310	99.77073	99.77073					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89361	98.89361	98.89071	98.89071					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.36509	98.36509	98.36249	98.36249					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.20829	98.20829	98.21040	98.21040					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.48000	98.48000	98.48000	98.48000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.77269	98.77269	98.77531	98.77531					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.06942	99.06942	99.07011	99.07011					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.39229	99.39229	99.39026	99.39026					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.31549	95.31549	95.33771	95.33771					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.50870	94.50870	94.52797	94.52797					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.68025	93.68025	93.69760	93.69760					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.83627	93.83627	93.85469	93.85469					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.01279	96.01279	96.03706	96.03706					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.12100	96.12100	96.15274	96.15274					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.30953	97.30953	97.34819	97.34819					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.51428	99.51428	99.55483	99.55483					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.79100	558.79100	558.98300	558.98300					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.06400	569.06400	569.25700	569.25700					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.69800	579.69800	579.90100	579.90100					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.35600	642.35600	641.90800	641.90800					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.16400	654.16400	653.70600	653.70600					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	666.38800	666.38800	665.92900	665.92900					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.56400	576.56400	576.09000	576.09000					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	587.16300	587.16300	586.67800	586.67800					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.13500	598.13500	597.64700	597.64700					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.39600	10.39600	10.41330	10.41330				12.18	0.00	0.00	0	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.53050	10.53050	10.54730	10.54730				13.97	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.54350	10.54350	10.56040	10.56040				14.07	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.66040	10.66040	10.67930	10.67930				14.47	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.78800	10.78800	10.80670	10.80670				14.09	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.30010	11.30010	11.32440	11.32440				14.24	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.49310	10.49310	10.50130	10.50130				11.56	0.00	0.00	0	970.00

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 18/12/2017	Foreign Exchange Future			10.65050		10.65050		10.65890	10.65890		13.26	0.00	0.00	0	1,250.00
CAD / R	On 19/03/2018	Foreign Exchange Future			10.80010		10.80010		10.80990	10.80990		14.06	0.00	0.00	0	0.00
CAD / R	On 18/06/2018	Foreign Exchange Future			10.80660		10.80660		10.82000	10.82000		14.14	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.71810		13.71810		13.70210	13.70210		14.50	0.00	0.00	0	3,608.00
CHF / R	On 18/12/2017	Foreign Exchange Future			13.99580		13.99580		13.97920	13.97920		16.26	0.00	0.00	0	1,250.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.27810		14.27810		14.26170	14.26170		16.47	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			14.55770		14.55770		14.54000	14.54000		16.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.56740		15.56740		15.54770	15.54770		17.22	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.97600		1.97600		1.97240	1.97240		12.65	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future			1.99390		1.99390		1.98920	1.98920		14.90	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.00880		2.00880		2.00410	2.00410		15.63	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.02330		2.02330		2.02000	2.02000		15.76	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.00360		2.00360		1.99680	1.99680		16.62	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future			2.10930		2.10930		2.09880	2.09880		13.48	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.15080		2.15080		2.14000	2.14000		15.26	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.19170		2.19170		2.18000	2.18000		16.05	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.23380		2.23380		2.22000	2.22000		16.21	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.41760		2.41760		2.40550	2.40550		17.45	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future			10.84224		76.03181		10.85360	75.96308			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future			10.95030		77.42931		10.96208	77.35922			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			11.05519		75.08435		11.06723	75.01386			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 02/11/2017	Bond Future			11.07161		78.73267		11.08297	78.65522			0.00	0.00	0	7,957.00

