



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: 18/10/2017

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 18/10/2017	Any day expiry	13.55330	13.55330	14.00100	14.00100			16.02	0.00	0.00	0	0.00
\$ / R	On 20/10/2017	Any day expiry	13.56160	13.56160	13.44710	13.44710			15.12	0.00	0.00	0	10,000.00
\$ / R	On 20/10/2017	Any day expiry	13.74	Put	196.59830	0.19660	306.06020	0.30606	196.598	18.97	0.82	0	10,000.00
\$ / R	On 23/10/2017	Any day expiry	13.56590	13.56590	13.45350	13.45350			13.28	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	8.68850	0.00869	5.92840	0.00593	8.689	18.04	0.07	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.57470	13.57470	13.46210	13.46210			14.01	0.00	128,915,450.00	9,550	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	5.37230	0.00537	9.62880	0.00963	5.372	17.60	0.04	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	239.33100	0.23933	165.49520	0.16550	239.331	14.92	0.72	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	87.53610	0.08754	146.02500	0.14602	87.536	14.30	0.40	0	60.00
\$ / R	On 27/10/2017	Any day expiry	13.55	Call	131.80670	0.13181	0.00000	0.00000	131.807	14.01	0.54	1,800	1,800.00
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	89.36020	0.08936	58.81670	0.05882	89.360	14.47	0.41	0	30,000.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	11.41370	0.01141	6.93330	0.00693	11.414	16.52	0.07	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.33310	0.00033	0.39610	0.00040	0.333	51.59	0.00	0	60.00
\$ / R	On 03/11/2017	Any day expiry	13.59000	13.59000	13.47730	13.47730			14.25	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	69.54640	0.06955	106.23670	0.10624	69.546	14.40	0.27	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry	13.59660	13.59660	13.48380	13.48380			14.06	0.00	0.00	0	200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/11/2017	Any day expiry		13.60320	13.60320		13.49030	13.49030		14.31	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.61200	13.61200		13.49900	13.49900		14.23	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.61860	13.61860		13.50550	13.50550		14.40	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.62080	13.62080		13.50770	13.50770		14.63	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.64470	13.64470		13.53150	13.53150		15.76	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	215.88470	0.21588	257.87780	0.25788	215.885	15.56	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.93370	0.00193	1.38460	0.00138	1.934	29.58	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.64910	13.64910		13.53580	13.53580		15.98	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	32.20600	0.03221	36.53930	0.03654	32.206	15.37	0.09	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry		13.65770	13.65770		13.54440	13.54440		16.12	0.00	0.00	0	24.00
\$ / R	On 15/12/2017	Any day expiry		13.68150	13.68150		13.56810	13.56810		16.87	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.68800	13.68800		13.57460	13.57460		16.85	0.00	884,764,944.00	64,638	901,726.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	7.08060	0.00708	4.86020	0.00486	7.081	18.25	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	10.11360	0.01011	6.92590	0.00693	10.114	17.03	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	12.81980	0.01282	8.80920	0.00881	12.820	16.25	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	13.61930	0.01362	9.37330	0.00937	13.619	16.06	0.04	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	13.82790	0.01383	9.75460	0.00975	13.828	16.01	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	20.31200	0.02031	20.15980	0.02016	20.312	15.38	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	28.04920	0.02805	28.45320	0.02845	28.049	15.47	0.07	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	33.70960	0.03371	34.59030	0.03459	33.710	15.53	0.08	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	43.83410	0.04383	45.66500	0.04566	43.834	15.62	0.10	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	57.66820	0.05767	60.93090	0.06093	57.668	15.72	0.13	69,304,406.40	40,000	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	59.21520	0.05922	62.64410	0.06264	59.215	15.73	0.13	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	106.37360	0.10637	115.76280	0.11576	106.374	15.96	0.21	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	132.83980	0.13284	145.23300	0.14523	132.840	16.09	0.24	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	138.62470	0.13862	151.67350	0.15167	138.625	16.11	0.25	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	147.61790	0.14762	161.68230	0.16168	147.618	16.15	0.26	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	156.99320	0.15699	172.11230	0.17211	156.993	16.19	0.27	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	651.45700	0.65146	553.90130	0.55390	651.457	16.22	0.72	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	166.75460	0.16675	182.96680	0.18297	166.755	16.23	0.28	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	170.09360	0.17009	186.67970	0.18668	170.094	16.24	0.29	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	618.37540	0.61838	522.70600	0.52271	618.375	16.28	0.70	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	217.50480	0.21750	239.29460	0.23929	217.505	16.41	0.34	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	237.73520	0.23774	261.68490	0.26168	237.735	16.47	0.36	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	469.53410	0.46953	384.63470	0.38463	