



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: 17/10/2017

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 20/10/2017	Any day expiry	13.44710	13.44710		13.28920	13.28920		14.85	0.00	0.00	0	10,000.00	
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	306.06020	0.30606	457.90890	0.45791	306.060	19.58	0.89	0.00	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.45350		13.45350		13.29560	13.29560		13.44	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	5.92840	0.00593	2.51230	0.00251	5.928	18.30	0.05	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.46210	13.46210	13.30410	13.30410		13.98	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	9.62880	0.00963	23.45610	0.02346	9.629	16.21	0.06	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	165.49520	0.16550	92.55030	0.09255	165.495	14.23	0.59	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	146.02500	0.14602	254.94520	0.25495	146.025	14.17	0.54	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	58.81670	0.05882	0.00000	0.00000	58.817	14.75	0.29	116,293,392.60	30,000	30,000.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	6.93330	0.00693	4.10100	0.00410	6.933	16.49	0.05	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.39610	0.00040	0.28610	0.00029	0.396	51.18	0.00	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry			13.47730	13.47730	13.31910	13.31910		14.04	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	106.23670	0.10624	183.62720	0.18363	106.237	14.03	0.37	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry			13.48380	13.48380	13.32550	13.32550		13.87	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.49030	13.49030	13.33190	13.33190		14.29	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.49900	13.49900	13.34050	13.34050		14.21	0.00	0.00	0	70.00

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 16/11/2017	Any day expiry		13.50550	13.50550	13.34690	13.34690		14.37	0.00	0.00	0	300.00	
\$ / R		On 17/11/2017	Any day expiry		13.50770	13.50770	13.34900	13.34900		14.49	0.00	0.00	0	1,392.00	
\$ / R		On 28/11/2017	Any day expiry		13.53150	13.53150	13.37240	13.37240		15.02	0.00	1,095,970.50	81	1,990.00	
\$ / R		On 28/11/2017	Any day expiry	13.50	Put	257.87780	0.25788	348.77660	0.34878	257.878	14.95	0.47	0.00	0	60.00
\$ / R		On 28/11/2017	Any day expiry	17.74	Call	1.38460	0.00138	0.95330	0.00095	1.385	29.06	0.00	0.00	0	60.00
\$ / R		On 30/11/2017	Any day expiry		13.53580	13.53580	13.37660	13.37660		15.15	0.00	0.00	0	2,708.00	
\$ / R		On 30/11/2017	Any day expiry	12.75	Put	36.53930	0.03654	56.20980	0.05621	36.539	14.33	0.11	0.00	0	238,000.00
\$ / R		On 04/12/2017	Any day expiry		13.54440	13.54440	13.38510	13.38510		15.18	0.00	0.00	0	24.00	
\$ / R		On 15/12/2017	Any day expiry		13.56810	13.56810	13.40840	13.40840		15.52	0.00	0.00	0	1,750.00	
\$ / R		On 18/12/2017	Foreign Exchange Future		13.57460	13.57460	13.41470	13.41470		15.61	0.00	854,073,108.20	62,917	911,556.00	
\$ / R		On 18/12/2017	Foreign Exchange Future	11.75	Put	4.86020	0.00486	6.37230	0.00637	4.860	16.33	0.01	0.00	0	1,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.00	Put	6.92590	0.00693	9.23360	0.00923	6.926	15.04	0.02	0.00	0	20,141.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.16	Put	8.80920	0.00881	15.08550	0.01509	8.809	14.22	0.03	0.00	0	550.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.20	Put	9.37330	0.00937	17.41560	0.01742	9.373	14.01	0.03	0.00	0	4,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.21	Put	9.75460	0.00975	18.04230	0.01804	9.755	14.02	0.03	0.00	0	18,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.40	Put	20.15980	0.02016	33.85860	0.03386	20.160	14.23	0.06	0.00	0	114,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.50	Put	28.45320	0.02845	45.75600	0.04576	28.453	14.33	0.08	0.00	0	16,416.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.56	Put	34.59030	0.03459	54.30810	0.05431	34.590	14.40	0.09	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.65	Put	45.66500	0.04566	69.35350	0.06935	45.665	14.50	0.11	0.00	0	1,819.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.75	Put	60.93090	0.06093	89.50040	0.08950	60.931	14.60	0.14	0.00	0	20,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	12.76	Put	62.64410	0.06264	91.84250	0.09184	62.644	14.61	0.15	0.00	0	550.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.00	Put	115.76280	0.11576	161.47070	0.16147	115.763	14.90	0.23	0.00	0	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.10	Put	145.23300	0.14523	198.46520	0.19847	145.233	15.03	0.27	0.00	0	41,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.12	Put	151.67350	0.15167	206.44720	0.20645	151.674	15.06	0.28	0.00	0	40,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.15	Put	161.68230	0.16168	218.78300	0.21878	161.682	15.10	0.29	0.00	0	2,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.18	Put	172.11230	0.17211	231.55700	0.23156	172.112	15.14	0.31	0.00	0	16,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.20	Call	553.90130	0.55390	455.01560	0.45502	553.901	15.16	0.68	0.00	0	7,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.21	Put	182.96680	0.18297	244.76880	0.24477	182.967	15.18	0.32	0.00	0	5,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.22	Put	186.67970	0.18668	249.26850	0.24927	186.680	15.19	0.32	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.25	Call	522.70600	0.52271	427.76250	0.42776	522.706	15.23	0.66	0.00	0	16,141.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.35	Put	239.29460	0.23929	312.16870	0.31217	239.295	15.36	0.38	0.00	0	52,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.40	Put	261.68490	0.26168	338.49900	0.33850	261.685	15.42	0.41	0.00	0	114,600.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.50	Call	384.63470	0.38463	311.92040	0.31192	384.635	15.55	0.55	0.00	0	11,016.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.60	Call	339.20760	0.33921	275.01570	0.27502	339.208	15.75	0.50	0.00	0	4,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.76	Call	278.23880	0.27824	224.25820	0.22426	278.239	16.18	0.43	0.00	0	3,750.00
