



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: 12/10/2017

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
Derivatives														
\$ / R	On 13/10/2017	Any day expiry		13.47890	13.47890		13.57970	13.57970		15.52	0.00	324,876.00	24	24.00
\$ / R	On 16/10/2017	Any day expiry		13.47890	13.47890		13.58420	13.58420		12.34	0.00	0.00	0	20,662.00
\$ / R	On 16/10/2017	Any day expiry	13.64	Put	188.44730	0.18845	114.96680	0.11497	188.447	14.94	0.77	0.00	0	30,000.00
\$ / R	On 20/10/2017	Any day expiry		13.48120	13.48120		13.59310	13.59310		13.30	0.00	0.00	0	10,000.00
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	290.52540	0.29053	206.76420	0.20676	290.525	14.79	0.80	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry		13.48780	13.48780		13.59980	13.59980		12.91	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	13.81280	0.01381	24.68520	0.02469	13.813	15.45	0.08	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry		13.49650	13.49650		13.60870	13.60870		13.38	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	10.09030	0.01009	6.35500	0.00636	10.090	14.01	0.06	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	147.76230	0.14776	101.19470	0.10119	147.762	13.38	0.50	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	16.53710	0.01654	27.45760	0.02746	16.537	15.59	0.09	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.16370	0.00016	0.15520	0.00016	0.164	38.62	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry		13.51190	13.51190		13.62430	13.62430		13.52	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	105.71960	0.10572	72.67790	0.07268	105.720	13.29	0.35	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry		13.51840	13.51840		13.63100	13.63100		13.37	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry		13.52500	13.52500		13.63770	13.63770		13.53	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 13/11/2017	Any day expiry		13.53380	13.53380	13.64660	13.64660		13.61	0.00	0.00	0	70.00	
\$ / R		On 16/11/2017	Any day expiry		13.54030	13.54030	13.65310	13.65310		13.89	0.00	0.00	0	300.00	
\$ / R		On 17/11/2017	Any day expiry		13.54250	13.54250	13.65530	13.65530		14.00	0.00	0.00	0	1,392.00	
\$ / R		On 28/11/2017	Any day expiry		13.56630	13.56630	13.67930	13.67930		14.37	0.00	0.00	0	1,990.00	
\$ / R		On 28/11/2017	Any day expiry	13.50	Put	245.29530	0.24530	193.06360	0.19306	245.295	14.31	0.45	0.00	0	60.00
\$ / R		On 28/11/2017	Any day expiry	17.74	Call	1.54180	0.00154	1.98170	0.00198	1.542	27.53	0.00	0.00	0	60.00
\$ / R		On 30/11/2017	Any day expiry		13.57070	13.57070	13.68360	13.68360		14.49	0.00	0.00	0	2,708.00	
\$ / R		On 30/11/2017	Any day expiry	12.75	Put	35.25760	0.03526	24.99560	0.02500	35.258	13.85	0.10	0.00	0	238,000.00
\$ / R		On 04/12/2017	Any day expiry		13.57930	13.57930	13.64200	13.64200		14.53	0.00	327,408.00	24	24.00	
\$ / R		On 15/12/2017	Any day expiry		13.60320	13.60320	13.71620	13.71620		15.08	0.00	0.00	0	1,750.00	
\$ / R		On 18/12/2017	Foreign Exchange Future		13.60970	13.60970	13.72260	13.72260		15.19	0.00	293,738,155.10	21,583	882,982.00	
\$ / R		On 18/12/2017	Foreign Exchange Future	11.75	Put	5.06280	0.00506	4.39340	0.00439	5.063	16.04	0.01	0.00	0	1,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.00	Put	7.12000	0.00712	6.13180	0.00613	7.120	14.79	0.02	0.00	0	20,141.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.16	Put	8.97460	0.00897	7.68120	0.00768	8.975	13.98	0.03	0.00	0	550.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.20	Put	9.52700	0.00953	8.13970	0.00814	9.527	13.78	0.03	0.00	0	4,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.21	Put	9.67110	0.00967	8.25960	0.00826	9.671	13.73	0.03	0.00	0	18,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.40	Put	18.44170	0.01844	12.43020	0.01243	18.442	13.72	0.05	0.00	0	114,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.50	Put	26.29510	0.02630	18.18400	0.01818	26.295	13.84	0.07	0.00	0	16,416.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.56	Put	32.13840	0.03214	22.55250	0.02255	32.138	13.92	0.08	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.65	Put	42.73090	0.04273	30.61930	0.03062	42.731	14.03	0.11	0.00	0	1,819.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.75	Put	57.40240	0.05740	42.04110	0.04204	57.402	14.15	0.13	0.00	0	20,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.76	Put	59.05260	0.05905	43.34130	0.04334	59.053	14.16	0.14	0.00	0	550.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.00	Put	109.93000	0.10993	84.53950	0.08454	109.930	14.46	0.22	0.00	0	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.10	Put	138.13890	0.13814	108.12330	0.10812	138.139	14.58	0.26	0.00	0	41,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.12	Put	144.31300	0.14431	113.33790	0.11334	144.313	14.60	0.27	0.00	0	40,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.15	Put	153.91330	0.15391	121.48000	0.12148	153.913	14.64	0.28	0.00	0	2,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.18	Put	163.92750	0.16393	130.01300	0.13001	163.928	14.68	0.29	0.00	0	16,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.20	Call	580.53360	0.58053	658.52250	0.65852	580.534	14.70	0.70	0.00	0	7,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.21	Put	174.35520	0.17436	138.94480	0.13894	174.355	14.71	0.31	0.00	0	5,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.22	Put	177.92540	0.17793	142.00990	0.14201	177.925	14.73	0.31	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.25	Call	548.61220	0.54861	624.07900	0.62408	548.612	14.76	0.68	0.00	0	16,141.