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 01/02/2018	Bond Future	11.17550		80.17964		11.18729	80.10055			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.28144		77.41629		11.29350	77.33676			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 02/11/2017	GOVI	575.31900		575.31900		574.83900	574.83900			0.00	23,012,760.00	4	674.00
GOVI	On 01/02/2018	GOVI	585.89500		585.89500		585.40400	585.40400			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.84400		596.84400		596.34900	596.34900			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67360		1.67360		1.67790	1.67790		12.68	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70130		1.70130		1.70560	1.70560		15.02	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.72700		1.72700		1.73150	1.73150		16.24	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.75150		1.75150		1.76000	1.76000		16.34	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85050		1.85050		1.85430	1.85430		17.53	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.51138		129.51138		129.64974	129.64974			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.58526		130.58526		130.72662	130.72662			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.08211		133.08211		133.22781	133.22781			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 02/11/2017	Bond Future	100.18234		100.18234		100.18690	100.18690			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.05890		102.05890		102.06373	102.06373			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.98231		102.98231		102.98858	102.98858			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 02/11/2017	Bond Future	104.35978		104.35978		104.36441	104.36441			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.31454		106.31454		106.31944	106.31944			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.24889		107.24889		107.25529	107.25529			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 02/11/2017	Bond Future	129.86357		129.86357		130.39588	130.39588			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	130.77505		130.77505		131.31764	131.31764			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	133.27548		133.27548		133.83017	133.83017			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 02/11/2017	Bond Future	123.85853		123.85853		123.86399	123.86399			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.17855		126.17855		126.18431	126.18431			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.97589		126.97589		126.98340	126.98340			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 02/11/2017	Bond Future	132.75273		132.75273		133.35381	133.35381			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future	133.54828		133.54828		134.16068	134.16068			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.10171		136.10171		136.72766	136.72766			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 02/11/2017	Index Future	250.93100		250.93100		250.93800	250.93800			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	255.63200		255.63200		255.63900	255.63900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.51900		260.51900		260.53000	260.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12640		0.12640		0.12660	0.12660			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12470		0.12470		0.12630	0.12630			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12340		0.12340		0.12580	0.12580			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12550		0.12550		0.12540	0.12540			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11770		0.11770		0.12060	0.12060			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.68780		1.68780		1.68850	1.68850		12.08	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.71520		1.71520		1.71590	1.71590		13.14	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.74200		1.74200		1.74280	1.74280		14.26	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.76850		1.76850		1.77000	1.77000		14.38	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.87980		1.87980		1.88170	1.88170		15.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.48650		9.48650		9.49900	9.49900		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.60470		9.60470		9.61700	9.61700		14.83	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.71910		9.71910		9.73210	9.73210		15.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.83200		9.83200		9.84000	9.84000		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.28680		10.28680		10.29980	10.29980		15.25	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.29050		1.29050		1.28510	1.28510			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.30050		1.30050		1.29830	1.29830			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.30950		1.30950		1.30950	1.30950			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.32150		1.32150		1.32000	1.32000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34240		1.34240		1.34090	1.34090			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.29330		1.29330		1.28860	1.28860			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.29720		1.29720		1.29250	1.29250			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.30130		1.30130		1.29660	1.29660			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 18/06/2018	Foreign Exchange Future			1.30530		1.30530		1.30000	1.30000			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19620		1.19620		1.18780	1.18780			0.00	35,886.00	30	32.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20220		1.20220		1.19370	1.19370			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20870		1.20870		1.20010	1.20010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21510		1.21510		1.21000	1.21000			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.60554		115.77286		8.61632	115.70052		7.31	0.00	209,433,103.74	1,809	162,772.00
