



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: 29/09/2017

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 29/09/2017	Any day expiry		13.51150	13.51150		13.53720	13.53720		8.75	0.00	22,983,006.90	1,701	0.00
\$ / R	On 06/10/2017	Any day expiry		13.50420	13.50420		13.53920	13.53920		13.71	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	1.13130	0.00113	1.27450	0.00127	1.131	19.40	0.01	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	22.77490	0.02277	24.30010	0.02430	22.775	15.87	0.15	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	49.41870	0.04942	50.71460	0.05071	49.419	14.79	0.28	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	167.30170	0.16730	203.01420	0.20301	167.302	14.43	0.65	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry			13.51830	13.51830	13.55490	13.55490		13.67	0.00	0.00	0	90.00
\$ / R	On 16/10/2017	Any day expiry			13.52510	13.52510	13.56140	13.56140		13.60	0.00	0.00	0	662.00
\$ / R	On 23/10/2017	Any day expiry			13.54100	13.54100	13.57660	13.57660		13.67	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	61.10080	0.06110	78.22710	0.07823	61.101	15.47	0.21	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.55010	13.55010	13.58530	13.58530		13.84	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	16.99290	0.01699	20.54550	0.02055	16.993	12.37	0.08	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	180.99830	0.18100	179.75900	0.17976	180.998	13.72	0.45	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	61.70310	0.06170	78.42710	0.07843	61.703	15.99	0.19	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.18210	0.00118	1.15240	0.00115	1.182	32.98	0.00	0.00	0	60.00
\$ / R	On 06/11/2017	Any day expiry			13.57240	13.57240	13.60700	13.60700		13.93	0.00	0.00	0	200.00

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 09/11/2017	Any day expiry		13.57890	13.57890		13.61350	13.61350		14.31	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.58740	13.58740		13.62210	13.62210		14.34	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.49630	13.49630		13.49630	13.49630		14.50	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.59600	13.59600		13.63080	13.63080		14.55	0.00	0.00	0	1,443.00
\$ / R	On 28/11/2017	Any day expiry		13.61950	13.61950		13.65450	13.65450		14.63	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	261.12640	0.26113	262.29450	0.26229	261.126	14.47	0.43	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.83960	0.00284	2.63040	0.00263	2.840	25.65	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.62370	13.62370		13.65880	13.65880		14.69	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	43.72460	0.04372	45.52230	0.04552	43.725	13.67	0.11	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry		13.65590	13.65590		13.69100	13.69100		16.22	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.66230	13.66230		13.69740	13.69740		16.31	0.00	414,227,273.70	30,319	832,160.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	11.18580	0.01119	12.75730	0.01276	11.186	16.97	0.03	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	15.85340	0.01585	18.25910	0.01826	15.853	15.93	0.04	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	19.94620	0.01995	23.06640	0.02307	19.946	15.27	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	21.14340	0.02114	24.46700	0.02447	21.143	15.10	0.05	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	21.45460	0.02145	24.83120	0.02483	21.455	15.06	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	32.89760	0.03290	35.13080	0.03513	32.898	14.78	0.08	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	43.41080	0.04341	45.86060	0.04586	43.411	14.87	0.09	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	50.86170	0.05086	53.41430	0.05341	50.862	14.92	0.11	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	63.81770	0.06382	66.47410	0.06647	63.818	15.00	0.13	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	80.95460	0.08095	83.63970	0.08364	80.955	15.09	0.16	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	82.83680	0.08284	85.51930	0.08552	82.837	15.10	0.16	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	138.71310	0.13871	140.39000	0.14039	138.713	15.35	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	169.18720	0.16919	170.87350	0.17087	169.187	15.49	0.27	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	175.76360	0.17576	177.44170	0.17744	175.764	15.52	0.28	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	185.93040	0.18593	187.59070	0.18759	185.930	15.57	0.29	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	196.46440	0.19646	198.09840	0.19810	196.464	15.61	0.30	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	665.99340	0.66599	702.70440	0.70270	665.993	15.64	0.69	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	207.36960	0.20737	208.96640	0.20897	207.370	15.66	0.31	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	211.08700	0.21109	212.66860	0.21267	211.087	15.67	0.31	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	634.78400	0.63478	671.41850	0.67142	634.784	15.72	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	263.16260	0.26316	264.46890	0.26447	263.163	15.86	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	547.35260	0.54735	583.59820	0.58360	547.353	15.94	0.62	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	285.05260	0.28505	286.19820	0.28620	