469.534	16.60	0.59	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	417.76640	0.41777	339.20760	0.33921	417.766	16.73	0.55	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	345.51380	0.34551	278.23880	0.27824	345.514	17.00	0.48	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	282.95360	0.28295	224.68290	0.22468	282.954	17.42	0.42	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	260.33190	0.26033	205.61950	0.20562	260.332	17.59	0.39	0.00	0	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	572.33190	0.57233	631.01950	0.63102	572.332	17.59	0.61	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	160.55410	0.16055	123.17500	0.12318	160.554	18.56	0.26	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	141.90800	0.14191	108.20060	0.10820	141.908	18.79	0.24	11,304,630.30	3,500	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	953.90800	0.95391	1,033.60060	1.03360	953.908	18.79	0.76	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	120.83900	0.12084	91.47170	0.09147	120.839	19.09	0.21	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	76.60880	0.07661	56.10780	0.05611	76.609	19.94	0.14	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	66.27380	0.06627	47.88420	0.04788	66.274	20.14	0.12	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	65.35330	0.06535	47.19830	0.04720	65.353	20.15	0.12	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	38.15690	0.03816	27.22590	0.02723	38.157	20.63	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	33.06360	0.03306	23.55510	0.02356	33.064	20.76	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	18.56840	0.01857	13.23630	0.01324	18.568	21.26	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	6.47800	0.00648	4.24880	0.00425	6.478	24.40	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	6.13720	0.00614	3.90510	0.00391	6.137	24.81	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.26930	0.00327	1.36650	0.00137	3.269	26.92	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.69670	13.69670	13.58320	13.58320		17.04	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	293.88520	0.29389	325.82160	0.32582	293.885	16.79	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.46960	0.00347	1.60440	0.00160	3.470	26.02	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.70770	13.70770	13.59390	13.59390		17.00	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.72080	13.72080	13.60680	13.60680		17.02	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.73610	13.73610	13.62180	13.62180		17.22	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	208.75390	0.20875	239.15680	0.23916	208.754	16.55	0.29	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	162.80850	0.16281	137.77330	0.13777	162.809	19.30	0.23	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	144.43770	0.14444	122.04570	0.12205	144.438	19.55	0.21	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.78380	13.78380	13.66860	13.66860		17.33	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	260.27070	0.26027	296.64920	0.29665	260.271	16.63	0.31	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	267.90860	0.26791	304.99210	0.30499	267.909	16.66	0.32	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	279.62320	0.27962	317.76590	0.31777	279.623	16.69	0.33	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	320.88300	0.32088	362.58870	0.36259	320.883	16.82	0.36	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.78590	13.78590	13.67070	13.67070		17.33	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	85.81070	0.08581	99.72240	0.09972	85.811	16.21	0.14	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	190.79380	0.19079	218.83030	0.21883	190.794	16.42	0.25	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	225.56940	0.22557	258.48940	0.25849	225.569	16.51	0.28	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	152.42530	0.15243	131.89550	0.13190	152.425	20.05	0.19	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	117.48890	0.11749	101.40170	0.10140	117.489	20.53	0.15	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	93.21310	0.09321	80.32790	0.08033	93.213	20.97	0.13	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	86.35880	0.08636	74.39650	0.07440	86.359	21.11	0.12	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.81160	13.81160	13.69600	13.69600		17.26	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.81590	13.81590	13.70020	13.70020		17.26	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.88440	13.88440	13.76760	13.76760		17.25	0.00	50,150,452.80	3,612	105,438.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	51.33330	0.05133	57.16040	0.05716	51.333	16.31	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	92.81790	0.09282	103.18610	0.10319	92.818	15.95	0.13	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	106.67730	0.10668	121.69560	0.12170	106.677	15.86	0.14	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	119.60090	0.11960	136.00810	0.13601	119.601	15.90	0.15	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	207.14270	0.20714	231.91890	0.23192	207.143	16.13	0.23	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	224.60190	0.22460	250.88730	0.25089	224.602	16.17	0.25	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	297.41520	0.29742	333.22700	0.33323	297.415	16.32	0.30	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	309.02380	0.30902	345.73240	0.34573	309.024	16.36	0.31	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	362.40860	0.36241	403.02410	0.40302	362.409	16.54	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	371.06340	0.37106	412.28210	0.41228	371.063	16.56	0.35	0.00	0	2,500.