



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 06/10/2017	Any day expiry	13.63770	13.63770		13.58280	13.58280		16.61	0.00	0.00	0	15,000.00	
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	0.02060	0.00002	0.09120	0.00009	0.021	40.43	0.00	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	0.44300	0.00044	2.06360	0.00206	0.443	25.62	0.01	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	2.27280	0.00227	8.04870	0.00805	2.273	22.61	0.04	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	241.65620	0.24166	195.40490	0.19540	241.656	21.61	0.94	0.00	0	15,000.00
\$ / R	On 10/10/2017	Any day expiry			13.63770	13.63770	13.58940	13.58940		12.01	0.00	0.00	0	0.00
\$ / R	On 13/10/2017	Any day expiry			13.63550	13.63550	13.59270	13.59270		12.30	0.00	0.00	0	24.00
\$ / R	On 16/10/2017	Any day expiry			13.64230	13.64230	13.59600	13.59600		11.91	0.00	0.00	0	662.00
\$ / R	On 23/10/2017	Any day expiry			13.65640	13.65640	13.61370	13.61370		12.40	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	50.05190	0.05005	54.31330	0.05431	50.052	13.81	0.21	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.66440	13.66440	13.62390	13.62390		12.93	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	7.21430	0.00721	10.40440	0.01040	7.214	13.16	0.04	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	102.17070	0.10217	128.67390	0.12867	102.171	12.93	0.35	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	54.14720	0.05415	58.07770	0.05808	54.147	14.80	0.20	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.35430	0.00035	0.86610	0.00087	0.354	32.36	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry			13.67830	13.67830	13.64160	13.64160		13.36	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 03/11/2017	Any day expiry	13.35	Put	71.31550	0.07132	95.02410	0.09502	71.316	12.67	0.24	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry			13.68430	13.68430	13.64920	13.64920		13.27	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.69030	13.69030	13.65580	13.65580		13.47	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.69820	13.69820	13.66450	13.66450		13.54	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.70550	13.70550	13.67110	13.67110		13.73	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.70800	13.70800	13.67330	13.67330		13.80	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry			13.73470	13.73470	13.69750	13.69750		14.06	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	183.83410	0.18383	211.96950	0.21197	183.834	13.69	0.36	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.34670	0.00235	2.51970	0.00252	2.347	25.71	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.73960	13.73960	13.70190	13.70190		14.14	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	24.55450	0.02455	31.44590	0.03145	24.554	13.45	0.07	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry			13.77520	13.77520	13.73490	13.73490		15.16	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.78190	13.78190	13.74150	13.74150		15.27	0.00	236,345,803.10	17,149	862,437.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	5.44550	0.00545	7.84070	0.00784	5.445	16.54	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	7.56160	0.00756	11.13840	0.01114	7.562	15.38	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	9.42330	0.00942	14.05080	0.01405	9.423	14.63	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	9.96990	0.00997	14.90580	0.01491	9.970	14.45	0.03	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	10.11260	0.01011	15.12890	0.01513	10.113	14.40	0.03	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	13.33920	0.01334	20.16990	0.02017	13.339	13.52	0.04	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	19.08290	0.01908	27.72010	0.02772	19.083	13.62	0.05	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	23.40800	0.02341	33.22660	0.03323	23.408	13.69	0.06	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	31.31570	0.03132	43.05160	0.04305	31.316	13.78	0.08	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	42.40030	0.04240	56.43890	0.05644	42.400	13.89	0.10	0.00	0	20,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	43.65560	0.04366	57.93350	0.05793	43.656	13.90	0.10	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	83.07340	0.08307	103.38720	0.10339	83.073	14.15	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	105.43430	0.10543	128.82800	0.12883	105.434	14.26	0.21	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	110.50910	0.11051	134.48670	0.13449	110.509	14.29	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	118.43370	0.11843	143.28430	0.14328	118.434	14.33	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	126.73330	0.12673	152.45490	0.15245	126.733	14.37	0.24	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	714.37970	0.71438	700.27650	0.70028	714.380	14.40	0.76	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	135.41710	0.13542	162.00040	0.16200	135.417	14.42	0.25	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	138.39760	0.13840	165.26860	0.16527	138.398	14.43	0.25	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	679.49870	0.67950	666.82370	0.66682	679.499	14.48	0.74	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	181.12430	0.18112	211.62150	0.21162	181.124	14.62	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	199.56060	0.19956	231.39170	0.23139	199.561	14.69	0.32	