285.053	15.94	0.38	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	494.20180	0.49420	530.04620	0.53005	494.202	16.09	0.58	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	445.08840	0.44509	480.41640	0.48042	445.088	16.23	0.54	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	377.35300	0.37735	410.13320	0.41013	377.353	16.58	0.48	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	362.22230	0.36222	394.54080	0.39454	362.222	16.68	0.46	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	316.89040	0.31689	347.63610	0.34764	316.890	16.99	0.42	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	294.78020	0.29478	324.64750	0.32465	294.780	17.17	0.40	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	632.48020	0.63248	627.24750	0.62725	632.480	17.17	0.60	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	194.73780	0.19474	219.48480	0.21948	194.738	18.15	0.28	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	175.54610	0.17555	198.94510	0.19895	175.546	18.39	0.26	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,013.24610	1.01325	1,001.54510	1.00155	1,013.246	18.39	0.74	0.00	0	2,055.00

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	14.63	Call	153.49410	0.15349	175.19390	0.17519	153.494	18.70	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	105.40520	0.10541	122.69730	0.12270	105.405	19.58	0.17	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	93.62430	0.09362	110.13740	0.11014	93.624	19.79	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	92.62390	0.09262	109.03180	0.10903	92.624	19.81	0.15	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	61.76500	0.06176	74.56360	0.07456	61.765	20.52	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	36.79080	0.03679	45.90730	0.04591	36.791	21.46	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	10.21100	0.01021	12.42760	0.01243	10.211	22.87	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	8.93800	0.00894	10.71470	0.01071	8.938	22.97	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.00450	0.00300	3.33770	0.00334	3.004	23.43	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.67090	13.67090	13.70600	13.70600		16.64	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	346.94750	0.34695	347.89980	0.34790	346.948	16.43	0.42	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.81700	0.00382	4.16630	0.00417	3.817	23.28	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.68160	13.68160	13.71660	13.71660		16.87	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.69450	13.69450	13.72950	13.72950		16.91	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.70910	13.70910	13.74420	13.74420		16.88	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	247.97030	0.24797	247.40630	0.24741	247.970	16.16	0.31	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	195.97790	0.19598	217.31830	0.21732	195.978	19.17	0.25	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	176.96020	0.17696	196.99860	0.19700	176.960	19.44	0.23	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.75490	13.75490	13.79060	13.79060		16.87	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	292.84140	0.29284	292.08930	0.29209	292.841	16.11	0.33	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	301.04300	0.30104	300.24030	0.30024	301.043	16.14	0.33	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	313.59510	0.31360	312.71430	0.31271	313.595	16.19	0.34	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	357.58710	0.35759	356.41010	0.35641	357.587	16.34	0.37	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.75700	13.75700	13.79270	13.79270		16.87	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	99.55340	0.09955	100.50700	0.10051	99.553	15.46	0.15	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	255.11580	0.25512	254.57850	0.25458	255.116	15.97	0.30	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	177.66590	0.17767	196.22920	0.19623	177.666	19.83	0.21	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	140.91520	0.14092	156.87300	0.15687	140.915	20.33	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.78200	13.78200	13.81790	13.81790		16.90	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.78620	13.78620	13.82210	13.82210		16.90	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.85290	13.85290	13.88950	13.88950		16.85	0.00	62,338,050.00	4,500	110,346.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	56.85100	0.05685	58.55330	0.05855	56.851	15.60	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	101.19380	0.10119	104.60890	0.10461	101.194	15.25	0.13	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	117.73310	0.11773	119.80650	0.11981	117.733	15.25	0.15	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	245.05440	0.24505	246.59280	0.24659	245.054	15.65	0.26	23,131,030.54	6,446	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	323.67160	0.32367	0.00000	0.00000	323.672	15.88	0.31	65,234,913.00	15,000	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	335.95650	0.33596	335.51980	0.33552	335.957	15.93	0.32	27,847,958.52	6,244	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	392.21790	0.39222	391.24880	0.39125	392.218	16.13	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	401.30900	0.40131	400.25120	0.40025	401.309	16.16	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	448.48590	0.44849	446.95350	0.44695	448.486	