\$ / R		On 18/12/2017	Foreign Exchange Future	13.93	Call	224.68290	0.22468	180.15540	0.18016	224.683	16.63	0.37	0.00	0	7,100.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.00	Call	205.61950	0.20562	164.56660	0.16457	205.620	16.82	0.34	0.00	0	400.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.00	Put	631.01950	0.63102	749.86660	0.74987	631.019	16.82	0.66	0.00	0	33,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.40	Call	123.17500	0.12318	97.17410	0.09717	123.175	17.86	0.22	0.00	0	2,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.50	Call	108.20060	0.10820	85.19820	0.08520	108.201	18.10	0.20	8,054,083.98	3,000	7,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.50	Put	1,033.60060	1.03360	1,170.49820	1.17050	1,033.601	18.10	0.80	0.00	0	2,055.00
\$ / R		On 18/12/2017	Foreign Exchange Future	14.63	Call	91.47170	0.09147	71.87350	0.07187	91.472	18.42	0.17	0.00	0	10,000.00
\$ / R		On 18/12/2017	Foreign Exchange Future	15.00	Call	56.10780	0.05611	41.31490	0.04131	56.108	19.24	0.11	0.00	0	5,580.00
\$ / R		On 18/12/2017	Foreign Exchange Future	15.11	Call	47.88420	0.04788	34.55940	0.03456	47.884	19.41	0.10	0.00	0	1,900.00

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	15.12	Call	47.19830	0.04720	33.99970	0.03400	47.198	19.42	0.10	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	27.22590	0.02723	18.08700	0.01809	27.226	20.01	0.06	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	23.55510	0.02356	15.27290	0.01527	23.555	20.16	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	13.23630	0.01324	7.69480	0.00769	13.236	20.78	0.03	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	4.24880	0.00425	4.54520	0.00455	4.249	23.68	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.90510	0.00391	4.44280	0.00444	3.905	24.00	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.36650	0.00137	1.47040	0.00147	1.367	25.03	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.58320	13.58320	13.42330	13.42330		15.99	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	325.82160	0.32582	411.81820	0.41182	325.822	15.93	0.45	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.60440	0.00160	1.46680	0.00147	1.604	24.43	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.59390	13.59390	13.43390	13.43390		16.22	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.60680	13.60680	13.44680	13.44680		16.42	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.62180	13.62180	13.46170	13.46170		16.71	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	239.15680	0.23916	300.12350	0.30012	239.157	16.23	0.33	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	137.77330	0.13777	112.69200	0.11269	137.773	19.18	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	122.04570	0.12205	99.07840	0.09908	122.046	19.44	0.18	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.66860	13.66860	13.50790	13.50790		16.99	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	296.64920	0.29665	358.66070	0.35866	296.649	16.49	0.35	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	304.99210	0.30499	368.14690	0.36815	304.992	16.52	0.35	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	317.76590	0.31777	382.64140	0.38264	317.766	16.55	0.36	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	362.58870	0.36259	433.19260	0.43319	362.589	16.68	0.40	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.67070	13.67070	13.51000	13.51000		16.99	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	99.72240	0.09972	125.26100	0.12526	99.722	15.97	0.16	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	218.83030	0.21883	268.89650	0.26890	218.830	16.24	0.28	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	258.48940	0.25849	314.68450	0.31468	258.489	16.37	0.31	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	131.89550	0.13190	108.61780	0.10862	131.895	19.99	0.17	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	101.40170	0.10140	82.96750	0.08297	101.402	20.48	0.14	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	80.32790	0.08033	65.36360	0.06536	80.328	20.93	0.11	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	74.39650	0.07440	60.42870	0.06043	74.396	21.08	0.10	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.69600	13.69600	13.53490	13.53490		17.00	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.70020	13.70020	13.53900	13.53900		17.01	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.76760	13.76760	13.60550	13.60550		16.94	0.00	32,436,465.60	2,356	108,950.