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.35	Put	228.59540	0.22860	186.00670	0.18601	228.595	14.89	0.37	0.00	0	52,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.40	Put	250.21030	0.25021	205.01200	0.20501	250.210	14.95	0.39	0.00	0	114,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.50	Call	406.67400	0.40667	469.13980	0.46914	406.674	15.07	0.56	0.00	0	11,016.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.60	Call	358.09440	0.35809	415.36040	0.41536	358.094	15.19	0.52	0.00	0	4,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.76	Call	294.78560	0.29479	340.88190	0.34088	294.786	15.61	0.45	0.00	0	3,750.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.80	Call	280.64160	0.28064	324.87160	0.32487	280.642	15.71	0.43	0.00	0	1,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.93	Call	238.93850	0.23894	277.46300	0.27746	238.938	16.05	0.38	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.00	Call	219.00030	0.21900	254.69040	0.25469	219.000	16.23	0.36	0.00	0	400.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.00	Put	609.30030	0.60930	532.09040	0.53209	609.300	16.23	0.65	0.00	0	33,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.40	Call	132.51660	0.13252	155.50980	0.15551	132.517	17.25	0.23	0.00	0	2,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.50	Call	116.67840	0.11668	137.13240	0.13713	116.678	17.49	0.21	0.00	0	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.50	Put	1,006.97840	1.00698	914.53240	0.91453	1,006.978	17.49	0.79	0.00	0	2,055.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.63	Call	98.93760	0.09894	116.48270	0.11648	98.938	17.81	0.18	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	15.00	Call	61.80140	0.06180	73.58710	0.07359	61.801	18.65	0.12	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	53.01230	0.05301	63.70610	0.06371	53.012	18.83	0.10	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	52.27700	0.05228	62.83110	0.06283	52.277	18.84	0.10	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	30.73570	0.03074	37.05650	0.03706	30.736	19.44	0.06	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	26.73450	0.02673	32.24360	0.03224	26.734	19.60	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	15.36790	0.01537	18.52740	0.01853	15.368	20.22	0.03	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	4.78120	0.00478	5.39260	0.00539	4.781	22.89	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.37470	0.00437	4.92600	0.00493	4.375	23.18	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.69440	0.00169	2.09800	0.00210	1.694	24.39	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.61830	13.61830	13.73110	13.73110		15.60	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	313.07330	0.31307	263.14760	0.26315	313.073	15.48	0.44	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.01610	0.00202	2.83410	0.00283	2.016	23.91	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.62900	13.62900	13.74180	13.74180		15.75	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.64190	13.64190	13.75460	13.75460		16.08	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.65700	13.65700	13.76950	13.76950		16.41	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	230.96870	0.23097	194.05350	0.19405	230.969	15.90	0.32	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	146.73420	0.14673	166.76750	0.16677	146.734	18.72	0.21	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	130.22180	0.13022	148.03910	0.14804	130.222	18.97	0.19	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.70360	13.70360	13.81660	13.81660		16.59	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	282.22280	0.28222	241.70910	0.24171	282.223	16.03	0.34	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	290.34980	0.29035	249.07030	0.24907	290.350	16.05	0.34	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	302.80080	0.30280	260.37160	0.26037	302.801	16.09	0.35	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	346.55640	0.34656	300.27930	0.30028	346.556	16.22	0.38	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.70570	13.70570	13.81870	13.81870		16.60	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	92.97900	0.09298	76.20480	0.07620	92.979	15.53	0.15	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	206.62170	0.20662	175.04380	0.17504	206.622	15.77	0.27	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	245.07830	0.24508	208.29080	0.20829	245.078	15.91	0.30	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	137.72050	0.13772	154.35180	0.15435	137.720	19.52	0.18	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	106.10680	0.10611	118.93820	0.11894	106.107	20.01	0.14	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	84.22010	0.08422	94.36420	0.09436	84.220	20.45	0.12	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	78.05140	0.07805	87.43010	0.08743	78.051	20.59	0.11	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.73100	13.73100	13.84450	13.84450		16.64	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.73520	13.73520	13.84880	13.84880		16.65	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.80250	13.80250	13.91740	13.91740		16.62	0.00	59,861,442.50	4,337	106,605.