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	521.71330	0.52171	515.67600	0.51568	521.713	14.84	0.63	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	466.47880	0.46648	462.76860	0.46277	466.479	14.98	0.59	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	387.34940	0.38735	387.12880	0.38713	387.349	15.22	0.52	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	369.29950	0.36930	370.82750	0.37083	369.299	15.27	0.51	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	319.01270	0.31901	322.10650	0.32211	319.013	15.62	0.45	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	294.67250	0.29467	298.42520	0.29843	294.673	15.80	0.43	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	512.77250	0.51277	556.92520	0.55693	512.773	15.80	0.57	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	186.75870	0.18676	192.36500	0.19236	186.759	16.85	0.29	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	166.70400	0.16670	172.25950	0.17226	166.704	17.12	0.27	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 18/12/2017	Foreign Exchange Future	14.50	Put	884.80400	0.88480	930.75950	0.93076	884.804	17.12	0.73	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	143.35200	0.14335	149.13350	0.14913	143.352	17.43	0.24	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	93.76240	0.09376	99.43490	0.09943	93.762	18.32	0.16	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	82.82550	0.08283	88.33000	0.08833	82.825	18.58	0.15	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	81.90110	0.08190	87.39050	0.08739	81.901	18.60	0.14	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	51.76260	0.05176	56.43270	0.05643	51.763	19.31	0.10	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	45.79220	0.04579	50.31200	0.05031	45.792	19.48	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	28.20210	0.02820	32.00150	0.03200	28.202	20.16	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	7.71620	0.00772	8.76980	0.00877	7.716	22.08	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	6.85120	0.00685	7.71310	0.00771	6.851	22.26	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.76450	0.00276	2.81920	0.00282	2.764	23.45	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.79080	13.79080	13.75030	13.75030		15.66	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	255.41050	0.25541	289.16360	0.28916	255.410	15.24	0.37	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.43040	0.00343	3.66440	0.00366	3.430	23.19	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.80190	13.80190	13.76140	13.76140		15.82	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.81520	13.81520	13.77460	13.77460		16.07	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.83080	13.83080	13.79000	13.79000		16.43	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	185.97880	0.18598	207.62210	0.20762	185.979	15.55	0.27	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	195.44630	0.19545	197.46270	0.19746	195.446	18.37	0.26	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	174.80450	0.17480	177.29980	0.17730	174.805	18.62	0.24	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.87830	13.87830	13.83700	13.83700		16.50	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	228.51130	0.22851	251.19380	0.25119	228.511	15.56	0.29	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	235.67540	0.23568	258.73330	0.25873	235.675	15.59	0.29	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	246.67740	0.24668	270.29960	0.27030	246.677	15.63	0.30	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	285.58170	0.28558	311.05620	0.31106	285.582	15.78	0.33	77,939.53	17	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.88050	13.88050	13.83910	13.83910		16.51	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	70.74580	0.07075	80.04620	0.08005	70.746	15.11	0.12	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	165.87020	0.16587	183.42640	0.18343	165.870	15.39	0.23	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	197.08100	0.19708	216.83030	0.21683	197.081	15.46	0.26	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	176.58740	0.17659	178.24160	0.17824	176.587	19.13	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	138.31190	0.13831	140.08830	0.14009	138.312	19.65	0.17	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	110.94560	0.11095	112.98780	0.11299	110.946	20.08	0.14	0.00	0	234.00
\$ / R	On 13/02/2018	Any day expiry			13.90630	13.90630	13.86480	13.86480		16.48	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.91060	13.91060	13.86900	13.86900		16.49	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.97960	13.97960	13.93740	13.93740		16.56	0.00	15,405,519.20	1,102	108,266.