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	57.16040	0.05716	68.55210	0.06855	57.160	15.99	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	103.18610	0.10319	126.51610	0.12652	103.186	15.63	0.14	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	121.69560	0.12170	148.22750	0.14823	121.696	15.69	0.16	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	136.00810	0.13601	164.91280	0.16491	136.008	15.73	0.17	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	231.91890	0.23192	275.87600	0.27588	231.919	15.94	0.26	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	250.88730	0.25089	298.79100	0.29879	250.887	15.97	0.27	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	333.22700	0.33323	392.21580	0.39222	333.227	16.23	0.33	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	345.73240	0.34573	406.09260	0.40609	345.732	16.27	0.34	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	403.02410	0.40302	469.30750	0.46931	403.024	16.44	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	412.28210	0.41228	479.47360	0.47947	412.282	16.47	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	460.32360	0.46032	532.03160	0.53203	460.324	16.60	0.41	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	727.92360	0.72792	637.53160	0.63753	727.924	16.60	0.59	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 19/03/2018	Foreign Exchange Future	13.60	Put	511.24260		0.51124	587.40850	0.58741	511.243	16.74	0.43	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	606.24720		0.60625	529.28290	0.52928	606.247	16.95	0.52	0.00	0	4,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	688.56350		0.68856	780.07950	0.78008	688.564	17.21	0.51	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	512.86000		0.51286	445.94210	0.44594	512.860	17.36	0.46	0.00	0	767.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	864.42930		0.86443	966.55130	0.96655	864.429	17.66	0.58	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	373.92710		0.37393	323.85380	0.32385	373.927	18.12	0.36	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	282.17180		0.28217	243.88180	0.24388	282.172	18.85	0.29	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	274.61420		0.27461	237.32710	0.23733	274.614	18.93	0.28	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	272.75800		0.27276	235.71800	0.23572	272.758	18.94	0.28	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	265.47530		0.26548	229.40770	0.22941	265.475	19.02	0.27	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	256.66930		0.25667	221.24420	0.22124	256.669	19.10	0.26	0.00	0	5,626.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	238.41260		0.23841	204.32140	0.20432	238.413	19.30	0.25	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	214.67110		0.21467	183.40810	0.18341	214.671	19.53	0.23	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	186.35710		0.18636	158.99570	0.15900	186.357	19.81	0.20	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	181.18400		0.18118	154.54620	0.15455	181.184	19.87	0.20	0.00	0	65,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	152.14090		0.15214	129.61720	0.12962	152.141	20.22	0.17	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	128.06590		0.12807	109.03030	0.10903	128.066	20.57	0.14	0.00	0	3,276.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	114.86780		0.11487	97.77320	0.09777	114.868	20.80	0.13	0.00	0	225,000.00	
\$ / R	On 25/04/2018	Any day expiry			13.84530		13.84530	13.68190	13.68190		16.96	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,489.52160		1.48952	1,612.74300	1.61274	1,489.522	18.81	0.70	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	205.09330		0.20509	178.49540	0.17850	205.093	19.95	0.20	0.00	0	2,000.00	
\$ / R	On 11/05/2018	Any day expiry			13.87810		13.87810	13.71430	13.71430		16.94	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			13.88630		13.88630	13.72240	13.72240		16.98	0.00	0.00	0	0.00	
\$ / R	On 18/06/2018	Foreign Exchange Future			13.95600		13.95600	13.79130	13.79130		17.00	0.00	0.00	0	108,603.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.37190		0.01337	15.52140	0.01552	13.372	14.71	0.02	0.00	0	750.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	33.15030		0.03315	42.94610	0.04295	33.150	14.58	0.05	0.00	0	32,782.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	84.47140		0.08447	103.44730	0.10345	84.471	15.06	0.10	0.00	0	137,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	155.60270		0.15560	184.23310	0.18423	155.603	15.43	0.16	0.00	0	12,603.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	243.04220		0.24304	280.89850	0.28090	243.042	15.71	0.22	0.00	0	32,782.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	307.59530		0.30760	352.27390	0.35227	307.595	15.85	0.26	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	321.02080		0.32102	367.03850	0.36704	321.021	15.88	0.27	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	338.31910		0.33832	386.02440	0.38602	338.319	15.91	0.28	0.00	0	1,250.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	382.18750		0.38219	436.10920	0.43611	382.188	15.99	0.31	0.00	0	965.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	401.44900		0.40145	458.66160	0.45866	401.449	16.02	0.32	0.00	0	15,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	434.93570		0.43494	496.03890	0.49604	434.936	16.11	0.33	0.00	0	50.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	508.29710		0.50830	575.46550	0.57547	508.297	16.33	0.37	0.00	0	5,183.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	517.90040		0.51790	585.82020	0.58582	517.900	16.36	0.37	0.00	0	7,420.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	598.14990		0.59815	672.03090	0.67203	598.150	16.58	0.41	0.00	0	70,530.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	629.77390		0.62977	705.85930	0.70586	629.774	16.66	0.42	0.00	0	184,000.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	520.84000		0.52084	466.60840	0.46661	520.840	18.09	0.39	0.00	0	50.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	494.95880		0.49496	443.41030	0.44341	494.959	18.25	0.37	0.00	0	500.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	425.58500		0.42559	381.41800	0.38142	425.585	18.71	0.33	0.00	0	760.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	419.28110		0.41928	375.79470	0.37579	419.281	18.76	0.32	0.00	0	2,700.00	