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	52.78400	0.05278	45.48310	0.04548	52.784	15.63	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	94.91510	0.09492	81.87190	0.08187	94.915	15.20	0.13	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	112.57840	0.11258	94.11600	0.09412	112.578	15.26	0.15	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	126.30350	0.12630	106.11380	0.10611	126.304	15.31	0.16	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	219.07240	0.21907	0.00000	0.00000	219.072	15.55	0.25	34,140,326.00	10,000	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	237.53740	0.23754	205.24840	0.20525	237.537	15.59	0.26	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	316.77670	0.31678	275.12050	0.27512	316.777	15.82	0.32	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	329.02080	0.32902	286.33920	0.28634	329.021	15.86	0.33	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	385.20680	0.38521	338.08070	0.33808	385.207	16.04	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	394.29970	0.39430	346.49290	0.34649	394.300	16.06	0.37	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	441.54210	0.44154	390.33960	0.39034	441.542	16.20	0.40	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	744.04210	0.74404	807.73960	0.80774	744.042	16.20	0.60	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	491.70070	0.49170	437.14880	0.43715	491.701	16.34	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	620.34470	0.62034	0.00000	0.00000	620.345	16.56	0.53	29,396,442.40	4,000	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	666.27220	0.66627	600.55490	0.60055	666.272	16.81	0.51	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	524.91200	0.52491	571.41590	0.57142	524.912	16.96	0.47	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	840.57360	0.84057	767.10980	0.76711	840.574	17.27	0.57	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	383.67740	0.38368	418.31180	0.41831	383.677	17.74	0.37	35,759,568.60	7,000	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	290.07990	0.29008	316.02990	0.31603	290.080	18.48	0.29	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	282.37900	0.28238	0.00000	0.00000	282.379	18.55	0.29	39,405,818.20	10,000	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	280.48990	0.28049	305.56850	0.30557	280.490	18.57	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	273.07170	0.27307	297.47390	0.29747	273.072	18.65	0.28	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	264.10300	0.26410	287.68440	0.28768	264.103	18.74	0.27	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	245.50240	0.24550	267.37560	0.26738	245.502	18.94	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	221.79070	0.22179	242.21070	0.24221	221.791	19.19	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	192.77420	0.19277	210.92800	0.21093	192.774	19.47	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	187.46860	0.18747	205.11760	0.20512	187.469	19.53	0.20	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	157.66900	0.15767	172.45590	0.17246	157.669	19.88	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	132.94590	0.13295	145.32620	0.14533	132.946	20.23	0.15	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	119.37800	0.11938	130.43020	0.13043	119.378	20.46	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.88000	13.88000	13.99600	13.99600		16.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,462.74150	1.46274	1,374.20210	1.37420	1,462.741	18.50	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	211.43720	0.21144	229.36550	0.22937	211.437	19.67	0.20	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.91300	13.91300	14.02920	14.02920		16.67	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.92120	13.92120	14.03750	14.03750		16.65	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.99130	13.99130	14.10810	14.10810		16.75	0.00	629,608.50	45	108,583.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.39030	0.01339	12.32830	0.01233	13.390	14.69	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	30.58780	0.03059	24.57720	0.02458	30.588	14.34	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	78.23830	0.07824	65.79040	0.06579	78.238	14.76	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	144.97190	0.14497	125.39760	0.12540	144.972	15.09	0.15	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	229.05500	0.22906	202.39070	0.20239	229.055	15.37	0.21	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	291.99360	0.29199	260.24410	0.26024	291.994	15.52	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	305.12070	0.30512	272.37420	0.27237	305.121	15.55	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	322.04970	0.32205	288.04180	0.28804	322.050	15.58	0.27	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	365.05690	0.36506	327.97710	0.32798	365.057	15.67	0.30	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	383.96850	0.38397	345.59640	0.34560	383.968	15.70	0.31	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	415.45040	0.41545	374.98800	0.37499	415.450	15.76	0.32	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	487.67480	0.48767	439.98760	0.43999	487.675	15.99	0.36	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	497.14530	0.49715	448.91610	0.44892	497.145	16.02	0.36	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	576.37220	0.57637	523.83230	0.52383	576.372	16.24	0.40	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	607.64080	0.60764	553.51750	0.55352	607.641	16.33	0.41	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	529.03680	0.52904	568.28320	0.56828	529.037	17.78	0.39	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	502.80240	0.50280	539.76290	0.53976	502.802	17.94	0.38	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	432.51430	0.43251	464.32760	0.46433	432.514	18.41	0.33	0.00	0	760.00