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	43.78570	0.04379	49.27490	0.04927	43.786	15.59	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	79.87120	0.07987	87.75070	0.08775	79.871	15.21	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	92.03350	0.09203	100.58340	0.10058	92.034	15.12	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	101.42820	0.10143	111.26490	0.11126	101.428	15.05	0.14	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	196.27520	0.19628	213.65110	0.21365	196.275	15.31	0.22	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	263.67270	0.26367	284.68840	0.28469	263.673	15.47	0.28	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	273.89300	0.27389	295.41500	0.29541	273.893	15.49	0.29	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	323.12740	0.32313	347.87680	0.34788	323.127	15.65	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	331.33910	0.33134	356.39060	0.35639	331.339	15.68	0.32	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	374.18520	0.37419	400.71710	0.40072	374.185	15.82	0.35	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	853.78520	0.85379	838.11710	0.83812	853.785	15.82	0.65	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	419.97970	0.41998	447.94320	0.44794	419.980	15.97	0.38	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	580.09610	0.58010	612.07040	0.61207	580.096	16.43	0.46	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	611.09300	0.61109	602.33630	0.60234	611.093	16.56	0.52	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	742.28740	0.74229	777.37080	0.77737	742.287	16.88	0.53	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	452.34340	0.45234	447.24870	0.44725	452.343	17.35	0.41	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	344.82980	0.34483	342.25700	0.34226	344.830	18.08	0.33	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	333.78770	0.33379	331.46470	0.33146	333.788	18.17	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	325.23210	0.32523	323.10250	0.32310	325.232	18.24	0.31	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	314.87300	0.31487	312.97400	0.31297	314.873	18.33	0.31	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	293.35080	0.29335	291.91480	0.29191	293.351	18.53	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	266.61030	0.26661	265.72290	0.26572	266.610	18.80	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	234.43650	0.23444	233.56050	0.23356	234.437	19.14	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	228.20250	0.22820	227.43840	0.22744	228.203	19.20	0.23	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	193.04290	0.19304	192.87570	0.19288	193.043	19.55	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	163.66010	0.16366	163.92810	0.16393	163.660	19.90	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	147.44570	0.14745	147.92710	0.14793	147.446	20.12	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.05870	14.05870	14.01550	14.01550		16.60	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,341.06180	1.34106	1,381.16470	1.38116	1,341.062	18.15	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	252.28590	0.25229	251.06110	0.25106	252.286	19.40	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.09240	14.09240	14.04880	14.04880		16.66	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.10090	14.10090	14.05710	14.05710		16.65	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.17260	14.17260	14.12800	14.12800		16.70	0.00	99,208.20	7	105,585.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.39910	0.01340	14.71160	0.01471	13.399	15.13	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	25.72890	0.02573	28.14120	0.02814	25.729	14.38	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	64.96500	0.06497	71.12910	0.07113	64.965	14.68	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	120.58390	0.12058	131.49740	0.13150	120.584	14.92	0.13	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	192.30970	0.19231	208.66140	0.20866	192.310	15.13	0.18	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	248.48280	0.24848	267.65520	0.26766	248.483	15.30	0.22	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	260.28150	0.26028	280.00050	0.28000	260.282	15.33	0.23	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	275.53510	0.27554	295.93350	0.29593	275.535	15.37	0.24	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	314.45620	0.31446	336.49300	0.33649	314.456	15.46	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	331.64400	0.33164	354.36340	0.35436	331.644	15.50	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	360.34370	0.36034	384.14630	0.38415	360.344	15.56	0.29	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	422.47980	0.42248	449.79190	0.44979	422.480	15.69	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	431.21160	0.43121	458.77250	0.45877	431.212	15.72	0.33	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	504.57570	0.50458	534.09540	0.53410	504.576	15.95	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	533.68000	0.53368	563.89780	0.56390	533.680	16.04	0.37	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	602.82490	0.60282	596.66440	0.59666	602.825	17.52	0.43	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	573.28980	0.57329	567.66520	0.56767	573.290	17.67	0.41	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	495.01190	0.49501	490.70160	0.49070	495.012	18.13	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	487.90050	0.48790	483.68160	0.48368	487.901	18.18	0.36	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	424.94610	0.42495	421.50500	0.42151	424.946	18.64	0.32	0.00	0	15,000.00