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	362.58470		0.36258	323.14810	0.32315	362.585	19.18	0.29	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	344.19100	0.34419	306.67510	0.30668	344.191	19.30	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	249.49900	0.24950	222.18300	0.22218	249.499	20.06	0.21	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	223.65690	0.22366	199.21600	0.19922	223.657	20.32	0.19	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	211.89960	0.21190	188.77620	0.18878	211.900	20.46	0.18	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	208.81700	0.20882	186.04150	0.18604	208.817	20.49	0.18	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry	13.98470		13.98470	13.98470	13.81960	13.81960		17.05	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry	14.02160		14.02160	14.02160	13.85600	13.85600		17.05	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry	14.07040		14.07040	14.07040	13.90370	13.90370		17.06	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.14160		14.14160	14.14160	13.97320	13.97320		17.14	0.00	0.00	0	2,450.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.85910	0.01686	17.62670	0.01763	16.859	13.63	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	247.73080	0.24773	290.42700	0.29043	247.731	15.44	0.20	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	260.86840	0.26087	302.49740	0.30250	260.868	15.53	0.21	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	326.22810	0.32623	367.64600	0.36765	326.228	15.81	0.24	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,141.92420	1.14192	1,046.42870	1.04643	1,141.924	16.48	0.62	0.00	0	732.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	431.07320	0.43107	391.27990	0.39128	431.073	19.43	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	418.94360	0.41894	380.31940	0.38032	418.944	19.50	0.28	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	402.29520	0.40230	365.28520	0.36529	402.295	19.61	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry	14.26050		14.26050	14.26050	14.08950	14.08950		17.30	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.32730		14.32730	14.32730	14.15490	14.15490		17.50	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry	14.45860		14.45860	14.45860	14.28340	14.28340		17.71	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.52970		14.52970	14.52970	14.35300	14.35300		17.83	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.71920		14.71920	14.71920	14.53840	14.53840		18.03	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.58710		15.58710	15.58710	15.38840	15.38840		19.15	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.70260		15.70260	15.70260	15.50130	15.50130		19.29	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.82320		15.82320	15.82320	15.61910	15.61910		19.39	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future	13.57460		13.57460	13.57460	13.41470	13.41470		15.61	0.00	135,746.00	10	704.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future	13.76760		13.76760	13.76760	13.60550	13.60550		16.94	0.00	0.00	0	22.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future	13.95600		13.95600	13.95600	13.79130	13.79130		17.00	0.00	837,360.00	60	112.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future	14.14160		14.14160	14.14160	13.97320	13.97320		17.14	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.71920		14.71920	14.71920	14.53840	14.53840		18.03	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry	17.75490		17.75490	17.75490	17.68430	17.68430		14.98	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future	17.91530		17.91530	17.91530	17.84320	17.84320		16.86	0.00	43,802,908.50	2,445	199,613.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	382.21200	0.38221	357.79180	0.35779	382.212	17.25	0.43	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	75.13600	0.07514	68.87350	0.06887	75.136	19.34	0.11	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future	18.22450		18.22450	18.22450	18.15030	18.15030		17.32	0.00	0.00	0	1,526.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	306.78660	0.30679	323.49740	0.32350	306.787	16.92	0.25	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	280.07040	0.28007	265.37150	0.26537	280.070	19.09	0.23	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	18.52720		18.52720	18.52720	18.44890	18.44890		17.54	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future	18.82720		18.82720	18.82720	18.74260	18.74260		17.81	0.00	376,544.00	20	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future	19.51600		19.51600	19.51600	19.41190	19.41190		17.49	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future	0.12114		0.12114	0.12114	0.12039	0.12039		20.59	0.00	0.00	0	225.00

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			0.12352		0.12352		0.12275	0.12275		22.75	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12588		0.12588		0.12509	0.12509		22.40	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13929		0.13929		0.13828	0.13828		21.36	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry			15.82710		15.82710		15.70410	15.70410		13.93	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			15.89120		15.89120		15.76760	15.76760		13.89	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			15.93510		15.93510		15.81090	15.81090		14.25	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.00250		16.00250		15.87750	15.87750		14.71	0.00	43,734,832.50	2,733	102,555.