



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: 24/10/2017

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 27/10/2017	Any day expiry		13.77790	13.77790		13.72960	13.72960		15.18	0.00	0.00	0	38,513.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	0.00800	0.00001	0.11360	0.00011	0.008	19.52	0.00	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	390.43610	0.39044	348.12220	0.34812	390.436	16.91	0.97	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	7.73760	0.00774	19.78270	0.01978	7.738	16.30	0.08	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	13.55	Call	240.26070	0.24026	207.81840	0.20782	240.261	16.02	0.88	0.00	0	40,000.00
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	157.01070	0.15701	133.83600	0.13384	157.011	15.46	0.75	0.00	0	30,000.00
\$ / R	On 27/10/2017	Any day expiry	13.70	Call	120.70010	0.12070	102.55510	0.10256	120.700	15.18	0.66	0.00	0	80,000.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	7.38890	0.00739	8.58240	0.00858	7.389	17.64	0.08	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.00020	0.00000	0.00300	0.00000	0.000	55.02	0.00	0.00	0	60.00
\$ / R	On 31/10/2017	Any day expiry			13.78700	13.78700	13.73880	13.73880		15.13	0.00	0.00	0	500.00
\$ / R	On 03/11/2017	Any day expiry			13.79380	13.79380	13.74560	13.74560		15.44	0.00	0.00	0	0.00
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	20.29530	0.02030	29.94030	0.02994	20.295	16.36	0.11	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	53.74560	0.05375	71.42830	0.07143	53.746	15.95	0.25	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry			13.80060	13.80060	13.75230	13.75230		14.94	0.00	275,300,000.00	20,000	40,200.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	210.54080	0.21054	187.10860	0.18711	210.541	14.98	0.61	0.00	0	40,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Put	109.94080	0.10994	134.80860	0.13481	109.941	14.98	0.39	0.00	0	40,000.00

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 09/11/2017	Any day expiry		13.80740	13.80740		13.75910	13.75910		15.23	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.81640	13.81640		13.76800	13.76800		15.08	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.82320	13.82320		13.77470	13.77470		15.28	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.82550	13.82550		13.77700	13.77700		15.34	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry		13.85030	13.85030		13.80160	13.80160		16.39	0.00	4,311,528.00	312	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	126.94420	0.12694	147.16360	0.14716	126.944	15.76	0.29	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.70730	0.00171	1.78880	0.00179	1.707	29.96	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.85480	13.85480		13.80610	13.80610		16.87	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	16.04200	0.01604	20.57010	0.02057	16.042	16.31	0.05	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry		13.86370	13.86370		13.81500	13.81500		17.28	0.00	0.00	0	24.00
\$ / R	On 15/12/2017	Any day expiry		13.88830	13.88830		13.83960	13.83960		18.67	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.89500	13.89500		13.84630	13.84630		18.71	0.00	785,484,350.00	56,530	906,905.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	6.57730	0.00658	7.48880	0.00749	6.577	20.56	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	9.77690	0.00978	10.77600	0.01078	9.777	19.49	0.02	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	12.64670	0.01265	13.67780	0.01368	12.647	18.81	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	13.49400	0.01349	14.52850	0.01453	13.494	18.64	0.03	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	13.71490	0.01371	14.75020	0.01475	13.715	18.59	0.03	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	18.71690	0.01872	19.73850	0.01974	18.717	17.78	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	22.08710	0.02209	24.80250	0.02480	22.087	17.35	0.05	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	26.28720	0.02629	29.53320	0.02953	26.287	17.38	0.06	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	33.79570	0.03380	37.95370	0.03795	33.796	17.43	0.08	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	44.05200	0.04405	49.41340	0.04941	44.052	17.48	0.10	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	45.19980	0.04520	50.69170	0.05069	45.200	17.49	0.10	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	80.42930	0.08043	89.70930	0.08971	80.429	17.61	0.16	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	100.04900	0.10005	111.25190	0.11125	100.049	17.67	0.19	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	104.36180	0.10436	115.97290	0.11597	104.362	17.68	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	111.08450	0.11108	123.31920	0.12332	111.085	17.69	0.20	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	118.11680	0.11812	131.29000	0.13129	118.117	17.71	0.21	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	122.98750	0.12299	136.80000	0.13680	122.988	17.72	0.22	40,499,571.69	13,456	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	817.98750	0.81799	783.10000	0.78310	817.988	17.72	0.78	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	