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 18/06/2018	Foreign Exchange Future	15.53	Call	405.50460	0.40550	401.92460	0.40192	405.505	18.80	0.31	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	297.68870	0.29769	295.96470	0.29596	297.689	19.58	0.24	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	267.96470	0.26796	266.77820	0.26678	267.965	19.86	0.22	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	254.40200	0.25440	253.44940	0.25345	254.402	19.99	0.21	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	250.84350	0.25084	249.94900	0.24995	250.843	20.03	0.20	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.20210	14.20210	14.15710	14.15710		16.76	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry			14.23970	14.23970	14.19460	14.19460		16.83	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.28950	14.28950	14.24450	14.24450		16.86	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.36200	14.36200	14.31740	14.31740		16.89	0.00	0.00	0	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.83040	0.01883	20.36130	0.02036	18.830	14.32	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	193.50190	0.19350	212.36400	0.21236	193.502	14.78	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	204.50210	0.20450	223.97010	0.22397	204.502	14.86	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	265.18590	0.26519	287.66950	0.28767	265.186	15.25	0.21	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	494.36410	0.49436	491.68510	0.49169	494.364	19.02	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	480.87000	0.48087	478.38110	0.47838	480.870	19.10	0.31	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	462.33920	0.46234	460.10210	0.46010	462.339	19.22	0.30	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.48310	14.48310	14.43810	14.43810		17.19	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.55010	14.55010	14.50460	14.50460		17.34	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.68190	14.68190	14.63530	14.63530		17.62	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.75320	14.75320	14.70600	14.70600		17.69	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.94330	14.94330	14.89460	14.89460		17.95	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.82960	15.82960	15.76810	15.76810		19.14	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.94760	15.94760	15.88390	15.88390		19.26	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.07080	16.07080	16.00470	16.00470		19.36	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.78190	13.78190	13.74150	13.74150		15.27	0.00	1,102,552.00	80	529.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.97960	13.97960	13.93740	13.93740		16.56	0.00	69,898.00	5	12.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.17260	14.17260	14.12800	14.12800		16.70	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.36200	14.36200	14.31740	14.31740		16.89	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.94330	14.94330	14.89460	14.89460		17.95	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			17.97630	17.97630	18.12620	18.12620		14.25	0.00	775,978.00	43	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.14540	18.14540	18.29640	18.29640		16.46	0.00	93,358,083.00	5,145	204,422.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	512.75260	0.51275	604.41410	0.60441	512.753	16.53	0.50	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	124.97520	0.12498	160.30550	0.16031	124.975	18.75	0.16	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.45910	18.45910	18.61030	18.61030		16.95	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	257.70860	0.25771	232.37030	0.23237	257.709	16.41	0.21	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	347.08450	0.34708	392.60370	0.39260	347.084	18.63	0.26	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.76630	18.76630	18.91620	18.91620		17.07	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.06850	19.06850	19.22080	19.22080		17.19	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.75010	19.75010	19.90370	19.90370		17.28	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12275	0.12275	0.12235	0.12235		21.03	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12516	0.12516	0.12473	0.12473		21.69	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 18/06/2018	Foreign Exchange Future			0.12755		0.12755		0.12709	0.12709		21.27	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14098		0.14098		0.14040	0.14040		21.02	0.00	0.00	0	0.00
€ / R	On 11/10/2017	Any day expiry			15.97290		15.97290		15.98760	15.98760		10.24	0.00	0.00	0	3,795.00
€ / R	On 27/10/2017	Any day expiry			16.02530		16.02530		16.03800	16.03800		12.29	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.08430		16.08430		16.10940	16.10940		13.11	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.13350		16.13350		16.15390	16.15390		13.40	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.20880		16.20880		16.22530	16.22530		14.40	0.00	1,864,012.00	115	104,045.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	7.95090		0.00795		9.74420	0.00974	7.951	15.86	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	348.34670		0.34835		379.08700	0.37909	348.347	14.79	0.45	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.24230		16.24230		16.25840	16.25840		14.93	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.36770		16.36770		16.38220	16.38220		15.46	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	305.51510		0.30552		319.53590	0.31954	305.515	14.88	0.32	100,497.67	19	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.53270		16.53270		16.54660	16.54660		15.58	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	134.11840		0.13412		146.85670	0.14686	134.118	14.39	0.15	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	143.84260		0.14384		