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	7.61320		0.00761		9.74780	0.00975	7.613	15.95	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	248.99850		0.24900		211.85760	0.21186	248.998	15.56	0.37	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.03500		16.03500		15.91020	15.91020		15.23	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.16040		16.16040		16.03470	16.03470		16.01	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	377.36470		0.37736		427.94160	0.42794	377.365	15.68	0.38	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.32140		16.32140		16.19430	16.19430		16.09	0.00	832,391.40	51	14,467.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	176.47540		0.17648		198.00130	0.19800	176.475	15.16	0.19	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	188.16510		0.18817		210.87470	0.21087	188.165	15.18	0.20	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	607.05510		0.60706		548.90410	0.54890	607.055	16.35	0.48	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.63900		16.63900		16.50870	16.50870		16.19	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	49.09220		0.04909		56.55760	0.05656	49.092	15.08	0.05	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	283.28440		0.28328		307.47570	0.30748	283.284	15.23	0.22	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	165.28080		0.16528		161.37290	0.16137	165.281	20.93	0.13	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.96090		16.96090		16.82550	16.82550		16.26	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.01610		18.01610		17.86380	17.86380		17.13	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.37079		95.37079		94.73524	94.73524			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.40617		92.40617		91.74967	91.74967			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.17817		91.17817		90.50587	90.50587			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.34783		93.34783		92.67108	92.67108			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.13618		97.13618		96.46259	96.46259			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.73401		95.73401		95.04494	95.04494			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.80960		97.80960		97.11750	97.11750			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.53756		101.53756		100.85073	100.85073			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75955		99.75955		99.75955	99.75955			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.68523		99.68523		99.68024	99.68024			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.80467		99.80467		99.78823	99.78823			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.92455		99.92455		99.89314	99.89314			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79703		99.79703		99.79703	99.79703			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.96767		98.96767		98.96263	98.96263			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.49940		98.49940		98.48354	98.48354			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.39197		98.39197		98.36033	98.36033			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.75000		98.75000		98.70000	98.70000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.12502		99.12502		99.05941	99.05941			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		99.48915	99.48915		99.40519	99.40519			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.88480	99.88480		99.77958	99.77958			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.06817	96.06817		95.85502	95.85502			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.30622	95.30622		95.05544	95.05544			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.51723	94.51723		94.22572	94.22572			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.70195	94.70195		94.37150	94.37150			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.90609	96.90609		96.54970	96.54970			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.05800	97.05800		96.67961	96.67961			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.25840	98.25840		97.85912	97.85912			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.47616	100.47616		100.06062	100.06062			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		555.83500	555.83500		557.82900	557.82900			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		566.04000	566.04000		568.07500	568.07500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		576.54900	576.54900		578.62000	578.62000			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		637.41400	637.41400		641.50400	641.50400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		649.11700	649.11700		653.28600	653.28600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		661.16800	661.16800		665.41300	665.41300			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		571.93100	571.93100		576.05500	576.05500			0.00	0.00	0	483.00
ALBI	On 01/02/2018	Index Future		582.43100	582.43100		586.63500	586.63500			0.00	0.00	0	294.00