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	416.08500	0.41608	460.32360	0.46032	416.085	16.70	0.38	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	800.48500	0.80049	727.92360	0.72792	800.485	16.70	0.62	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	463.99320	0.46399	511.24260	0.51124	463.993	16.84	0.40	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	670.91380	0.67091	606.24720	0.60625	670.914	17.06	0.55	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	630.31210	0.63031	688.56350	0.68856	630.312	17.27	0.48	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	568.71640	0.56872	512.86000	0.51286	568.716	17.42	0.49	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	798.31580	0.79832	864.42930	0.86443	798.316	17.72	0.55	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	417.47590	0.41748	373.92710	0.37393	417.476	18.17	0.39	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	316.02470	0.31602	282.17180	0.28217	316.025	18.88	0.31	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	307.67590	0.30768	274.61420	0.27461	307.676	18.96	0.30	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	305.62690	0.30563	272.75800	0.27276	305.627	18.97	0.30	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	297.57730	0.29758	265.47530	0.26548	297.577	19.05	0.29	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	287.83480	0.28783	256.66930	0.25667	287.835	19.14	0.29	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	267.60970	0.26761	238.41260	0.23841	267.610	19.33	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	242.51610	0.24252	214.67110	0.21467	242.516	19.60	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	211.41140	0.21141	186.35710	0.18636	211.411	19.90	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	205.63570	0.20564	181.18400	0.18118	205.636	19.95	0.21	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	173.12410	0.17312	152.14090	0.15214	173.124	20.30	0.18	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	146.06010	0.14606	128.06590	0.12807	146.060	20.65	0.16	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	131.17730	0.13118	114.86780	0.11487	131.177	20.88	0.14	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.96340	13.96340	13.84530	13.84530		17.19	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,407.86460	1.40786	1,489.52160	1.48952	1,407.865	18.85	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	230.43750	0.23044	205.09330	0.20509	230.438	20.04	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.99680	13.99680	13.87810	13.87810		17.24	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.00510	14.00510	13.88630	13.88630		17.22	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.07620	14.07620	13.95600	13.95600		17.24	0.00	520,819.40	37	108,586.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.24520	0.01325	13.37190	0.01337	13.245	15.15	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	28.16910	0.02817	33.15030	0.03315	28.169	14.63	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	74.20440	0.07420	84.47140	0.08447	74.204	15.14	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	139.45790	0.13946	155.60270	0.15560	139.458	15.54	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	221.58370	0.22158	243.04220	0.24304	221.584	15.87	0.20	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	281.87000	0.28187	307.59530	0.30760	281.870	16.01	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	294.45140	0.29445	321.02080	0.32102	294.451	16.04	0.25	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	310.67580	0.31068	338.31910	0.33832	310.676	16.07	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	351.91120	0.35191	382.18750	0.38219	351.911	16.15	0.28	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	370.05160	0.37005	401.44900	0.40145	370.052	16.19	0.29	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	400.26060	0.40026	434.93570	0.43494	400.261	16.24	0.31	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	468.20170	0.46820	508.29710	0.50830	468.202	16.43	0.34	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	477.30340	0.47730	517.90040	0.51790	477.303	16.46	0.35	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	553.51030	0.55351	598.14990	0.59815	553.510	16.67	0.38	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	583.62530	0.58363	629.77390	0.62977	583.625	16.76	0.39	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	570.27310	0.57027	520.84000	0.52084	570.273	18.16	0.41	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	542.11420	0.54211	494.95880	0.49496	542.114	18.31	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	466.99520	0.46700	425.58500	0.42559	466.995	18.76	0.35	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	460.15290		0.46015		419.28110	0.41928	460.153	18.81	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	399.59940		0.39960		362.58470	0.36258	399.599	19.25	0.31	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	379.97140		0.37997		344.19100	0.34419	379.971	19.38	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	277.29700		0.27730		249.49900	0.24950	277.297	20.15	0.22	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	249.13070		0.24913		223.65690	0.22366	249.131	20.42	0.20	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	236.29040		0.23629		211.89960	0.21190	236.290	20.56	0.20	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	232.92040		0.23292		208.81700	0.20882	232.920	20.59	0.19	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.10540		14.10540		13.98470	13.98470		17.26	0.00	7,075,555.00	505	100.00