156.91570	0.15692	143.843	14.41	0.16	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	704.18070		0.70418		730.98170	0.73098	704.181	15.53	0.53	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.85530		16.85530		16.86700	16.86700		15.76	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	36.80400		0.03680		39.33090	0.03933	36.804	14.59	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	227.86980		0.22787		241.58930	0.24159	227.870	14.60	0.19	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	191.41470		0.19141		193.39880	0.19340	191.415	20.35	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.18020		17.18020		17.19210	17.19210		15.96	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.24040		18.24040		18.24820	18.24820		16.90	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.03721		95.03721		94.85383	94.85383			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.06670		92.06670		91.87630	91.87630			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.83207		90.83207		90.63496	90.63496			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.00307		93.00307		92.80305	92.80305			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.79341		96.79341		96.59386	96.59386			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.38099		95.38099		95.17663	95.17663			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.45501		97.45501		97.24975	97.24975			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.18615		101.18615		100.98233	100.98233			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75956		99.75956		99.75956	99.75956			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.67734		99.67734		99.67401	99.67401			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.78851		99.78851		99.78066	99.78066			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.89728		99.89728		99.88636	99.88636			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			98.96201		98.96201		98.95871	98.95871			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.48186		98.48186		98.47382	98.47382			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.36499		98.36499		98.35416	98.35416			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.71000		98.71000		98.69000	98.69000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.06954		99.06954		99.05371	99.05371			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
2Y STND	On 21/06/2019	Interest Rate Swap		99.42098	99.42098		99.39959	99.39959			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.80009	99.80009		99.77457	99.77457			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.93531	95.93531		95.87322	95.87322			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.15779	95.15779		95.08584	95.08584			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.34817	94.34817		94.26603	94.26603			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.51550	94.51550		94.42439	94.42439			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.70640	96.70640		96.61007	96.61007			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.84487	96.84487		96.74468	96.74468			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.03460	98.03460		97.93095	97.93095			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.24401	100.24401		100.13633	100.13633			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		556.43400	556.43400		557.27400	557.27400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		566.65800	566.65800		567.51500	567.51500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		577.19600	577.19600		578.06700	578.06700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		640.71400	640.71400		641.82300	641.82300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		652.48600	652.48600		653.61800	653.61800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		664.62000	664.62000		665.77000	665.77000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		575.93000	575.93000		577.05000	577.05000			0.00	0.00	0	776.00
ALBI	On 01/02/2018	Index Future		586.51200	586.51200		587.65400	587.65400			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		597.41900	597.41900		598.58000	598.58000			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.74920	10.74920		10.78250	10.78250		15.11	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry		10.76400	10.76400		10.79710	10.79710		15.22	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.89440	10.89440		10.92660	10.92660		15.64	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.03590	11.03590		11.06650	11.06650		15.06	0.00	0.00	0	1,524.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.17370	11.17370		11.20460	11.20460		14.65	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.59300	11.59300		11.61940	11.61940		14.65	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		11.01050	11.01050		11.01800	11.01800		14.11	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.17350	11.17350		11.17960	11.17960		14.55	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.33000	11.33000		11.33430	11.33430		15.56	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.15600	14.15600		14.17190	14.17190		15.19	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.45490	14.45490		14.46900	14.46900		16.21	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.75230	14.75230		14.76330	14.76330		16.26	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.27980	16.27980		16.28320	16.28320		16.79	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.06590	2.06590		2.05940	2.05940		15.67	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.08410	2.08410		2.07740	2.07740		16.47	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.10130	2.10130		2.09420	2.09420		16.22	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16880	2.16880		2.16210	2.16210		16.93	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 18/12/2017			Foreign Exchange Future	2.18800	2.18800		2.18970	2.18970		16.44	0.00	0.00	0	0.00