16.31	0.39	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	801.38590	0.80139	836.45350	0.83645	801.386	16.31	0.61	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	671.11830	0.67112	666.74420	0.66674	671.118	16.95	0.49	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	579.36370	0.57936	610.78680	0.61079	579.364	17.11	0.49	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	842.86200	0.84286	836.03090	0.83603	842.862	17.43	0.55	0.00	0	41,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	433.39400	0.43339	460.63020	0.46063	433.394	17.90	0.39	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	334.95280	0.33495	0.00000	0.00000	334.953	18.66	0.31	130,299,859.20	30,000	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	324.78880	0.32479	347.63720	0.34764	324.789	18.75	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	307.36000	0.30736	329.42990	0.32943	307.360	18.92	0.29	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	287.49240	0.28749	308.63670	0.30864	287.492	19.13	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	262.61930	0.26262	282.67160	0.28267	262.619	19.41	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	230.93530	0.23094	249.84830	0.24985	230.935	19.69	0.23	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	225.10540	0.22511	243.69480	0.24369	225.105	19.75	0.22	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	192.12290	0.19212	208.78040	0.20878	192.123	20.11	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	164.39440	0.16439	179.28380	0.17928	164.394	20.47	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	149.01070	0.14901	162.85710	0.16286	149.011	20.70	0.15	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.92920	13.92920	13.96650	13.96650		16.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,458.81160	1.45881	1,445.71360	1.44571	1,458.812	18.71	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	248.80480	0.24880	267.19750	0.26720	248.805	19.93	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.96200	13.96200	13.99950	13.99950		16.94	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.97020	13.97020	14.00780	14.00780		16.92	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.03990	14.03990	14.07790	14.07790		17.03	0.00	0.00	0	104,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	16.83970	0.01684	15.41230	0.01541	16.840	15.04	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	33.77100	0.03377	29.66510	0.02967	33.771	14.46	0.05	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	82.98710	0.08299	79.59040	0.07959	82.987	14.86	0.10	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	150.36860	0.15037	0.00000	0.00000	150.369	15.17	0.15	37,796,220.45	17,786	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	235.01980	0.23502	238.29730	0.23830	235.020	15.45	0.21	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	298.89050	0.29889	301.69300	0.30169	298.890	15.63	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	312.18690	0.31219	314.86570	0.31487	312.187	15.67	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	329.31670	0.32932	331.83610	0.33184	329.317	15.71	0.27	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	372.76650	0.37277	374.84500	0.37484	372.767	15.81	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	391.84640	0.39185	0.00000	0.00000	391.846	15.86	0.30	63,826,632.00	15,000	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	423.56810	0.42357	425.08950	0.42509	423.568	15.92	0.32	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	494.63950	0.49464	0.00000	0.00000	494.639	16.13	0.35	25,708,572.77	5,183	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	504.13680	0.50414	0.00000	0.00000	504.137	16.17	0.36	37,169,347.32	7,420	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	583.48630	0.58349	581.86970	0.58187	583.486	16.41	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	614.76870	0.61477	612.82510	0.61283	614.769	16.50	0.40	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	579.57200	0.57957	609.03120	0.60903	579.572	18.01	0.41	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	552.27890	0.55228	580.81420	0.58081	552.279	18.16	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	479.22500	0.47922	505.50560	0.50551	479.225	18.63	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	472.56000	0.47256	498.61630	0.49862	472.560	18.68	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	413.48450	0.41348	0.00000	0.00000	413.484	19.14	0.31	129,724,580.70	30,000	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	394.16840	0.39417	418.11200	0.41811	394.168	19.27	0.30	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	292.45830	0.29246	0.00000	0.00000	292.458	20.06	0.23	33,331,590.53	10,366	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	264.35010	0.26435	283.06790	0.28307	264.350	20.34	0.21	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	251.49800	0.25150	0.00000	0.00000	251.498	20.47	0.20	41,673,777.04	14,840	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	248.12330	0.24812	266.07730	0.26608	248.123	20.51	0.20	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.06860	14.06860	14.10680	14.10680		17.02	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry			14.10500	14.10500	14.14350	14.14350		17.10	0.00	0.00	0	1,800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/08/2018	Any day expiry		