\$ / R	On 20/07/2018	Any day expiry			14.14300		14.14300		14.02160	14.02160		17.33	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			14.19270		14.19270		14.07040	14.07040		17.34	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.26510		14.26510		14.14160	14.14160		17.36	0.00	0.00	0	2,450.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.33060		0.01733		16.85910	0.01686	17.331	14.09	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	222.93180		0.22293		247.73080	0.24773	222.932	15.43	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	235.28830		0.23529		260.86840	0.26087	235.288	15.52	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	303.02760		0.30303		326.22810	0.32623	303.028	15.97	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,222.98200		1.22298		1,141.92420	1.14192	1,222.982	16.57	0.64	0.00	0	732.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	470.44650		0.47045		431.07320	0.43107	470.447	19.51	0.30	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	457.44860		0.45745		418.94360	0.41894	457.449	19.59	0.30	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	439.60610		0.43961		402.29520	0.40230	439.606	19.71	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.38490		14.38490		14.26050	14.26050		17.56	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.45180		14.45180		14.32730	14.32730		17.67	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.58330		14.58330		14.45860	14.45860		17.90	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.65450		14.65450		14.52970	14.52970		17.95	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.84430		14.84430		14.71920	14.71920		18.16	0.00	7,422,150.00	500	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.72080		15.72080		15.58710	15.58710		19.33	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.83790		15.83790		15.70260	15.70260		19.49	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.96010		15.96010		15.82320	15.82320		19.60	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.68800		13.68800		13.57460	13.57460		16.85	0.00	465,392.00	34	704.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.88440		13.88440		13.76760	13.76760		17.25	0.00	69,422.00	5	17.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.07620		14.07620		13.95600	13.95600		17.24	0.00	1,126,096.00	80	32.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.26510		14.26510		14.14160	14.14160		17.36	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.84430		14.84430		14.71920	14.71920		18.16	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			17.89280		17.89280		17.75490	17.75490		14.90	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.05420		18.05420		17.91530	17.91530		17.00	0.00	20,672,059.00	1,145	199,873.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	438.57410		0.43857		382.21200	0.38221	438.574	17.19	0.47	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	88.50450		0.08850		75.13600	0.07514	88.505	19.27	0.13	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.36850		18.36850		18.22450	18.22450		17.43	0.00	0.00	0	1,526.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	276.20800		0.27621		306.78660	0.30679	276.208	17.06	0.22	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	312.50590		0.31251		280.07040	0.28007	312.506	19.11	0.25	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.67520		18.67520		18.52720	18.52720		17.71	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.97950		18.97950		18.82720	18.82720		18.00	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.67180		19.67180		19.51600	19.51600		17.60	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		0.12146	0.12146		0.12114	0.12114		21.36	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12386	0.12386		0.12352	0.12352		23.09	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12624	0.12624		0.12588	0.12588		22.51	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13972	0.13972		0.13929	0.13929		21.52	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry		15.98930	15.98930		15.82710	15.82710		13.39	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry		16.05240	16.05240		15.89120	15.89120		13.87	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry		16.09840	16.09840		15.93510	15.93510		14.63	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.16650	16.16650		16.00250	16.00250		15.26	0.00	9,392,736.50	581	102,313.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	8.86730	0.00887	7.61320	0.00761	8.867	17.50	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	315.78620	0.31579	248.99850	0.24900	315.786	15.75	0.43	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.19920	16.19920		16.03500	16.03500		15.58	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.32650	16.32650		16.16040	16.16040		16.10	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	314.60800	0.31461	377.36470	0.37736	314.608	15.64	0.33	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.49040	16.49040		16.32140	16.32140		16.24	0.00	0.00	0	14,467.