DKK / R	On 19/03/2018			Foreign Exchange Future	2.23190	2.23190		2.23360	2.23360		16.93	0.00	0.00	0	0.00
DKK / R	On 18/06/2018			Foreign Exchange Future	2.27680	2.27680		2.27830	2.27830		16.65	0.00	0.00	0	0.00
DKK / R	On 14/06/2019			Foreign Exchange Future	2.58280	2.58280		2.58140	2.58140		18.06	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	10.79697	76.30666		10.76780	76.48456			0.00	0.00	0	9,466.00
ES33	On 01/02/2018			Bond Future	10.90351	77.70869		10.87326	77.89013			0.00	0.00	0	0.00
ES33	On 03/05/2018			Bond Future	11.00789	75.36226		10.97664	75.54672			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	11.04063	78.94456		11.01646	79.11057			0.00	0.00	0	7,957.00
ES42	On 01/02/2018			Bond Future	11.14349	80.39506		11.11844	80.56436			0.00	0.00	0	0.00
ES42	On 03/05/2018			Bond Future	11.24932	77.62882		11.22342	77.80093			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	574.51700	574.51700		575.68400	575.68400			0.00	0.00	0	672.00
GOVI	On 01/02/2018			GOVI	585.07300	585.07300		586.26300	586.26300			0.00	0.00	0	0.00
GOVI	On 03/05/2018			GOVI	595.95400	595.95400		597.16300	597.16300			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017			Foreign Exchange Future	1.76790	1.76790		1.76340	1.76340		15.66	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018			Foreign Exchange Future	1.79670	1.79670		1.79200	1.79200		16.51	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018			Foreign Exchange Future	1.82400	1.82400		1.81890	1.81890		16.37	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019			Foreign Exchange Future	2.01520	2.01520		2.00860	2.00860		18.12	0.00	0.00	0	0.00
I2025	On 02/11/2017			Bond Future	130.63083	130.63083		130.37305	130.37305			0.00	0.00	0	949.00
I2025	On 01/02/2018			Bond Future	131.73718	131.73718		131.47531	131.47531			0.00	0.00	0	0.00
I2025	On 03/05/2018			Bond Future	134.23736	134.23736		133.96984	133.96984			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
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	99.93291		99.93291		99.93655	99.93655			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.80264		101.80264		101.80697	101.80697			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.71763		102.71763		102.72151	102.72151			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	105.07107		105.07107		105.14402	105.14402			0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.03686		107.03686		107.11189	107.11189			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.98154		107.98154		108.05739	108.05739			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	128.90963		128.90963		128.91458	128.91458			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future	129.81655		129.81655		129.82234	129.82234			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	132.28028		132.28028		132.28547	132.28547			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	123.55900		123.55900		123.56323	123.56323			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.87072		125.87072		125.87573	125.87573			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.66140		126.66140		126.66595	126.66595			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	132.42814		132.42814		132.43284	132.43284			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future	133.23249		133.23249		133.23812	133.23812			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	135.76093		135.76093		135.76602	135.76602			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	250.85800		250.85800		250.83000	250.83000			0.00	0.00	0	1,167.00
IGOV	On 01/02/2018	Index Future	255.55200		255.55200		255.52400	255.52400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.40200		260.40200		260.37200	260.37200			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

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 18/12/2017	Foreign Exchange Future			0.13180		0.13180		0.13140	0.13140			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13130		0.13130		0.13030	0.13030			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13070		0.13070		0.12940	0.12940			0.00	0.00	0	1,145.00