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	15.14	Call	426.12800	0.42613	457.46370	0.45746	426.128	18.45	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	369.35060	0.36935	396.84010	0.39684	369.351	18.89	0.29	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	350.66240	0.35066	377.75230	0.37775	350.662	19.02	0.28	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	254.44550	0.25445	274.32510	0.27433	254.445	19.78	0.21	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	228.18740	0.22819	246.03900	0.24604	228.187	20.05	0.19	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	216.23890	0.21624	233.16130	0.23316	216.239	20.18	0.18	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	213.10730	0.21311	229.78560	0.22979	213.107	20.22	0.18	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.02020	14.02020	14.13720	14.13720		16.74	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry			14.05720	14.05720	14.17460	14.17460		16.80	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.10580	14.10580	14.22430	14.22430		16.83	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.17680	14.17680	14.29680	14.29680		16.85	0.00	0.00	0	2,450.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.56810	0.01657	16.05870	0.01606	16.568	13.60	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	234.28000	0.23428	203.80890	0.20381	234.280	15.15	0.19	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	246.70990	0.24671	215.53430	0.21553	246.710	15.23	0.20	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	309.42470	0.30942	280.12830	0.28013	309.425	15.49	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,154.51230	1.15451	1,223.56600	1.22357	1,154.512	16.18	0.63	0.00	0	732.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	434.69180	0.43469	465.14360	0.46514	434.692	19.14	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	422.46100	0.42246	452.03550	0.45204	422.461	19.22	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	405.68670	0.40569	434.04730	0.43405	405.687	19.33	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.29600	14.29600	14.41750	14.41750		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.36280		14.36280	14.36280	14.48460	14.48460		17.27	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.49430	14.49430	14.61640	14.61640		17.56	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.56550	14.56550	14.68780	14.68780		17.64	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.75520	14.75520	14.87810	14.87810		17.91	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.62640	15.62640	15.76270	15.76270		19.00	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.74220	15.74220	15.88080	15.88080		19.15	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.86300	15.86300	16.00400	16.00400		19.24	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.60970	13.60970	13.72260	13.72260		15.19	0.00	462,729.80	34	689.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.80250	13.80250	13.91740	13.91740		16.62	0.00	0.00	0	17.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.99130	13.99130	14.10810	14.10810		16.75	0.00	0.00	0	172.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.17680	14.17680	14.29680	14.29680		16.85	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.75520	14.75520	14.87810	14.87810		17.91	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			17.79060	17.79060	17.96160	17.96160		14.37	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.95170	17.95170	18.12510	18.12510		16.61	0.00	2,333,721.00	130	199,590.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	407.84910	0.40785	482.28270	0.48228	407.849	16.92	0.44	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	83.90420	0.08390	104.19590	0.10420	83.904	18.91	0.12	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.26040	18.26040	18.43740	18.43740		17.08	0.00	0.00	0	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	298.79630	0.29880	257.58810	0.25759	298.796	16.67	0.24	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	291.52190	0.29152	324.43750	0.32444	291.522	18.87	0.23	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.56210	18.56210	18.74250	18.74250		17.34	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.86000	18.86000	19.04560	19.04560		17.59	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.54010	19.54010	19.73100	19.73100		17.38	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 18/12/2017	Foreign Exchange Future			0.12153		0.12153		0.12261	0.12261		20.48	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12391		0.12391		0.12501	0.12501		21.61	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12627		0.12627		0.12739	0.12739		21.27	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13968		0.13968		0.14090	0.14090		21.10	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry			16.00000		16.00000		16.12670	16.12670		13.64	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.06530		16.06530		16.19300	16.19300		13.32	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.10990		16.10990		16.23770	16.23770		13.75	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.17850		16.17850		16.30750	16.30750		14.33	0.00	67,496,702.00	4,172	105,242.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.96570		0.00697		6.35400	0.00635	6.966	16.17	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	315.13530		0.31514		363.64620	0.36365	315.135	14.82	0.43	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.21180		16.21180		16.34050	16.34050		14.88	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.33780		16.33780		16.46630	16.46630		15.67	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	308.96390		0.30896		260.88470	0.26088	308.964	15.15	0.33	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.50090		16.50090		16.63220	16.63220		15.74	0.00	4,125,225.00	250	14,467.