14.15360	14.15360		14.19250	14.19250		17.12	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		14.22440	14.22440		14.26400	14.26400		17.15	0.00	0.00	0	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	24.27380	0.02427	21.45140	0.02145	24.274	14.40	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	239.82230	0.23982	237.98330	0.23798	239.822	15.25	0.19	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	251.85830	0.25186	250.68770	0.25069	251.858	15.32	0.20	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	315.67710	0.31568	320.04220	0.32004	315.677	15.61	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	479.48600	0.47949	506.18070	0.50618	479.486	19.42	0.30	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	466.77570	0.46678	493.07190	0.49307	466.776	19.50	0.30	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	449.31070	0.44931	475.04790	0.47505	449.311	19.62	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		14.34400	14.34400		14.38320	14.38320		17.50	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		14.40990	14.40990		14.44870	14.44870		17.66	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.53960	14.53960		14.57740	14.57740		17.95	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.60980	14.60980		14.64710	14.64710		18.04	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		14.79700	14.79700		14.83280	14.83280		18.32	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.66760	15.66760		15.70360	15.70360		19.38	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.78300	15.78300		15.81920	15.81920		19.52	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.90340	15.90340		15.93990	15.93990		19.60	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.66230	13.66230		13.69740	13.69740		16.31	0.00	409,869.00	30	542.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.85290	13.85290		13.88950	13.88950		16.85	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.03990	14.03990		14.07790	14.07790		17.03	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.22440	14.22440		14.26400	14.26400		17.15	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.01440	14.01440		14.01440	14.01440		18.32	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry		18.10580	18.10580		18.19100	18.19100		13.98	0.00	0.00	0	0.00
£ / R	On 03/10/2017	Any day expiry	17.75	Put	21.42820	0.02143	24.35560	0.02436	21.428	17.05	0.13	0.00	0	1,000.00
£ / R	On 31/10/2017	Any day expiry		18.20030	18.20030		18.29020	18.29020		14.69	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.36470	18.36470		18.45510	18.45510		17.11	0.00	55,479,758.70	3,021	204,595.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	666.70600	0.66671	741.63240	0.74163	666.706	17.01	0.56	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	190.93050	0.19093	228.73260	0.22873	190.930	19.13	0.21	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.67300	18.67300		18.76630	18.76630		17.25	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	231.06650	0.23107	230.84620	0.23085	231.067	16.57	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	426.28240	0.42628	474.46870	0.47447	426.282	18.74	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.97470	18.97470		19.07070	19.07070		17.37	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.27420	19.27420		19.37280	19.37280		17.49	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.95420	19.95420		20.05090	20.05090		17.60	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12187	0.12187		0.12201	0.12201		20.90	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12419	0.12419		0.12434	0.12434		18.15	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12652	0.12652		0.12668	0.12668		22.38	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13459	0.13459		0.13459	0.13459		21.76	0.00	0.00	0	0.00
€ / R	On 03/10/2017	Any day expiry		15.95640	15.95640		15.94810	15.94810		10.33	0.00	0.00	0	0.00
€ / R	On 03/10/2017	Any day expiry	15.94	Put	61.48670	0.06149	94.09540	0.09410	61.487	10.42	0.46	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 11/10/2017	Any day expiry			15.97720		15.97720		15.97640	15.97640		11.42	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.03400		16.03400		16.03040	16.03040		13.41	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.09990		16.09990		16.09560	16.09560		13.92	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.14380		16.14380		16.13960	16.13960		14.05	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.21480		16.21480		16.21070	16.21070		15.37	0.00	19,246,967.60	1,187	94,487.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	10.79320		0.01079		13.11420	0.01311	10.793	16.04	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	396.46540		0.39647		416.78570	0.41679	396.465	15.73	0.46	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.24740		16.24740		16.24320	16.24320		15.81	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.36830		16.36830		16.36470	16.36470		15.90	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	330.82700		0.33083		348.44290	0.34844	330.827	15.26	0.33	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.53030		16.53030		16.52810	16.52810		15.98	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	148.73560		0.14874		161.11970	0.16112	148.736	14.65	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	159.14560		0.15915		171.90220	0.17190	159.146	