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			1.73150		1.73150		1.73540	1.73540		14.95	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76070		1.76070		1.76450	1.76450		15.01	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.78940		1.78940		1.79300	1.79300		15.11	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90780		1.90780		1.91190	1.91190		15.32	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.81640		9.81640		9.83080	9.83080		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.94350		9.94350		9.95740	9.95740		16.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.06900		10.06900		10.08130	10.08130		15.53	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.03060		11.03060		11.03920	11.03920		15.79	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32620		1.32620		1.32610	1.32610			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33880		1.33880		1.34030	1.34030			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35260		1.35260		1.35570	1.35570			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.45070		1.45070		1.44500	1.44500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31660		1.31660		1.33150	1.33150			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32040		1.32040		1.33530	1.33530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32410		1.32410		1.33890	1.33890			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17610		1.17610		1.18080	1.18080			0.00	11,761.00	10	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18260		1.18260		1.18720	1.18720			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18930		1.18930		1.19390	1.19390			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.65070		115.47024		8.62087	115.67001		7.51	0.00	253,110,766.08	2,192	133,379.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,146.64000		1.14664	1,056.83000	1.05683	1,146.640		7.57	0.55	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	233.34000		0.23334	211.39000	0.21139	233.340		7.80	0.17	1,912,580.08	100	5,000.00
R186	On 01/02/2018	Bond Future			8.70186		112.29197		8.67069	112.49577		7.32	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	173.96000		0.17396	195.25000	0.19525	173.960		7.04	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,293.10000		1.29310	1,383.44000	1.38344	1,293.100		7.32	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,755.16000		1.75516	1,670.00000	1.67000	1,755.160		7.47	0.47	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,118.18000		1.11818	1,058.32000	1.05832	1,118.180		7.61	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	681.39000		0.68139	641.86000	0.64186	681.390		7.76	0.23	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.75337		114.38002		8.72091	114.58708		7.25	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

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 02/11/2017	Bond Future			301.28178		301.28178		301.29408	301.29408			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.93363		299.93363		299.94801	299.94801			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.62580		305.62580		305.63894	305.63894			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			242.56393		242.56393		242.57326	242.57326		4.24	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.39232		243.39232		243.40286	243.40286		4.47	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			248.01146		248.01146		248.02115	248.02115		4.40	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			8.00699		100.34349		7.96670	100.51420		4.21	0.00	162,355,766.82	1,618	58,432.00
R2023	On 01/02/2018	Bond Future			8.04544		102.18718		8.00262	102.36129		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.07564		100.15764		8.03025	100.33461		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			9.22269		93.27305		9.18794	93.50978			0.00	53,445,457.65	573	59,675.00
R2030	On 01/02/2018	Bond Future			9.28087		90.98204		9.24487	91.22329			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.34255		92.67366		9.30532	92.91908			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			9.43919		91.58673		9.41968	91.72864		11.01	0.00	254,061,589.02	2,774	35,762.00
R2032	On 01/02/2018	Bond Future			9.50231		93.26951		9.48211	93.41431		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,297.50000		1.29750		1,358.73000	1.35873	1,297.500	10.36	0.36	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,576.02000		1.57602		1,644.98000	1.64498	1,576.020	10.43	0.41	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,890.99000		1.89099		1,967.65000	1.96765	1,890.990	10.50	0.46	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,061.09000		2.06109		2,141.53000	2.14153	2,061.090	10.54	0.49	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.56483		90.84685		9.54400	90.99398		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			9.62031		95.41845		9.59579	95.61390			0.00	252,858,892.50	2,650	40,190.00
R2035	On 01/02/2018	Bond Future			9.68724		97.17162		9.66188	97.37095			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.74969		94.47836		9.72357	94.68100			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			9.73423		91.62058		9.70968	91.81497		13.21	0.00	18,324,116.00	200	54,758.00
R2037	On 01/02/2018	Bond Future			9.79756		89.04882		9.77221	89.24701		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.86363		90.70448		9.83752	90.90606		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			7.04641		104.03572		7.00803	104.07676		14.53	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.93012		101.90927		6.87999	101.95134		13.90	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.69092		103.80424		6.62073	103.84668		14.57	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

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
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			9.83452		94.91285		9.81503	95.07718		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.89881		92.15132		9.87869	92.31885		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.96572		93.86467		9.94501	94.03500		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			9.83873		92.15301		9.81417	92.36309		14.66	0.00	1,566,601.17	17	26,425.00