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	138.92730		0.13893		114.30510	0.11431	138.927	14.70	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	148.84920		0.14885		122.93330	0.12293	148.849	14.72	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	681.95510		0.68196		740.87560	0.74088	681.955	15.74	0.52	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.82110		16.82110		16.95590	16.95590		15.92	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	39.05600		0.03906		33.86160	0.03386	39.056	14.85	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	237.68870		0.23769		207.44310	0.20744	237.689	14.89	0.20	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	174.93530		0.17494		185.88590	0.18589	174.935	20.25	0.13	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.14410		17.14410		17.28340	17.28340		16.13	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.20510		18.20510		18.34970	18.34970		17.09	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.17532		95.17532		95.23452	95.23452			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.21953		92.21953		92.26672	92.26672			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.99990		90.99990		91.03307	91.03307			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.17939		93.17939		93.20178	93.20178			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.97173		96.97173		96.99176	96.99176			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.56338		95.56338		95.58635	95.58635			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.63451		97.63451		97.66302	97.66302			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.36072		101.36072		101.39340	101.39340			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			99.67851		99.67851		99.67651	99.67651			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.79598		99.79598		99.79162	99.79162			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.91105		99.91105		99.90583	99.90583			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			98.96235		98.96235		98.96034	98.96034			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.48955		98.48955		98.48512	98.48512			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.37878		98.37878		98.37362	98.37362			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 21/12/2018	Interest Rate Swap	98.73000	98.73000	98.73000	98.73000	98.73000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.10268	99.10268	99.09493	99.09493	99.09493				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.46094	99.46094	99.45316	99.45316	99.45316				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.84913	99.84913	99.84190	99.84190	99.84190				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.01285	96.01285	96.01903	96.01903	96.01903				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.24187	95.24187	95.24751	95.24751	95.24751				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.44041	94.44041	94.44497	94.44497	94.44497				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.61499	94.61499	94.61880	94.61880	94.61880				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.81335	96.81335	96.81690	96.81690	96.81690				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.96141	96.96141	96.96451	96.96451	96.96451				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.15889	98.15889	98.16211	98.16211	98.16211				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.37195	100.37195	100.37599	100.37599	100.37599				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.33700	556.33700	555.96200	555.96200	555.96200				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.55900	566.55900	566.17600	566.17600	566.17600				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.08300	577.08300	576.69700	576.69700	576.69700				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.17900	639.17900	639.15600	639.15600	639.15600				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	650.92300	650.92300	650.89900	650.89900	650.89900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	663.01400	663.01400	662.99500	662.99500	662.99500				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	574.08600	574.08600	574.65300	574.65300	574.65300				0.00	2,589,127,860.00	451	483.00
ALBI	On 01/02/2018	Index Future	584.63400	584.63400	585.21000	585.21000	585.21000				0.00	2,636,699,340.00	451	294.00
ALBI	On 03/05/2018	Index Future	595.49300	595.49300	596.08500	596.08500	596.08500				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.64230	10.64230	10.66360	10.66360	10.66360			15.03	0.00	0.00	0	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.65660	10.65660	10.67780	10.67780	10.67780			15.18	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.78480	10.78480	10.80690	10.80690	10.80690			15.53	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.92430	10.92430	10.94720	10.94720	10.94720			15.04	0.00	0.00	0	1,544.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.06120	11.06120	11.08560	11.08560	11.08560			14.75	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.48030	11.48030	11.50430	11.50430	11.50430			14.68	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.91290	10.91290	10.96880	10.96880	10.96880			13.94	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.07210	11.07210	11.12880	11.12880	11.12880			14.37	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.22500	11.22500	11.28300	11.28300	11.28300			15.34	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.99930	13.99930	14.17440	14.17440	14.17440			14.79	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.29340	14.29340	14.47200	14.47200	14.47200			16.06	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.58580	14.58580	14.76920	14.76920	14.76920			16.34	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.09660	16.09660	16.30670	16.30670	16.30670			17.12	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.06070	2.06070	2.07750	2.07750	2.07750			16.02	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.07820	2.07820	2.09550	2.09550	2.09550			16.80	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