ALBI	On 03/05/2018	Index Future		593.24500	593.24500		597.52500	597.52500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.61920	10.61920		10.53940	10.53940		15.07	0.00	0.00	0	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry		10.63350	10.63350		10.55370	10.55370		15.32	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.76210	10.76210		10.68100	10.68100		15.56	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.90290	10.90290		10.81960	10.81960		15.14	0.00	65,417.40	6	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.04090	11.04090		10.95500	10.95500		14.85	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.46620	11.46620		11.37120	11.37120		14.75	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.80700	10.80700		10.71000	10.71000		14.27	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.96610	10.96610		10.86760	10.86760		14.68	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.11920	11.11920		11.01870	11.01870		15.54	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.90520	13.90520		13.80720	13.80720		14.51	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.19760	14.19760		14.09700	14.09700		15.94	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.48960	14.48960		14.38580	14.38580		16.29	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.00490	16.00490		15.87540	15.87540		17.19	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.04370	2.04370		2.03100	2.03100		16.49	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.06060	2.06060		2.04790	2.04790		16.84	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.07730	2.07730		2.06470	2.06470		16.47	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.14480	2.14480		2.13050	2.13050		17.15	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			2.16150		2.16150		2.14490	2.14490		16.43	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.20500		2.20500		2.18750	2.18750		16.98	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.24930		2.24930		2.23170	2.23170		16.67	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.55340		2.55340		2.53110	2.53110		17.91	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			10.91656		75.58383		10.80193	76.27648			0.00	0.00	0	7,515.00
ES33	On 01/02/2018	Bond Future			11.02754		76.97152		10.90874	77.67738			0.00	0.00	0	1,951.00
ES33	On 03/05/2018	Bond Future			11.13671		74.60901		11.01375	75.32774			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			11.14063		78.26411		11.04104	78.94175			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future			11.24716		79.70108		11.14401	80.39155			0.00	0.00	0	7,887.00
ES42	On 03/05/2018	Bond Future			11.35714		76.91937		11.25028	77.62246			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			570.55900		570.55900		574.63500	574.63500			0.00	0.00	0	677.00
GOVI	On 01/02/2018	GOVI			581.03500		581.03500		585.18900	585.18900			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI			591.82200		591.82200		596.05200	596.05200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.74130		1.74130		1.72100	1.72100		16.53	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.76990		1.76990		1.74950	1.74950		16.69	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.79690		1.79690		1.77630	1.77630		16.94	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.98640		1.98640		1.96140	1.96140		18.42	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			130.48617		130.48617		130.49172	130.49172			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future			131.58304		131.58304		131.59382	131.59382			0.00	0.00	0	21.00
I2025	On 03/05/2018	Bond Future			134.07245		134.07245		134.08355	134.08355			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	99.89388		99.89388		99.89772	99.89772			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	101.76042		101.76042		101.76542	101.76542			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	102.66742		102.66742		102.67380	102.67380			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	104.82310		104.82310		104.82707	104.82707			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future	106.78165		106.78165		106.78702	106.78702			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future	107.71313		107.71313		107.72072	107.72072			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	128.65108		128.65108		128.65621	128.65621			0.00	0.00	0	13,390.00
I2038	On 01/02/2018	Bond Future	129.54581		129.54581		129.55664	129.55664			0.00	0.00	0	5,252.00
I2038	On 03/05/2018	Bond Future	131.99671		131.99671		132.00780	132.00780			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	123.88701		123.88701		123.89149	123.89149			0.00	0.00	0	20,942.00
I2046	On 01/02/2018	Bond Future	126.20185		126.20185		126.20785	126.20785			0.00	0.00	0	2,943.00
I2046	On 03/05/2018	Bond Future	126.98972		126.98972		126.99770	126.99770			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	131.64430		131.64430		131.64925	131.64925			0.00	0.00	0	22,149.00
I2050	On 01/02/2018	Bond Future	132.42526		132.42526		132.43734	132.43734			0.00	0.00	0	3,661.00
I2050	On 03/05/2018	Bond Future	134.93038		134.93038		134.94300	134.94300			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	250.47900		250.47900		250.64000	250.64000			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future	255.15800		255.15800		255.32500	255.32500			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	259.98600		259.98600		260.15600	260.15600			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			0.12970		0.12970		0.12860	0.12860			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12890		0.12890		0.12770	0.12770			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12890		0.12890		0.12770	0.12770			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			1.71280		1.71280		1.70550	1.70550		14.76	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74170		1.74170		1.73400	1.73400		15.50	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.77020		1.77020		1.76220	1.76220		15.07	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89130		1.89130		1.88100	1.88100		15.53	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.70320		9.70320		9.62100	9.62100		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.82790		9.82790		9.74450	9.74450		16.