R2044	On 01/02/2018	Bond Future			9.90035		89.46590		9.87501	89.68011		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.96436		91.12928		9.93829	91.34711		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			9.79398		91.54724		9.76943	91.76353		14.53	0.00	21,147,412.44	231	87,525.00
R2048	On 01/02/2018	Bond Future			9.85639		93.22929		9.83106	93.44981		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.91456		90.52608		9.88852	90.75034		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			7.36738		102.01703		7.32576	102.09972		1.24	0.00	2,754,459.81	27	41,044.00
R207	On 01/02/2018	Bond Future			7.35315		100.25035		7.30559	100.33486		1.53	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.33544		102.11443		7.28061	102.20009		1.36	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			7.60097		98.18901		7.56016	98.30745		2.27	0.00	12,273,626.25	125	31,646.00
R208	On 01/02/2018	Bond Future			7.61731		99.99311		7.57278	100.11398		2.62	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.62625		98.45132		7.57761	98.57405		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			9.57753		72.11270		9.54789	72.31132		13.31	0.00	2,379,719.10	33	125,604.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.18000		0.00018		0.31000	0.00031	0.180	12.72	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	77.06000		0.07706		98.57000	0.09857	77.060	13.01	0.07	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	427.74000		0.42774		500.08000	0.50008	427.740	13.21	0.27	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,058.04000		1.05804		982.45000	0.98245	1,058.040	13.38	0.49	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	595.64000		0.59564		549.75000	0.54975	595.640	13.54	0.33	3,562,778.31	150	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	361.18000		0.36118		332.39000	0.33239	361.180	13.66	0.23	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	217.10000		0.21710		199.58000	0.19958	217.100	13.76	0.15	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	8.53000		0.00853		8.00000	0.00800	8.530	14.21	0.01	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.63495		73.43775		9.60442	73.64017		12.65	0.00	29,375,100.00	400	400.00

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 01/02/2018	Bond Future	9.85	Put	1,519.56000		1.51956	1,452.07000	1.45207	1,519.560		12.97	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,179.57000		1.17957	1,124.61000	1.12461	1,179.570		13.10	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	990.20000		0.99020	942.72000	0.94272	990.200		13.19	0.28	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.69157		71.65405	9.66018	71.85998			13.26	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			185.43274		185.43274	185.43962	185.43962				0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.90213		188.90213	188.91029	188.91029				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.06453		190.06453	190.07193	190.07193				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			151.21150		151.21150	151.21796	151.21796				0.00	756,057.50	5	4,059.00
R212	On 01/02/2018	Bond Future			152.00239		152.00239	152.00983	152.00983				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.88711		154.88711	154.89392	154.89392				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			9.29344		83.98253	9.26379	84.17928			10.83	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future			9.35401		85.52564	9.32334	85.72620			10.37	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.41006		83.56653	9.37843	83.77052			10.83	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			9.72836		71.64211	9.70380	71.81254			14.17	0.00	18,483,664.38	258	43,355.00
R214	On 01/02/2018	Bond Future			9.78865		72.95842	9.76333	73.13224			13.42	0.00	29,183,368.00	400	400.00
R214	On 03/05/2018	Bond Future			9.84474		71.01919	9.81874	71.19595			14.12	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			24,324.36000	24,324.36000		24,315.49000	24,315.49000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,720.65000	24,720.65000		24,708.52000	24,708.52000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			10.11870	10.11870		10.10420	10.10420			14.44	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.27650	10.27650		10.26080	10.26080			14.97	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.43170	10.43170		10.41450	10.41450			14.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.54160	11.54160		11.51300	11.51300			15.86	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 18/12/2017		Foreign Exchange Future	3.78490	3.78490		3.76950	3.76950		12.95	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.74540	3.74540		3.72740	3.72740		13.42	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.70570	3.70570		3.68800	3.68800		14.35	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.70720	3.70720		3.73450	3.73450		15.43	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.39720	1.39720		1.38610	1.38610			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.37930	1.37930		1.36870	1.36870			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.36080	1.36080		1.35220	1.35220			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
<b>Total for Derivatives :</b>												<b>1,466,763,206.82</b>	<b>35,445</b>	<b>6,313,953.00</b>
<b>Grand Total:</b>												<b>1,466,763,206.82</b>	<b>35,445</b>	<b>6,313,953.00</b>