14.68	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	732.88230		0.73288		749.24570	0.74925	732.882	15.92	0.53	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.84670		16.84670		16.84570	16.84570		16.14	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	39.78570		0.03979		40.71700	0.04072	39.786	14.62	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	249.11610		0.24912		261.49540	0.26150	249.116	14.93	0.20	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	203.88960		0.20389		212.03720	0.21204	203.890	20.54	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.16630		17.16630		17.16690	17.16690		16.29	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.22040		18.22040		18.21590	18.21590		17.12	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.56301		94.56301		94.82390	94.82390			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.57343		91.57343		91.84281	91.84281			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.32173		90.32173		90.59945	90.59945			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.48610		92.48610		92.77519	92.77519			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.27645		96.27645		96.58323	96.58323			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.84938		94.84938		95.18598	95.18598			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.91999		96.91999		97.28674	97.28674			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.65429		100.65429		101.03921	101.03921			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75957		99.75957		99.75957	99.75957			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.66785		99.66785		99.66814	99.66814			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.76533		99.76533		99.77017	99.77017			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.85724		99.85724		99.86604	99.86604			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79704		99.79704		99.79704	99.79704			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.95301		98.95301		98.95354	98.95354			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.45807		98.45807		98.46209	98.46209			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.32504		98.32504		98.33405	98.33405			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.65000		98.65000		98.66000	98.66000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.99696		98.99696		99.01257	99.01257			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.32826		99.32826		99.34755	99.34755			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.68634		99.68634		99.71001	99.71001			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
5Y STND	On 17/12/2020	Interest Rate Swap	95.72967	95.72967	95.78102	95.78102					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.93875	94.93875	94.99911	94.99911					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.11402	94.11402	94.18495	94.18495					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.26424	94.26424	94.34944	94.34944					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.43592	96.43592	96.53709	96.53709					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.55111	96.55111	96.67004	96.67004					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.71664	97.71664	97.85704	97.85704					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.90784	99.90784	100.06539	100.06539					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.61600	558.61600	557.18600	557.18600					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	568.88500	568.88500	567.42800	567.42800					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.46700	579.46700	577.98800	577.98800					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	643.80300	643.80300	641.12400	641.12400					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	655.63800	655.63800	652.91000	652.91000					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	667.83400	667.83400	665.06000	665.06000					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	578.94700	578.94700	576.03400	576.03400					0.00	0.00	0	919.00
ALBI	On 01/02/2018	Index Future	589.59000	589.59000	586.62300	586.62300					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	600.55700	600.55700	597.54000	597.54000					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.70100	10.70100	10.72290	10.72290				15.89	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.71500	10.71500	10.73680	10.73680				15.99	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.84010	10.84010	10.86290	10.86290				16.06	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.97570	10.97570	10.99950	10.99950				15.34	0.00	131,708.40	12	1,524.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.10840	11.10840	11.13350	11.13350				14.89	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.51660	11.51660	11.53480	11.53480				14.93	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.92740	10.92740	10.99700	10.99700				14.79	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.08360	11.08360	11.15520	11.15520				14.83	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.23350	11.23350	11.30700	11.30700				15.82	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.19070	14.19070	14.17820	14.17820				16.43	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.48290	14.48290	14.47020	14.47020				16.82	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.77400	14.77400	14.76240	14.76240				16.72	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340	15.69340	15.69340	15.69340				16.87	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04570	2.04570	2.04710	2.04710				16.59	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06250	2.06250	2.06360	2.06360				16.53	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.07890	2.07890	2.08020	2.08020				16.65	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560	2.05560	2.05560	2.05560				17.21	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.18940	2.18940	2.18810	2.18810				17.18	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.23220	2.23220	2.23170	2.23170				17.26	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