125.61540	0.12562	139.61310	0.13961	125.615	17.73	0.22	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	128.28170	0.12828	142.46520	0.14247	128.282	17.75	0.22	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	781.51190	0.78151	747.55700	0.74756	781.512	17.79	0.77	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	166.50650	0.16651	183.15880	0.18316	166.507	17.93	0.27	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	183.01360	0.18301	200.63460	0.20063	183.014	18.00	0.29	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	614.11570	0.61412	584.99120	0.58499	614.116	18.15	0.67	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	554.38520	0.55439	527.21710	0.52722	554.385	18.29	0.63	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	332.51880	0.33252	357.12940	0.35713	332.519	18.51	0.43	17,917,584.18	3,000	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	467.51880	0.46752	443.42940	0.44343	467.519	18.51	0.57	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	387.38260	0.38738	367.53230	0.36753	387.383	18.79	0.50	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	358.93720	0.35894	340.34570	0.34035	358.937	18.95	0.47	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	463.93720	0.46394	494.04570	0.49405	463.937	18.95	0.53	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	229.41980	0.22942	216.96340	0.21696	229.420	19.92	0.34	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	204.68490	0.20468	193.47540	0.19348	204.685	20.16	0.31	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	809.68490		0.80968		847.17540	0.84718	809.685	20.16	0.69	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	176.26600		0.17627		166.44450	0.16644	176.266	20.47	0.27	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	128.56200		0.12856		0.00000	0.00000	128.562	21.08	0.21	8,639,279.82	3,000	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	114.34670		0.11435		108.05490	0.10805	114.347	21.30	0.19	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	100.52680		0.10053		95.04150	0.09504	100.527	21.55	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	99.35780		0.09936		93.93980	0.09394	99.358	21.57	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	62.65430		0.06265		58.92710	0.05893	62.654	22.31	0.11	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	55.24470		0.05524		51.92160	0.05192	55.245	22.48	0.10	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	33.38830		0.03339		31.28490	0.03128	33.388	23.15	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	9.01790		0.00902		9.17770	0.00918	9.018	25.32	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	8.09620		0.00810		8.37380	0.00837	8.096	25.57	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.82580		0.00383		4.31690	0.00432	3.826	27.46	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.90390		13.90390		13.85520	13.85520		18.97	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	234.44970		0.23445		253.90090	0.25390	234.450	18.42	0.33	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.52520		0.00453		5.23670	0.00524	4.525	26.79	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.91510		13.91510		13.86640	13.86640		18.63	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.92830		13.92830		13.87980	13.87980		18.32	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.94380		13.94380		13.89550	13.89550		17.69	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	147.99070		0.14799		161.48930	0.16149	147.991	16.86	0.23	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	206.16910		0.20617		195.68910	0.19569	206.169	19.58	0.28	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	183.04360		0.18304		173.71140	0.17371	183.044	19.83	0.25	0.00	0	1,000.00
\$ / R	On 25/01/2018	Any day expiry			13.97910		13.97910		13.93140	13.93140		17.73	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.99220		13.99220		13.94440	13.94440		17.74	0.00	0.00	0	1,480.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	192.32470		0.19232		206.97660	0.20698	192.325	16.75	0.25	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	198.20420		0.19820		213.58860	0.21359	198.204	16.76	0.26	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	207.25170		0.20725		223.75430	0.22375	207.252	16.77	0.27	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	241.80700		0.24181		259.82590	0.25983	241.807	16.91	0.30	2,876,114.17	696	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.99440		13.99440		13.94650	13.94650		17.74	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	59.01640		0.05902		63.78400	0.06378	59.016	16.52	0.10	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	138.92210		0.13892		150.41460	0.15041	138.922	16.65	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	166.01280		0.16601		179.13400	0.17913	166.013	16.70	0.23	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	185.71010		0.18571		178.09370	0.17809	185.710	20.13	0.23	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	144.37970		0.14438		138.25140	0.13825	144.380	20.68	0.18	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	114.66180		0.11466		109.78980	0.10979	114.662	21.13	0.15	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	106.24860		0.10625		101.73430	0.10173	106.249	21.28	0.14	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.02060		14.02060		13.97250	13.97250		17.61	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.02490		14.02490		13.97690	13.97690		17.61	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.09460		14.09460		14.04620	14.04620		17.50	0.00	2,068,551,685.20	146,762	107,943.