R186	On 02/11/2017	Bond Future	8.75	Put	998.98000		0.99898		1,058.48000	1.05848	998.980	7.31	0.39	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	501.68000		0.50168		544.21000	0.54421	501.680	7.45	0.23	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.65464		112.60090		8.66592	112.52700		7.37	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	338.91000		0.33891		339.81000	0.33981	338.910	7.09	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,708.90000		1.70890		1,697.23000	1.69723	1,708.900	7.37	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,911.75000		1.91175		1,965.76000	1.96576	1,911.750	7.52	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,295.39000		1.29539		1,340.15000	1.34015	1,295.390	7.67	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	848.09000		0.84809		883.48000	0.88348	848.090	7.81	0.24	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.70252		114.70462		8.71408	114.63071		7.24	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 02/11/2017	Bond Future			301.43556		301.43556		301.12762	301.12762			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.03302		300.03302		299.72023	299.72023			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.76987		305.76987		305.45482	305.45482			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 02/11/2017	Bond Future			241.95245		241.95245		241.35531	241.35531			0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			242.74073		242.74073		242.13312	242.13312			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.38199		247.38199		246.76578	246.76578			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
R203	On 02/11/2017	Bond Future			7.88255		100.87190		7.87228	100.91567		4.08	0.00	35,809,524.50	355	53,944.00
R203	On 01/02/2018	Bond Future			7.91320		102.72608		7.90235	102.77045		4.44	0.00	0.00	0	0.00
R203	On 03/05/2018	Bond Future			7.93291		100.71543		7.92108	100.76184		4.38	0.00	0.00	0	0.00
R203	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 02/11/2017	Bond Future			9.15011		93.76845		9.16091	93.69450			0.00	34,319,252.70	366	56,381.00
R2030	On 01/02/2018	Bond Future			9.20564		91.48719		9.21684	91.41174			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.26342		93.19636		9.27485	93.12061			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2017	Bond Future			9.40514		91.83461		9.41602	91.75530		10.77	0.00	15,060,876.04	164	33,154.00
R2032	On 01/02/2018	Bond Future			9.46705		93.52248		9.47831	93.44159		10.67	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,771.08000		1.77108	1,763.00000	1.76300	1,771.080		10.65	0.40	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,075.19000		2.07519	2,064.29000	2.06429	2,075.190		10.71	0.44	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,411.67000		2.41167	2,397.69000	2.39769	2,411.670		10.79	0.49	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,590.37000		2.59037	2,574.75000	2.57475	2,590.370		10.83	0.51	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.52724		91.11261		9.53872	91.03133		11.05	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.63874		95.27195		9.64961	95.18571			0.00	28,009,953.30	294	18,280.00
R2035	On 01/02/2018	Bond Future			9.70618		97.02318		9.71743	96.93517			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.76816		94.33547		9.77962	94.24698			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 02/11/2017	Bond Future			9.75114		91.48707		9.75690	91.44166		12.89	0.00	411,966,276.21	4,503	54,038.00
R2037	On 01/02/2018	Bond Future			9.81491		88.91357		9.82087	88.86719		12.79	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.88050		90.57462		9.88651	90.52843		12.66	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 02/11/2017	Bond Future			6.89217		104.20080		6.90246	104.18977		0.29	0.00	124,415,755.20	1,194	46,007.00
R204	On 01/02/2018	Bond Future			6.72925		102.07801		6.74281	102.06661		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.39208		103.98516		6.40920	103.97478		0.49	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 02/11/2017	Bond Future			9.84163		94.85301		9.85251	94.76158		13.58	0.00	0.00	0	15,719.00
R2040	On 01/02/2018	Bond Future			9.90606		92.09107		9.91730	91.99779		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.97220		93.81148		9.98365	93.71762		13.32	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 02/11/2017	Bond Future			9.85496		92.01464		9.87093	91.87884		14.27	0.00	98,179,620.88	1,067	21,801.00