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	143.32380	0.14332	176.47540	0.17648	143.324	15.09	0.16	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	153.52780	0.15353	188.16510	0.18817	153.528	15.11	0.17	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	684.69630	0.68470	607.05510	0.60706	684.696	16.24	0.52	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.81430	16.81430		16.63900	16.63900		16.28	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	40.04590	0.04005	49.09220	0.04909	40.046	15.09	0.05	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	241.38670	0.24139	283.28440	0.28328	241.387	15.14	0.20	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	180.39280	0.18039	165.28080	0.16528	180.393	20.71	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.14200	17.14200		16.96090	16.96090		16.37	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.20710	18.20710		18.01610	18.01610		17.14	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		95.43510	95.43510		95.37079	95.37079			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		92.47297	92.47297		92.40617	92.40617			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		91.24720	91.24720		91.17817	91.17817			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		93.41752	93.41752		93.34783	93.34783			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		97.20601	97.20601		97.13618	97.13618			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.80709	95.80709		95.73401	95.73401			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.88417	97.88417		97.80960	97.80960			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		101.61185	101.61185		101.53756	101.53756			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		99.68940	99.68940		99.68523	99.68523			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.81678	99.81678		99.80467	99.80467			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		99.94617	99.94617		99.92455	99.92455			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		98.97177	98.97177		98.96767	98.96767			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.51135	98.51135		98.49940	98.49940			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.41371	98.41371		98.39197	98.39197			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	98.78000	98.78000		98.75000	98.75000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019		Interest Rate Swap	99.16462	99.16462		99.12502	99.12502			0.00	0.00	0	0.00
2Y STND	On 21/06/2019		Interest Rate Swap	99.53918	99.53918		99.48915	99.48915			0.00	0.00	0	0.00
2Y STND	On 20/09/2019		Interest Rate Swap	99.94040	99.94040		99.88480	99.88480			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	96.14881	96.14881		96.06817	96.06817			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	95.37829	95.37829		95.30622	95.30622			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	94.57888	94.57888		94.51723	94.51723			0.00	0.00	0	0.00
5Y STND	On 21/09/2021		Interest Rate Swap	94.75466	94.75466		94.70195	94.70195			0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.95604	96.95604		96.90609	96.90609			0.00	0.00	0	51.00
5Y STND	On 15/03/2022		Interest Rate Swap	97.10996	97.10996		97.05800	97.05800			0.00	0.00	0	0.00
5Y STND	On 21/06/2022		Interest Rate Swap	98.31357	98.31357		98.25840	98.25840			0.00	0.00	0	0.00
5Y STND	On 20/09/2022		Interest Rate Swap	100.53294	100.53294		100.47616	100.47616			0.00	0.00	0	0.00
AL37	On 02/11/2017		Index Future	555.71100	555.71100		555.83500	555.83500			0.00	0.00	0	0.00
AL37	On 01/02/2018		Index Future	565.91500	565.91500		566.04000	566.04000			0.00	0.00	0	0.00
AL37	On 03/05/2018		Index Future	576.41700	576.41700		576.54900	576.54900			0.00	0.00	0	0.00
AL7T	On 02/11/2017		Index Future	636.87800	636.87800		637.41400	637.41400			0.00	0.00	0	0.00
AL7T	On 01/02/2018		Index Future	648.57300	648.57300		649.11700	649.11700			0.00	0.00	0	0.00
AL7T	On 03/05/2018		Index Future	660.60900	660.60900		661.16800	661.16800			0.00	0.00	0	0.00
ALBI	On 02/11/2017		Index Future	571.93500	571.93500		571.93100	571.93100			0.00	526,180,200.00	92	575.00
ALBI	On 01/02/2018		Index Future	582.43700	582.43700		582.43100	582.43100			0.00	0.00	0	294.00
ALBI	On 03/05/2018		Index Future	593.24600	593.24600		593.24500	593.24500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017		Foreign Exchange Future	10.71890	10.71890		10.61920	10.61920		15.26	0.00	5,359,450.00	500	10,246.00
AU\$ / R	On 27/12/2017		Any day expiry	10.73350	10.73350		10.63350	10.63350		15.51	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018		Foreign Exchange Future	10.86480	10.86480		10.76210	10.76210		15.72	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018		Foreign Exchange Future	11.00810	11.00810		10.90290	10.90290		15.33	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018		Foreign Exchange Future	11.15020	11.15020		11.04090	11.04090		15.08	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	11.57880	11.57880		11.46620	11.46620		14.86	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017		Foreign Exchange Future	10.96940	10.96940		10.80700	10.80700		14.49	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018		Foreign Exchange Future	11.13250	11.13250		10.96610	10.96610		14.99	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018		Foreign Exchange Future	11.29010	11.29010		11.11920	11.11920		15.82	0.00	0.00	0	0.00
CHF / R	On 18/12/2017		Foreign Exchange Future	13.99330	13.99330		13.90520	13.90520		15.12	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018		Foreign Exchange Future	14.28960	14.28960		14.19760	14.19760		15.95	0.00	0.00	0	0.00
CHF / R	On 18/06/2018		Foreign Exchange Future	14.58620	14.58620		14.48960	14.48960		16.15	0.00	0.00	0	0.00