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.95120		9.95120		9.86620	9.86620		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.90900		10.90900		10.80370	10.80370		15.92	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31700		1.31700		1.33050	1.33050			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33080		1.33080		1.33050	1.33050			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34590		1.34590		1.33050	1.33050			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.44480		1.44480		1.43100	1.43100			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31980		1.31980		1.33010	1.33010			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32370		1.32370		1.33400	1.33400			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32750		1.32750		1.33770	1.33770			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17890		1.17890		1.18360	1.18360			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18550		1.18550		1.19030	1.19030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19220		1.19220		1.19700	1.19700			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.74107		114.86794		8.63070	115.60413		7.61	0.00	291,764,567.60	2,540	116,147.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,293.92000		1.29392		860.17000	0.86017	1,293.920	7.56	0.69	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	179.09000		0.17909		91.93000	0.09193	179.090	7.75	0.18	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.79636		111.67712		8.68112	112.42752		7.41	0.00	0.00	0	25,431.00
R186	On 01/02/2018	Bond Future	7.75	Call	99.65000		0.09965		152.62000	0.15262	99.650	7.04	0.06	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	975.38000		0.97538		1,261.44000	1.26144	975.380	7.32	0.34	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,944.32000		1.94432		1,588.36000	1.58836	1,944.320	7.41	0.52	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,230.44000		1.23044		976.92000	0.97692	1,230.440	7.55	0.38	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	739.36000		0.73936		570.86000	0.57086	739.360	7.70	0.26	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.85261		113.75014		8.73233	114.51418		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
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			301.14979		301.14979		301.16287	301.16287			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			299.78723		299.78723		299.80848	299.80848			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			305.45885		305.45885		305.48086	305.48086			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			242.16454		242.16454		242.77838	242.77838		4.24	0.00	0.00	0	25,338.00
R202	On 01/02/2018	Bond Future			242.97692		242.97692		243.60740	243.60740		4.47	0.00	0.00	0	4,194.00
R202	On 03/05/2018	Bond Future			247.57382		247.57382		248.21636	248.21636		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			8.03836		100.21083		7.94266	100.61623		4.33	0.00	39,082,223.70	390	55,681.00
R2023	On 01/02/2018	Bond Future			8.07907		102.05071		7.97736	102.46417		4.55	0.00	0.00	0	21,312.00
R2023	On 03/05/2018	Bond Future			8.11217		100.01550		8.00421	100.43631		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			9.34236		92.46423		9.23225	93.20807			0.00	0.00	0	54,042.00
R2030	On 01/02/2018	Bond Future			9.40497		90.15705		9.29088	90.91511			0.00	0.00	0	6,567.00
R2030	On 03/05/2018	Bond Future			9.47151		91.83052		9.35339	92.60238			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			9.55324		90.76347		9.44825	91.52094		11.15	0.00	0.00	0	35,391.00
R2032	On 01/02/2018	Bond Future			9.62036		92.42987		9.51177	93.20182		10.69	0.00	0.00	0	7,596.00
R2032	On 01/02/2018	Bond Future	9.20	Call	953.99000		0.95399		1,210.88000	1.21088	953.990	10.55	0.30	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,183.08000		1.18308		1,479.49000	1.47949	1,183.080	10.59	0.34	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,445.87000		1.44587		1,782.91000	1.78291	1,445.870	10.64	0.40	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,590.09000		1.59009		1,947.63000	1.94763	1,590.090	10.67	0.42	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.68729		89.98872		9.57506	90.77471		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			9.74903		94.40247		9.63403	95.30936			0.00	415,842,880.35	4,405	41,191.00
R2035	On 01/02/2018	Bond Future			9.82038		96.13563		9.70151	97.05975			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.88750		93.42018		9.76484	94.36113			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			9.84318		90.76578		9.73823	91.58897		13.29	0.00	27,683,562.90	305	54,462.00
R2037	On 01/02/2018	Bond Future			9.91012		88.17706		9.80177	89.01597		12.75	0.00	26,453,118.00	300	13,484.00
R2037	On 03/05/2018	Bond Future			9.98012		89.81375		9.86838	90.66789		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			7.11863		103.95857		7.01827	104.06581		0.32	0.00	0.00	0	42,520.00
R204	On 01/02/2018	Bond Future			7.02549		101.82931		6.89454	101.93913		0.68	0.00	0.00	0	10,099.00
R204	On 03/05/2018	Bond Future			6.83113		103.71955		6.64645	103.83112		0.50	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			9.90815		94.29627		9.81830	95.04958		14.00	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future			9.97491		91.52210		9.88217	92.28984		13.41	0.00	17,389,199.00	190	4,290.00
R2040	On 03/05/2018	Bond Future			10.04457		93.22084		9.94895	94.00256		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			9.94280		91.27202		9.85294	92.03184		14.70	0.00	0.00	0	21,405.00
R2044	On 01/02/2018	Bond Future			10.00777		88.56747		9.91508	89.34179		14.07	0.00	60,491,582.01	683	11,044.00
R2044	On 03/05/2018	Bond Future			10.07542		90.21139		9.97991	90.99978		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			9.88287		90.77173		9.79804	91.51156		14.56	0.00	0.00	0	49,714.00