CNH / R	On 18/06/2018	Foreign Exchange Future		2.09510	2.09510		2.11260	2.11260		16.42	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16320	2.16320		2.18160	2.18160		16.95	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.18540	2.18540		2.20250	2.20250		16.47	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.22910	2.22910		2.24660	2.24660		16.93	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.27390	2.27390		2.29190	2.29190		16.64	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.57900	2.57900		2.60130	2.60130		17.94	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		10.84450	76.01813		10.82549	76.13333			0.00	41,429,880.85	545	8,921.00
ES33	On 01/02/2018	Bond Future		10.95274	77.41478		10.93307	77.53201			0.00	42,191,055.10	545	545.00
ES33	On 03/05/2018	Bond Future		11.05912	75.06133		11.03867	75.18124			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		11.08854	78.61729		11.06444	78.78162			0.00	452,442,503.95	5,755	2,202.00
ES42	On 01/02/2018	Bond Future		11.19308	80.06176		11.16815	80.22901			0.00	460,755,428.80	5,755	5,755.00
ES42	On 03/05/2018	Bond Future		11.30096	77.28763		11.27504	77.45856			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		572.69500	572.69500		573.21900	573.21900			0.00	0.00	0	676.00
GOVI	On 01/02/2018	GOVI		583.21700	583.21700		583.75000	583.75000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		594.05100	594.05100		594.59800	594.59800			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.74600	1.74600		1.76110	1.76110		16.12	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.77460	1.77460		1.78980	1.78980		16.28	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.80160	1.80160		1.81680	1.81680		16.63	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.99100	1.99100		2.00840	2.00840		18.24	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.50326	130.50326		130.50872	130.50872			0.00	0.00	0	949.00

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 01/02/2018	Bond Future	131.60643		131.60643		131.61205	131.61205			0.00	2,763,735.03	21	21.00
I2025	On 03/05/2018	Bond Future	134.09847		134.09847		134.10595	134.10595			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	99.90551		99.90551		99.90935	99.90935			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.77417		101.77417		101.77810	101.77810			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.68431		102.68431		102.68958	102.68958			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.97306		104.97306		104.97704	104.97704			0.00	40,624,574.22	387	5,179.00
I2033	On 01/02/2018	Bond Future	106.93649		106.93649		106.94047	106.94047			0.00	40,742,802.69	381	381.00
I2033	On 03/05/2018	Bond Future	107.87465		107.87465		107.88021	107.88021			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	128.66649		128.66649		128.67163	128.67163			0.00	492,020,657.76	3,824	15,895.00
I2038	On 01/02/2018	Bond Future	129.56819		129.56819		129.57335	129.57335			0.00	355,923,817.93	2,747	2,747.00
I2038	On 03/05/2018	Bond Future	132.02166		132.02166		132.02861	132.02861			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	123.27816		123.27816		123.28237	123.28237			0.00	44,133,581.28	358	20,942.00
I2046	On 01/02/2018	Bond Future	125.58390		125.58390		125.58840	125.58840			0.00	31,144,807.20	248	243.00
I2046	On 03/05/2018	Bond Future	126.36377		126.36377		126.37000	126.37000			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	131.65945		131.65945		131.66411	131.66411			0.00	266,742,045.70	2,026	22,149.00
I2050	On 01/02/2018	Bond Future	132.44852		132.44852		132.45352	132.45352			0.00	272,976,399.72	2,061	2,061.00
I2050	On 03/05/2018	Bond Future	134.95654		134.95654		134.96335	134.96335			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	250.57900		250.57900		250.58900	250.58900			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future	255.26600		255.26600		255.27600	255.27600			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.10000		260.10000		260.11400	260.11400			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

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
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			0.13020		0.13020		0.13110	0.13110			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12970		0.12970		0.13040	0.13040			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12890		0.12890		0.13030	0.13030			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			1.73190		1.73190		1.73900	1.73900		14.90	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76100		1.76100		1.76830	1.76830		14.96	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.78970		1.78970		1.79720	1.79720		15.09	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91060		1.91060		1.91870	1.91870		15.23	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.67860		9.67860		9.68640	9.68640		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.80310		9.80310		9.81130	9.81130		15.99	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.92560		9.92560		9.93430	9.93430		15.46	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.88160		10.88160		10.89390	10.89390		15.77	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31810		1.31810		1.32890	1.32890			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33020		1.33020		1.34120	1.34120			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34620		1.34620		1.35370	1.35370			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.43920		1.43920		1.45140	1.45140			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31900		1.31900		1.32080	1.32080			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32300		1.32300		1.32480	1.32480			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32670		1.32670		1.32850	1.32850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18870		1.18870		1.18840	1.18840			0.00	5,943.50	5	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19550		1.19550		1.19510	1.19510			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20230		1.20230		1.20190	1.20190			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.69234		115.19218		8.69292	115.18831		7.61	0.00	4,492,495.02	39	131,915.