DKK / R	On 18/06/2018	Foreign Exchange Future		2.27650	2.27650		2.27620	2.27620		16.89	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.45170	2.45170		2.45170	2.45170		17.67	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		10.71771	76.79152		10.78468	76.38154			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.82132	78.20322		10.89066	77.78568			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future		10.92277	75.86629		10.99443	75.44162			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		10.98757	79.30978		11.05964	78.81442			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.08847	80.76774		11.16306	80.26323			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.19229	78.00867		11.26946	77.49544			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		577.56600	577.56600		574.64800	574.64800			0.00	0.00	0	672.00
GOVI	On 01/02/2018	GOVI		588.18400	588.18400		585.21100	585.21100			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		599.12500	599.12500		596.10200	596.10200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.75250	1.75250		1.75740	1.75740		16.67	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.78040	1.78040		1.78550	1.78550		17.07	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.80710	1.80710		1.81230	1.81230		16.86	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88140	1.88140		1.88140	1.88140		18.27	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.40114	130.40114		130.40642	130.40642			0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future		131.50620	131.50620		131.51174	131.51174			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		134.00151	134.00151		134.00899	134.00899			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		99.95613	99.95613		100.11309	100.11309			0.00	0.00	0	1,370.00

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
I2029	On 01/02/2018	Bond Future	101.82860		101.82860		101.98855	101.98855			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.74373		102.74373		102.90818	102.90818			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	105.23415		105.23415		105.37666	105.37666			0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.20543		107.20543		107.35074	107.35074			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	108.15295		108.15295		108.30258	108.30258			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	128.73389		128.73389		128.94568	128.94568			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future	129.64045		129.64045		129.85648	129.85648			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.10039		132.10039		132.32225	132.32225			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	124.08655		124.08655		123.84054	123.84054			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.41108		126.41108		126.16038	126.16038			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.21165		127.21165		126.95799	126.95799			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	132.45848		132.45848		132.75853	132.75853			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future	133.26658		133.26658		133.57242	133.57242			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.79533		135.79533		136.10882	136.10882			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	250.92100		250.92100		250.99900	250.99900			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future	255.62100		255.62100		255.70100	255.70100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.47200		260.47200		260.55700	260.55700			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.00000		93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.79000		93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.70000		93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13050		0.13050		0.13070	0.13070			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12980		0.12980		0.13010	0.13010			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12950		0.12950		0.12970	0.12970			0.00	0.00	0	1,145.00

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