R2048	On 01/02/2018	Bond Future			9.94817		92.43826		9.86066	93.19221		13.95	0.00	0.00	0	42,721.00
R2048	On 03/05/2018	Bond Future			10.00941		89.71759		9.91932	90.48519		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			7.40470		101.94295		7.30721	102.13661		1.27	0.00	0.00	0	36,050.00
R207	On 01/02/2018	Bond Future			7.39644		100.17351		7.28507	100.37135		1.56	0.00	0.00	0	8,512.00
R207	On 03/05/2018	Bond Future			7.38763		102.03298		7.25880	102.23420		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			7.64492		98.06165		7.54854	98.34120		2.33	0.00	0.00	0	31,609.00
R208	On 01/02/2018	Bond Future			7.66567		99.86206		7.56051	100.14731		2.68	0.00	0.00	0	16,591.00
R208	On 03/05/2018	Bond Future			7.68049		98.31469		7.56537	98.60496		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			9.70211		71.28686		9.58709	72.04882		13.36	0.00	285,147,440.00	4,000	114,458.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	12.78	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	4.91000		0.00491		18.55000	0.01855	4.910	12.92	0.01	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	98.60000		0.09860		228.16000	0.22816	98.600	13.12	0.11	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,263.31000		1.26331		846.57000	0.84657	1,263.310	13.26	0.65	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	646.74000		0.64674		394.17000	0.39417	646.740	13.36	0.43	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	348.21000		0.34821		197.48000	0.19748	348.210	13.48	0.28	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	180.00000		0.18000		95.71000	0.09571	180.000	13.58	0.17	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	1.86000		0.00186		0.77000	0.00077	1.860	14.11	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.76336		72.59568		9.64488	73.37210		12.69	0.00	0.00	0	13,222.00

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	9.32	Call	867.06000		0.86706	1,121.83000	1.12183	867.060	12.59	0.29	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	9.33	Call	886.45000		0.88645	1,145.06000	1.14506	886.450	12.60	0.29	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.59	Put	2,639.45000		2.63945	2,225.55000	2.22555	2,639.450	12.77	0.58	0.00	0	377.00	
R209	On 01/02/2018	Bond Future	9.85	Put	1,764.45000		1.76445	1,453.21000	1.45321	1,764.450	13.01	0.44	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.88	Put	1,679.81000		1.67981	1,379.76000	1.37976	1,679.810	13.04	0.43	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	1,652.25000		1.65225	1,355.90000	1.35590	1,652.250	13.05	0.42	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	1,372.10000		1.37210	1,114.91000	1.11491	1,372.100	13.15	0.37	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	10.10	Put	1,151.61000		1.15161	927.45000	0.92745	1,151.610	13.24	0.33	0.00	0	3,000.00	
R209	On 03/05/2018	Bond Future			9.82414		70.79404	9.70218	71.58464		13.31	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	10.00	Put	2,270.02000		2.27002	0.00000	0.00000	2,270.020	13.54	0.42	147,006,874.15	5,000	5,000.00	
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			185.35825		185.35825	185.36546	185.36546			0.00	0.00	0	1,480.00	
R210	On 01/02/2018	Bond Future			188.82169		188.82169	188.83124	188.83124			0.00	0.00	0	699.00	
R210	On 03/05/2018	Bond Future			189.96876		189.96876	189.98133	189.98133			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			150.84127		150.84127	151.08941	151.08941			0.00	0.00	0	2,533.00	
R212	On 01/02/2018	Bond Future			151.61602		151.61602	151.87601	151.87601			0.00	0.00	0	1,546.00	
R212	On 03/05/2018	Bond Future			154.48437		154.48437	154.74944	154.74944			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			9.43292		83.06555	9.31784	83.82110		10.91	0.00	0.00	0	54,670.00	
R213	On 01/02/2018	Bond Future			9.49836		84.59062	9.37933	85.36057		10.45	0.00	0.00	0	17,044.00	
R213	On 03/05/2018	Bond Future			9.55957		82.61159	9.43666	83.39551		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			9.83254		70.92659	9.73262	71.61262		14.18	0.00	0.00	0	34,367.00	
R214	On 01/02/2018	Bond Future			9.89605		72.22885	9.79311	72.92788		13.44	0.00	0.00	0	10,685.00	
R214	On 03/05/2018	Bond Future			9.95557		70.27379	9.84970	70.98556		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			24,019.91000		24,019.91000	23,841.97000	23,841.97000			0.00	0.00	0	0.00	
RAIN	On 19/03/2018	Foreign Exchange Future			24,406.70000		24,406.70000	24,226.40000	24,226.40000			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	10.01050		10.01050		9.93010	9.93010		14.97	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.16620		10.16620		10.08510	10.08510		15.40	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.32020		10.32020		10.23720	10.23720		15.11	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.40880		11.40880		11.32040	11.32040		15.66	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.63010		3.63010		3.61920	3.61920		13.21	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58780		3.58780		3.57800	3.57800		13.59	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.54740		3.54740		3.53760	3.53760		14.44	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.56280		3.56280		3.55110	3.55110		15.63	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.37460		1.37460		1.36190	1.36190			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35710		1.35710		1.34470	1.34470			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34310		1.34310		1.32920	1.32920			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>2,412,599,668.39</b>	<b>121,492</b>	<b>6 479 490.00</b>
<b>Grand Total:</b>												<b>2,412,599,668.39</b>	<b>121,492</b>	<b>6 479 490.00</b>