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,180.17000		1.18017	1,201.36000	1.20136	1,180.170	1,180.170	7.56	0.61	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	192.63000		0.19263	206.07000	0.20607	192.630	192.630	7.75	0.17	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.74530		112.00878		8.74593	112.00468		7.41	0.00	262,100,545.20	2,340	2,238.00
R186	On 01/02/2018	Bond Future	7.75	Call	132.53000		0.13253	134.86000	0.13486	132.530	132.530	7.04	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,131.02000		1.13102	1,137.14000	1.13714	1,131.020	1,131.020	7.32	0.37	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,818.56000		1.81856	1,828.73000	1.82873	1,818.560	1,818.560	7.41	0.49	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,148.69000		1.14869	1,157.91000	1.15791	1,148.690	1,148.690	7.55	0.35	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	690.93000		0.69093	698.54000	0.69854	690.930	690.930	7.70	0.24	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.79910		114.08918		8.79962	114.08588		7.34	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/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			301.18932		301.18932		301.20208	301.20208			0.00	327,392,790.84	1,087	1,400.00
R197	On 01/02/2018	Bond Future			299.83783		299.83783		299.85085	299.85085			0.00	356,207,342.04	1,188	950.00
R197	On 03/05/2018	Bond Future			305.51534		305.51534		305.53262	305.53262			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			242.79797		242.79797		242.80761	242.80761		4.24	0.00	189,382,416.60	780	27,887.00
R202	On 01/02/2018	Bond Future			243.62940		243.62940		243.63904	243.63904		4.47	0.00	400,770,363.00	1,645	1,645.00
R202	On 03/05/2018	Bond Future			248.24257		248.24257		248.25570	248.25570		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			8.01430		100.31256		8.03501	100.22499		4.33	0.00	1,695,382,576.56	16,901	58,286.00
R2023	On 01/02/2018	Bond Future			8.05321		102.15563		8.07522	102.06632		4.55	0.00	2,007,051,662.61	19,647	19,067.00
R2023	On 03/05/2018	Bond Future			8.08443		100.12341		8.10762	100.03319		4.49	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			9.27883		92.89238		9.26940	92.95617			0.00	36,228,028.20	390	59,330.00
R2030	On 01/02/2018	Bond Future			9.33902		90.59419		9.32927	90.65906			0.00	35,331,734.10	390	390.00
R2030	On 03/05/2018	Bond Future			9.40305		92.27677		9.39285	92.34352			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			9.49493		91.18303		9.48052	91.28715		11.15	0.00	41,944,193.80	460	35,391.00
R2032	On 01/02/2018	Bond Future			9.55992		92.85836		9.54505	92.96423		10.69	0.00	42,714,845.60	460	460.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,130.64000		1.13064		1,174.54000	1.17454	1,130.640	10.55	0.33	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,383.73000		1.38373		1,433.40000	1.43340	1,383.730	10.59	0.38	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,670.55000		1.67055		1,725.99000	1.72599	1,670.550	10.64	0.43	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,826.65000		1.82665		1,884.94000	1.88494	1,826.650	10.67	0.45	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.62467		90.42606		9.60918	90.53471		11.16	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			9.68080		94.93892		9.66643	95.05250			0.00	0.00	0	40,230.00
R2035	On 01/02/2018	Bond Future			9.74972		96.68327		9.73489	96.79884			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.81444		93.97890		9.79904	94.09732			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			9.77482		91.30062		9.75538	91.45364		13.29	0.00	29,216,198.40	320	54,617.00
R2037	On 01/02/2018	Bond Future			9.83944		88.72290		9.81939	88.87870		12.75	0.00	28,391,328.00	320	480.00
R2037	On 03/05/2018	Bond Future			9.90707		90.37069		9.88630	90.53004		12.73	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			7.05827		104.02305		7.04687	104.03523		0.32	0.00	23,925,301.50	230	43,257.00
R204	On 01/02/2018	Bond Future			6.94560		101.89628		6.93095	101.90857		0.68	0.00	23,436,144.40	230	230.00
R204	On 03/05/2018	Bond Future			6.71634		103.78887		6.69435	103.80216		0.50	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040			On 06/10/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040			On 02/11/2017	Bond Future	9.86496	94.65713	9.84049	94.86260		14.00	0.00	446,592,339.34	4,718	16,838.00
R2040			On 01/02/2018	Bond Future	9.93022	91.89076	9.90499	92.09996		13.41	0.00	433,540,605.68	4,718	4,110.00
R2040			On 03/05/2018	Bond Future	9.99835	93.59734	9.97224	93.81115		13.39	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	9.89454	91.67872	9.86501	91.92914		14.70	0.00	1,694,497,781.76	18,483	21,405.00
R2044			On 01/02/2018	Bond Future	9.95788	88.98281	9.92745	89.23778		14.07	0.00	1,138,890,985.19	12,799	10,361.00