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.72160		1.72160		1.73050	1.73050		15.15	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74960		1.74960		1.75910	1.75910		15.54	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.77770		1.77770		1.78740	1.78740		15.57	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89580		1.89580		1.89580	1.89580		16.05	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.86740		9.86740		9.87710	9.87710		16.59	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.99100		9.99100		10.00210	10.00210		16.79	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.11260		10.11260		10.12470	10.12470		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.78	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32520		1.32520		1.32230	1.32230			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33880		1.33880		1.33610	1.33610			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35370		1.35370		1.35120	1.35120			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34420		1.34420		1.34730	1.34730			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34790		1.34790		1.35110	1.35110			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35150		1.35150		1.35470	1.35470			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18680		1.18680		1.18350	1.18350			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19330		1.19330		1.19000	1.19000			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19990		1.19990		1.19660	1.19660			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.56768		116.02740		8.63935	115.54620		7.48	0.00	83,423,700.60	719	135,252.00
R186	On 02/11/2017	Bond Future	8.60	Put	943.01000		0.94301		1,198.34000	1.19834	943.010	7.43	0.46	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	191.78000		0.19178		279.00000	0.27900	191.780	7.61	0.14	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.61509		112.86053		8.68985	112.37044		7.16	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	229.74000		0.22974		184.84000	0.18484	229.740	6.88	0.11	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,536.98000		1.53698		1,336.34000	1.33634	1,536.980	7.16	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,509.44000		1.50944		1,732.12000	1.73212	1,509.440	7.31	0.42	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	943.91000		0.94391		1,104.98000	1.10498	943.910	7.45	0.30	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	565.23000		0.56523		675.15000	0.67515	565.230	7.60	0.20	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.66272		114.95955		8.74062	114.46129		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			301.36024		301.36024		301.53131	301.53131			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.03173		300.03173		300.20639	300.20639			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.72484		305.72484		305.90693	305.90693			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
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			242.47056		242.47056		242.32827	242.32827		4.14	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.30864		243.30864		243.16393	243.16393		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.92539		247.92539		247.78130	247.78130		4.28	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 02/11/2017	Bond Future			7.90223		100.78811		7.96905	100.50423		4.21	0.00	0.00	0	56,990.00
R2023	On 01/02/2018	Bond Future			7.93403		102.64095		8.00495	102.35180		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.95719		100.62027		8.03231	100.32657		4.35	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
R2030	On 02/11/2017	Bond Future			9.12516		93.93960		9.19162	93.48467			0.00	43,212,216.00	460	59,057.00
R2030	On 01/02/2018	Bond Future			9.17979		91.66165		9.24858	91.19839			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.23782		93.36634		9.30894	92.89518			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 02/11/2017	Bond Future			9.35725		92.18489		9.42371	91.69930		11.01	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future			9.41751		93.87961		9.48620	93.38497		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,581.90000		1.58190		1,399.61000	1.39961	1,581.900	10.36	0.40	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,893.30000		1.89330		1,686.56000	1.68656	1,893.300	10.43	0.45	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,240.61000		2.24061		2,009.12000	2.00912	2,240.610	10.50	0.50	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,426.40000		2.42640		2,182.62000	2.18262	2,426.400	10.54	0.53	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.47712		91.46871		9.54801	90.96563		11.04	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			9.54369		96.03123		9.61525	95.45873			0.00	0.00	0	37,540.00
R2035	On 01/02/2018	Bond Future			9.60799		97.79665		9.68189	97.21362			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.66786		95.11541		9.74402	94.52229			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			9.65741		92.23105		9.72890	91.66273		13.21	0.00	101,177,461.85	1,097	54,588.00
R2037	On 01/02/2018	Bond Future			9.71822		89.67139		9.79195	89.09262		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.78175		91.33900		9.85770	90.75020		12.69	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			6.91062		104.18103		6.98036	104.10636		0.30	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.75277		102.05823		6.84333	101.98212		0.64	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.43949		103.95642		6.56611	103.87973		0.47	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

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
R2040	On 02/11/2017	Bond Future			9.78305		95.34787		9.85456	94.74436		13.94	0.00	71,510,902.50	750	17,446.00