R2044	On 01/02/2018	Bond Future			9.91700		89.32563		9.93347	89.18724		14.11	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.98056		90.99437		9.99740	90.85451		13.98	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 02/11/2017	Bond Future			9.81570		91.35665		9.83674	91.17270		14.12	0.00	0.00	0	78,989.00
R2048	On 01/02/2018	Bond Future			9.87869		93.03595		9.90040	92.84842		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.93659		90.33713		9.95882	90.14719		14.51	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 02/11/2017	Bond Future			7.29104		102.16878		7.28520	102.18040		1.20	0.00	0.00	0	40,517.00

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 01/02/2018	Bond Future			7.26583		100.40558		7.25927	100.41725		1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.22859		102.28146		7.22022	102.29456		1.38	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 02/11/2017	Bond Future			7.46413		98.58684		7.45343	98.61803		2.18	0.00	2,464,671.00	25	32,512.00
R208	On 01/02/2018	Bond Future			7.46809		100.39886		7.45650	100.43046		2.56	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.45929		98.87338		7.44613	98.90674		2.45	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 02/11/2017	Bond Future			9.60259		71.94542		9.61341	71.87338		12.99	0.00	0.00	0	114,877.00
R209	On 02/11/2017	Bond Future	8.30	Call	12.48000		0.01248		14.08000	0.01408	12.480	12.41	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	293.34000		0.29334		302.68000	0.30268	293.340	12.56	0.15	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	819.56000		0.81956		827.57000	0.82757	819.560	12.75	0.33	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,650.97000		1.65097		1,722.87000	1.72287	1,650.970	12.89	0.50	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,135.92000		1.13592		1,198.89000	1.19889	1,135.920	12.99	0.39	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	835.29000		0.83529		890.37000	0.89037	835.290	13.11	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	617.37000		0.61737		664.78000	0.66478	617.370	13.21	0.25	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	106.34000		0.10634		122.08000	0.12208	106.340	13.74	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.66069		73.26775		9.67184	73.19430		12.77	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,555.43000		1.55543		1,603.52000	1.60352	1,555.430	13.23	0.35	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,345.61000		1.34561		1,390.29000	1.39029	1,345.610	13.32	0.31	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.71709		71.48728		9.72844	71.41329		13.28	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 02/11/2017	Bond Future			186.42053		186.42053		186.08522	186.08522			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.91221		189.91221		189.57111	189.57111			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.09488		191.09488		190.74964	190.74964			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 02/11/2017	Bond Future			151.24579		151.24579		151.06568	151.06568			0.00	0.00	0	4,247.00
R212	On 01/02/2018	Bond Future			152.01880		152.01880		151.83571	151.83571			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.92546		154.92546		154.74081	154.74081			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 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213		On 02/11/2017	Bond Future	9.26306	84.18414		9.27385	84.11246		10.54	0.00	0.00	0	63,381.00
R213		On 01/02/2018	Bond Future	9.32253	85.73151		9.33369	85.65845		10.45	0.00	0.00	0	0.00
R213		On 03/05/2018	Bond Future	9.37639	83.78370		9.38777	83.71021		10.82	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 02/11/2017	Bond Future	9.73898	71.56863		9.74977	71.49409		13.80	0.00	6,369,608.07	89	44,073.00
R214		On 01/02/2018	Bond Future	9.79950	72.88415		9.81062	72.80817		13.53	0.00	0.00	0	0.00
R214		On 03/05/2018	Bond Future	9.85498	70.94978		9.86629	70.87324		14.11	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 18/09/2017	Foreign Exchange Future	23,356.79000	23,356.79000		23,304.51000	23,304.51000			0.00	0.00	0	0.00
SGD / R		On 18/09/2017	Foreign Exchange Future	9.66810	9.66810		9.67490	9.67490		11.80	0.00	0.00	0	0.00
SGD / R		On 14/06/2019	Foreign Exchange Future	10.68530	10.68530		10.68390	10.68390		14.68	0.00	0.00	0	0.00
TRY / R		On 18/09/2017	Foreign Exchange Future	3.78050	3.78050		3.78030	3.78030		10.66	0.00	0.00	0	0.00
TRY / R		On 19/03/2018	Foreign Exchange Future	3.69510	3.69510		3.69530	3.69530		13.41	0.00	0.00	0	0.00
TRY / R		On 14/06/2019	Foreign Exchange Future	3.54300	3.54300		3.54260	3.54260		15.03	0.00	0.00	0	0.00
ZMW / R		On 18/09/2017	Foreign Exchange Future	1.43520	1.43520		1.44140	1.44140			0.00	0.00	0	0.00
ZMW / R		On 18/12/2017	Foreign Exchange Future	1.40880	1.40880		1.41510	1.41510			0.00	0.00	0	0.00
ZMW / R		On 19/03/2018	Foreign Exchange Future	1.38650	1.38650		1.39260	1.39260			0.00	0.00	0	0.00
ZMW / R		On 18/06/2018	Foreign Exchange Future	1.36800	1.36800		1.38000	1.38000			0.00	0.00	0	0.00
ZMW / R		On 14/06/2019	Foreign Exchange Future	1.25290	1.25290		1.26110	1.26110			0.00	0.00	0	0.00
Total for Derivatives :												1,406,061,443.23	42,265	5 977 622.00
Grand Total:												1,406,061,443.23	42,265	5 977 622.00