CHF / R	On 14/06/2019		Foreign Exchange Future	16.10850	16.10850		16.00490	16.00490		16.84	0.00	0.00	0	0.00
CNH / R	On 18/12/2017		Foreign Exchange Future	2.05910	2.05910		2.04370	2.04370		16.60	0.00	0.00	0	0.00
CNH / R	On 19/03/2018		Foreign Exchange Future	2.07660	2.07660		2.06060	2.06060		16.97	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			2.09360		2.09360		2.07730	2.07730		16.91	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.16250		2.16250		2.14480	2.14480		17.19	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.18460		2.18460		2.16150	2.16150		16.99	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.22870		2.22870		2.20500	2.20500		17.02	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.27390		2.27390		2.24930	2.24930		16.74	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.58160		2.58160		2.55340	2.55340		18.12	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			10.90795		75.63553		10.91656	75.58383			0.00	0.00	0	7,515.00
ES33	On 01/02/2018	Bond Future			11.01859		77.02435		11.02754	76.97152			0.00	0.00	0	1,951.00
ES33	On 03/05/2018	Bond Future			11.12752		74.66237		11.13671	74.60901			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			11.13221		78.32102		11.14063	78.26411			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future			11.23842		79.75917		11.24716	79.70108			0.00	0.00	0	7,887.00
ES42	On 03/05/2018	Bond Future			11.34815		76.97809		11.35714	76.91937			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			570.54600		570.54600		570.55900	570.55900			0.00	0.00	0	677.00
GOVI	On 01/02/2018	GOVI			581.02200		581.02200		581.03500	581.03500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI			591.80500		591.80500		591.82200	591.82200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.75580		1.75580		1.74130	1.74130		16.58	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.78480		1.78480		1.76990	1.76990		17.35	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.81220		1.81220		1.79690	1.79690		17.07	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			2.00190		2.00190		1.98640	1.98640		18.43	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			130.46995		130.46995		130.48617	130.48617			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		131.56618	131.56618		131.58304	131.58304			0.00	0.00	0	21.00
I2025	On 03/05/2018	Bond Future		134.05535	134.05535		134.07245	134.07245			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		99.88276	99.88276		99.89388	99.89388			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		101.74886	101.74886		101.76042	101.76042			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		102.65584	102.65584		102.66742	102.66742			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		104.81146	104.81146		104.82310	104.82310			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future		106.76960	106.76960		106.78165	106.78165			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future		107.70095	107.70095		107.71313	107.71313			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		128.53342	128.53342		128.65108	128.65108			0.00	0.00	0	13,390.00
I2038	On 01/02/2018	Bond Future		129.42563	129.42563		129.54581	129.54581			0.00	0.00	0	5,252.00
I2038	On 03/05/2018	Bond Future		131.87452	131.87452		131.99671	131.99671			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		123.87380	123.87380		123.88701	123.88701			0.00	0.00	0	20,942.00
I2046	On 01/02/2018	Bond Future		126.18804	126.18804		126.20185	126.20185			0.00	0.00	0	2,943.00
I2046	On 03/05/2018	Bond Future		126.97583	126.97583		126.98972	126.98972			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		131.63031	131.63031		131.64430	131.64430			0.00	0.00	0	22,149.00
I2050	On 01/02/2018	Bond Future		132.41027	132.41027		132.42526	132.42526			0.00	0.00	0	3,661.00
I2050	On 03/05/2018	Bond Future		134.91558	134.91558		134.93038	134.93038			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		250.51600	250.51600		250.47900	250.47900			0.00	0.00	0	1,172.00
IGOV	On 01/02/2018	Index Future		255.19600	255.19600		255.15800	255.15800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.02500	260.02500		259.98600	259.98600			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			0.13110		0.13110		0.12970	0.12970			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13070		0.13070		0.12890	0.12890			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13040		0.13040		0.12890	0.12890			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			1.72480		1.72480		1.71280	1.71280		14.75	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.75400		1.75400		1.74170	1.74170		15.50	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.78320		1.78320		1.77020	1.77020		15.54	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90560		1.90560		1.89130	1.89130		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.76210		9.76210		9.70320	9.70320		15.93	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.88930		9.88930		9.82790	9.82790		16.