R2040	On 01/02/2018	Bond Future			9.84563		92.59522		9.91937	91.98063		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.91083		94.31725		9.98678	93.69199		13.37	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			9.78711		92.59552		9.86362	91.94096		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.84705		89.91748		9.92590	89.25080		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.90939		91.58965		9.99055	90.91136		14.05	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			9.74747		91.95778		9.82905	91.23985		14.53	0.00	36,783,112.00	400	87,324.00
R2048	On 01/02/2018	Bond Future			9.80835		93.64833		9.89244	92.91710		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.86505		90.95332		9.95155	90.20923		14.59	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			7.25164		102.24721		7.32473	102.10177		1.22	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future			7.22080		100.48575		7.30406	100.33758		1.45	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.18185		102.35464		7.27777	102.20453		1.31	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			7.49395		98.49998		7.56629	98.28964		2.25	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future			7.50043		100.31075		7.57921	100.09651		2.51	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.49800		98.77533		7.58402	98.55787		2.37	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			9.49535		72.66542		9.56166	72.21894		13.25	0.00	9,591,835.44	132	125,404.00
R209	On 02/11/2017	Bond Future	8.30	Call	1.30000		0.00130		0.87000	0.00087	1.300	12.66	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	172.10000		0.17210		130.90000	0.13090	172.100	12.96	0.12	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	692.32000		0.69232		559.99000	0.55999	692.320	13.15	0.36	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	911.09000		0.91109	1,126.92000	1.12692	911.090		13.32	0.42	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	520.02000		0.52002	670.60000	0.67060	520.020		13.47	0.28	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	322.39000		0.32239	430.26000	0.43026	322.390		13.59	0.19	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	199.62000		0.19962	275.44000	0.27544	199.620		13.70	0.13	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	10.32000		0.01032	17.21000	0.01721	10.320		14.15	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.55028		74.00124		9.61853	73.54651		12.37	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,320.27000		1.32027	1,492.31000	1.49231	1,320.270		12.69	0.34	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,016.08000		1.01608	1,158.98000	1.15898	1,016.080		12.82	0.28	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	848.26000		0.84826	973.44000	0.97344	848.260		12.91	0.25	0.00	0	3,000.00

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
R209	On 03/05/2018	Bond Future	9.60436		72.22839		9.67453	71.76573		13.24	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	185.47703		185.47703		185.48408	185.48408			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.95157		188.95157		188.95873	188.95873			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	190.11420		190.11420		190.12430	190.12430			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	151.25217		151.25217		151.19748	151.19748			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future	152.04729		152.04729		151.99170	151.99170			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.93235		154.93235		154.87785	154.87785			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 02/11/2017	Bond Future	9.20627		84.56282		9.27271	84.12002		10.76	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future	9.26381		86.11741		9.33247	85.66643		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.31684		84.16972		9.38765	83.71098		10.79	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	9.67163		72.03679		9.74304	71.54057		14.13	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future	9.73015		73.36108		9.80367	72.85564		13.15	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.78453		71.42963		9.86006	70.91538		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 18/12/2017	Foreign Exchange Future	24,249.22000	24,249.22000		24,269.19000	24,269.19000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,631.98000	24,631.98000		24,653.12000	24,653.12000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.06710	10.06710		10.08750	10.08750			15.20	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.21930	10.21930		10.24020	10.24020			15.26	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.36920	10.36920		10.39140	10.39140			15.04	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.88910	10.88910		10.88910	10.88910			15.86	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.75730	3.75730		3.76430	3.76430			13.79	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.71690	3.71690		3.72080	3.72080			13.96	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.67550	3.67550		3.68220	3.68220			14.95	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
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57250		3.57250		3.57250	3.57250		15.94	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.37740		1.37740		1.38160	1.38160			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35670		1.35670		1.36380	1.36380			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33360		1.33360		1.34430	1.34430			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00

Total for Derivatives : **1,536,260,344.76** **202,613** **6 228 599.00**

Grand Total: **1,536,260,344.76** **202,613** **6 228 599.00**