R2044			On 03/05/2018	Bond Future	10.02387	90.63542	9.99243	90.89575		14.06	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	9.83965	91.14731	9.81516	91.36138		14.56	0.00	6,026,568,989.89	66,119	49,714.00
R2048			On 01/02/2018	Bond Future	9.90347	92.82196	9.87824	93.03984		13.95	0.00	6,109,727,051.12	65,822	42,702.00
R2048			On 03/05/2018	Bond Future	9.96327	90.10925	9.93720	90.33191		14.60	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	7.37355	102.00478	7.38890	101.97430		1.27	0.00	0.00	0	38,813.00
R207			On 01/02/2018	Bond Future	7.36022	100.23779	7.37776	100.20666		1.56	0.00	126,299,615.40	1,260	630.00
R207			On 03/05/2018	Bond Future	7.34499	102.09952	7.36482	102.06857		1.39	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	7.61501	98.14830	7.62543	98.11810		2.33	0.00	129,555,756.00	1,320	32,077.00
R208			On 01/02/2018	Bond Future	7.63262	99.95160	7.64401	99.92073		2.68	0.00	35,982,576.00	360	180.00
R208			On 03/05/2018	Bond Future	7.64386	98.40694	7.65604	98.37625		2.52	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	9.62858	71.77255	9.60908	71.90220		13.36	0.00	291,755,415.75	4,065	119,971.00
R209	8.30	Call	On 02/11/2017	Bond Future	0.01000	0.00001	0.02000	0.00002	0.010	12.78	0.00	0.00	0	2,800.00
R209	9.00	Call	On 02/11/2017	Bond Future	25.03000	0.02503	33.19000	0.03319	25.030	12.92	0.03	0.00	0	2,248.00
R209	9.33	Call	On 02/11/2017	Bond Future	236.63000	0.23663	278.04000	0.27804	236.630	13.12	0.19	0.00	0	1,350.00
R209	9.58	Put	On 02/11/2017	Bond Future	1,083.51000	1.08351	1,035.09000	1.03509	1,083.510	13.26	0.55	0.00	0	1,350.00
R209	9.75	Put	On 02/11/2017	Bond Future	567.91000	0.56791	542.76000	0.54276	567.910	13.36	0.36	0.00	0	6,500.00
R209	9.88	Put	On 02/11/2017	Bond Future	319.22000	0.31922	306.31000	0.30631	319.220	13.48	0.23	0.00	0	1,350.00
R209	10.00	Put	On 02/11/2017	Bond Future	175.45000	0.17545	169.50000	0.16950	175.450	13.58	0.14	0.00	0	1,138.00

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 02/11/2017	Bond Future	10.60	Put	3.46000		0.00346		3.63000	0.00363	3.460	14.11	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.68751		73.09127		9.66746	73.22314		12.69	0.00	294,557,818.10	4,030	5,020.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,082.75000		1.08275		1,135.76000	1.13576	1,082.750	12.60	0.33	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,410.16000		2.41016		2,349.42000	2.34942	2,410.160	12.77	0.54	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,600.76000		1.60076		1,556.92000	1.55692	1,600.760	13.01	0.41	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,523.04000		1.52304		1,480.98000	1.48098	1,523.040	13.04	0.39	0.00	0	220.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,241.36000		1.24136		1,206.02000	1.20602	1,241.360	13.15	0.34	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,040.40000		1.04040		1,010.13000	1.01013	1,040.400	13.24	0.30	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.74592		71.29958		9.72519	71.43447		13.31	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			185.38056		185.38056		185.38777	185.38777			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.84788		188.84788		188.85520	188.85520			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.00124		190.00124		190.01122	190.01122			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			151.04255		151.04255		151.04905	151.04905			0.00	99,990,168.10	662	4,059.00
R212	On 01/02/2018	Bond Future			151.82934		151.82934		151.83602	151.83602			0.00	83,202,478.32	548	528.00
R212	On 03/05/2018	Bond Future			154.70430		154.70430		154.71313	154.71313			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			9.35440		83.58003		9.33997	83.67506		10.91	0.00	107,734,658.67	1,289	61,032.00
R213	On 01/02/2018	Bond Future			9.41703		85.11563		9.40213	85.21231		10.45	0.00	80,008,692.20	940	940.00
R213	On 03/05/2018	Bond Future			9.47542		83.14719		9.45993	83.24630		10.92	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			9.77921		71.29138		9.75471	71.46001		14.18	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future			9.84100		72.60125		9.81579	72.77289		13.44	0.00	0.00	0	400.00
R214	On 03/05/2018	Bond Future			9.89882		70.65385		9.87280	70.82924		14.13	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			24,210.54000		24,210.54000		24,410.66000	24,410.66000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			24,601.75000		24,601.75000		24,806.25000	24,806.25000			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
SGD / R	On 18/12/2017		Foreign Exchange Future	10.06450	10.06450		10.13180	10.13180		14.66	0.00	0.00	0	0.00
SGD / R	On 19/03/2018		Foreign Exchange Future	10.22090	10.22090		10.28950	10.28950		15.12	0.00	0.00	0	0.00
SGD / R	On 18/06/2018		Foreign Exchange Future	10.37590	10.37590		10.44540	10.44540		14.87	0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	11.48140	11.48140		11.56130	11.56130		15.84	0.00	0.00	0	0.00
TRY / R	On 18/12/2017		Foreign Exchange Future	3.65890	3.65890		3.66340	3.66340		13.43	0.00	0.00	0	0.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.61390	3.61390		3.61980	3.61980		13.87	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.57490	3.57490		3.57810	3.57810		14.56	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.56310	3.56310		3.60700	3.60700		15.61	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.38620	1.38620		1.39390	1.39390			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.36860	1.36860		1.37630	1.37630			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.35380	1.35380		1.35980	1.35980			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 :												30,940,599,354.22	320,719	6,349,878.00
Grand Total:												30,940,599,354.22	320,719	6,349,878.00