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.01460		10.01460		9.95120	9.95120		15.89	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.98740		10.98740		10.90900	10.90900		16.07	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32240		1.32240		1.31700	1.31700			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33510		1.33510		1.33080	1.33080			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34660		1.34660		1.34590	1.34590			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.45040		1.45040		1.44480	1.44480			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31900		1.31900		1.31980	1.31980			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32300		1.32300		1.32370	1.32370			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32670		1.32670		1.32750	1.32750			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18110		1.18110		1.17890	1.17890			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18770		1.18770		1.18550	1.18550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19450		1.19450		1.19220	1.19220			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.75435		114.77979		8.74107	114.86794		7.66	0.00	593,985,413.25	5,175	119,694.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,339.74000		1.33974		1,293.92000	1.29392	1,339.740	7.60	0.72	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	182.48000		0.18248		179.09000	0.17909	182.480	7.80	0.18	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.81018		111.58758		8.79636	111.67712		7.45	0.00	0.00	0	25,431.00
R186	On 01/02/2018	Bond Future	7.75	Call	94.55000		0.09455		99.65000	0.09965	94.550	7.07	0.05	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	946.58000		0.94658		975.38000	0.97538	946.580	7.36	0.33	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,992.35000		1.99235		1,944.32000	1.94432	1,992.350	7.45	0.53	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,268.01000		1.26801		1,230.44000	1.23044	1,268.010	7.60	0.39	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	763.48000		0.76348		739.36000	0.73936	763.480	7.74	0.26	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.86714		113.65832		8.85261	113.75014		7.38	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			301.26902		301.26902		301.14979	301.14979			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			299.90792		299.90792		299.78723	299.78723			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			305.58210		305.58210		305.45885	305.45885			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			242.13721		242.13721		242.16454	242.16454		4.24	0.00	1,694,960.47	7	25,345.00
R202	On 01/02/2018	Bond Future			242.94839		242.94839		242.97692	242.97692		4.47	0.00	0.00	0	4,194.00
R202	On 03/05/2018	Bond Future			247.54474		247.54474		247.57382	247.57382		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			8.04204		100.19528		8.03836	100.21083		4.33	0.00	45,689,047.68	456	55,259.00
R2023	On 01/02/2018	Bond Future			8.08292		102.03510		8.07907	102.05071		4.56	0.00	0.00	0	21,312.00
R2023	On 03/05/2018	Bond Future			8.11641		99.99901		8.11217	100.01550		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			9.35037		92.41044		9.34236	92.46423			0.00	0.00	0	54,042.00
R2030	On 01/02/2018	Bond Future			9.41323		90.10250		9.40497	90.15705			0.00	180,205.00	2	6,569.00
R2030	On 03/05/2018	Bond Future			9.48015		91.77441		9.47151	91.83052			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			9.55607		90.74318		9.55324	90.76347		11.23	0.00	0.00	0	35,391.00
R2032	On 01/02/2018	Bond Future			9.62326		92.40939		9.62036	92.42987		10.74	0.00	0.00	0	7,596.00
R2032	On 01/02/2018	Bond Future	9.20	Call	947.68000		0.94768		953.99000	0.95399	947.680	10.59	0.29	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,176.07000		1.17607		1,183.08000	1.18308	1,176.070	10.64	0.34	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,437.76000		1.43776		1,445.87000	1.44587	1,437.760	10.69	0.39	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,581.43000		1.58143		1,590.09000	1.59009	1,581.430	10.72	0.42	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.69037		89.96728		9.68729	89.98872		11.23	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			9.74168		94.46003		9.74903	94.40247			0.00	0.00	0	41,191.00
R2035	On 01/02/2018	Bond Future			9.81275		96.19453		9.82038	96.13563			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.87970		93.47958		9.88750	93.42018			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			9.83597		90.82196		9.84318	90.76578		13.34	0.00	0.00	0	54,462.00
R2037	On 01/02/2018	Bond Future			9.90265		88.23450		9.91012	88.17706		12.80	0.00	20,735,107.50	235	13,719.00
R2037	On 03/05/2018	Bond Future			9.97249		89.87167		9.98012	89.81375		12.78	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			7.12064		103.95642		7.11863	103.95857		0.32	0.00	0.00	0	42,520.00
R204	On 01/02/2018	Bond Future			7.02780		101.82738		7.02549	101.82931		0.69	0.00	0.00	0	10,099.00
R204	On 03/05/2018	Bond Future			6.83537		103.71699		6.83113	103.71955		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	9.90597	94.31443		9.90815	94.29627			14.03	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future	9.97263	91.54085		9.97491	91.52210			13.44	0.00	10,069,493.50	110	4,400.00
R2040	On 03/05/2018	Bond Future	10.04229	93.23935		10.04457	93.22084			13.42	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	9.93063	91.37428		9.94280	91.27202			14.72	0.00	0.00	0	21,405.00
R2044	On 01/02/2018	Bond Future	9.99520	88.67181		10.00777	88.56747			14.08	0.00	0.00	0	11,044.00
R2044	On 03/05/2018	Bond Future	10.06252	90.31718		10.07542	90.21139			14.07	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	9.87069	90.87729		9.88287	90.77173			14.55	0.00	0.00	0	49,714.00
R2048	On 01/02/2018	Bond Future	9.93558	92.54603		9.94817	92.43826			13.92	0.00	0.00	0	42,721.00
R2048	On 03/05/2018	Bond Future	9.99651	89.82678		10.00941	89.71759			14.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future	7.41501	101.92250		7.40470	101.94295			1.28	0.00	0.00	0	36,050.00
R207	On 01/02/2018	Bond Future	7.40804	100.15293		7.39644	100.17351			1.57	0.00	0.00	0	8,512.00
R207	On 03/05/2018	Bond Future	7.40145	102.01143		7.38763	102.03298			1.40	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	7.65428	98.03455		7.64492	98.06165			2.34	0.00	0.00	0	31,609.00
R208	On 01/02/2018	Bond Future	7.67577	99.83471		7.66567	99.86206			2.70	0.00	0.00	0	16,591.00
R208	On 03/05/2018	Bond Future	7.69179	98.28626		7.68049	98.31469			2.53	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	9.69508	71.33308		9.70211	71.28686			13.45	0.00	37,235,867.76	522	114,980.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.87	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	4.29000	0.00429	4.91000	0.00491	4.290	13.02	0.01	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	94.58000	0.09458	98.60000	0.09860	94.580	13.21	0.10	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,215.17000	1.21517	1,263.31000	1.26331	1,215.170	13.36	0.65	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	607.29000	0.60729	646.74000	0.64674	607.290	13.45	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	319.12000	0.31912	348.21000	0.34821	319.120	13.57	0.26	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	160.50000	0.16050	180.00000	0.18000	160.500	13.68	0.15	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	1.33000		0.00133		1.86000	0.00186	1.330	14.21	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.75610		72.64290		9.76336	72.59568		12.78	0.00	0.00	0	13,222.00
R209	On 01/02/2018	Bond Future	9.32	Call	864.78000		0.86478		867.06000	0.86706	864.780	12.53	0.29	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	884.27000		0.88427		886.45000	0.88645	884.270	12.54	0.30	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,589.45000		2.58945		2,639.45000	2.63945	2,589.450	12.68	0.57	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,711.98000		1.71198		1,764.45000	1.76445	1,711.980	12.87	0.44	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,628.08000		1.62808		1,679.81000	1.67981	1,628.080	12.90	0.42	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,600.67000		1.60067		1,652.25000	1.65225	1,600.670	12.90	0.42	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,323.50000		1.32350		1,372.10000	1.37210	1,323.500	13.00	0.37	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,106.00000		1.10600		1,151.61000	1.15161	1,106.000	13.09	0.32	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.81672		70.84176		9.82414	70.79404		13.41	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,261.48000		2.26148		2,270.02000	2.27002	2,261.480	13.63	0.41	0.00	0	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			185.33712		185.33712		185.35825	185.35825			0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future			188.79957		188.79957		188.82169	188.82169			0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future			189.94653		189.94653		189.96876	189.96876			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			151.06332		151.06332		150.84127	150.84127			0.00	0.00	0	2,533.00
R212	On 01/02/2018	Bond Future			151.84181		151.84181		151.61602	151.61602			0.00	0.00	0	1,546.00
R212	On 03/05/2018	Bond Future			154.71463		154.71463		154.48437	154.48437			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			9.43580		83.04677		9.43292	83.06555		11.01	0.00	51,239,857.09	617	54,691.00
R213	On 01/02/2018	Bond Future			9.50131		84.57167		9.49836	84.59062		10.53	0.00	0.00	0	17,044.00
R213	On 03/05/2018	Bond Future			9.56270		82.59176		9.55957	82.61159		11.01	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			9.82543		70.97504		9.83254	70.92659		14.25	0.00	0.00	0	34,367.00
R214	On 01/02/2018	Bond Future			9.88871		72.27831		9.89605	72.22885		13.50	0.00	0.00	0	10,685.00
R214	On 03/05/2018	Bond Future			9.94808		70.32376		9.95557	70.27379		14.20	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

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
RAIN	On 18/12/2017	Foreign Exchange Future	24,221.68000		24,221.68000	24,019.91000	24,019.91000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,615.66000		24,615.66000	24,406.70000	24,406.70000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.08830		10.08830	10.01050	10.01050			15.25	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.24630		10.24630	10.16620	10.16620			15.65	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.40290		10.40290	10.32020	10.32020			15.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.50840		11.50840	11.40880	11.40880			16.11	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.65930		3.65930	3.63010	3.63010			13.41	0.00	90,659,157.50	24,775	24,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61720		3.61720	3.58780	3.58780			13.81	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.57610		3.57610	3.54740	3.54740			14.57	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.59990		3.59990	3.56280	3.56280			15.75	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38540		1.38540	1.37460	1.37460				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36940		1.36940	1.35710	1.35710				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.35440		1.35440	1.34310	1.34310				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 :												2,587,319,768.95	158,478	6,486,348.00
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Grand Total:												2,587,319,768.95	158,478	6,486,348.00
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