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	36.04980		0.03605		40.47590	0.04048	36.050	16.49	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	68.35510		0.06836		74.04960	0.07405	68.355	16.20	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	79.40660		0.07941		85.39750	0.08540	79.407	16.12	0.11	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	87.98510		0.08799		94.17390	0.09417	87.985	16.07	0.12	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	154.87990		0.15488		165.77390	0.16577	154.880	16.14	0.19	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	169.25870		0.16926		180.86410	0.18086	169.259	16.18	0.20	0.00	0	94,964.00

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	13.22	Put	229.83310	0.22983	244.19300	0.24419	229.833	16.33	0.25	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	239.08190	0.23908	253.82970	0.25383	239.082	16.35	0.26	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	281.98380	0.28198	299.14990	0.29915	281.984	16.44	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	288.99840	0.28900	306.91080	0.30691	288.998	16.45	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	328.28330	0.32828	347.48950	0.34749	328.283	16.60	0.32	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	922.88330	0.92288	893.68950	0.89369	922.883	16.60	0.68	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	370.54030	0.37054	391.01020	0.39101	370.540	16.75	0.35	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	778.82590	0.77883	752.87310	0.75287	778.826	16.99	0.61	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	519.94040	0.51994	544.17190	0.54417	519.940	17.21	0.43	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	662.95690	0.66296	639.82430	0.63982	662.957	17.35	0.55	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	596.19570	0.59620	0.00000	0.00000	596.196	17.42	0.47	3,272,009.17	500	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	672.35910	0.67236	700.13340	0.70013	672.359	17.64	0.50	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	489.36440	0.48936	471.57570	0.47158	489.364	18.11	0.44	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	371.28920	0.37129	357.41330	0.35741	371.289	18.83	0.35	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	361.53390	0.36153	348.02520	0.34803	361.534	18.90	0.34	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	359.13930	0.35914	345.71950	0.34572	359.139	18.92	0.34	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	349.71840	0.34972	336.65890	0.33666	349.718	18.99	0.33	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	338.31620	0.33832	325.69010	0.32569	338.316	19.08	0.32	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	314.60590	0.31461	302.89520	0.30290	314.606	19.28	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	285.13090	0.28513	274.57460	0.27457	285.131	19.56	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	250.45300	0.25045	241.16100	0.24116	250.453	19.92	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	244.09700	0.24410	234.63110	0.23463	244.097	19.99	0.25	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	205.85420	0.20585	197.81250	0.19781	205.854	20.35	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	173.91330	0.17391	167.08950	0.16709	173.913	20.71	0.18	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	156.30210	0.15630	150.16170	0.15016	156.302	20.94	0.17	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.17300	14.17300	14.12410	14.12410			0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.17520	14.17520	14.12630	14.12630		17.35	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,239.56840	1.23957	1,268.56270	1.26856	1,239.568	18.38	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	218.43530	0.21844	205.73480	0.20573	218.435	18.38	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.20950	14.20950	14.16050	14.16050		17.38	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.21810	14.21810	14.16900	14.16900		17.36	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.29110	14.29110	14.24170	14.24170		17.41	0.00	142,911.00	10	108,551.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	10.78280	0.01078	12.84860	0.01285	10.783	15.62	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	16.67100	0.01667	21.31320	0.02131	16.671	14.26	0.03	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	49.93180	0.04993	57.59280	0.05759	49.932	14.83	0.06	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	101.24620	0.10125	110.82000	0.11082	101.246	15.29	0.11	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	170.26340	0.17026	180.67870	0.18068	170.263	15.69	0.17	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	222.85090	0.22285	234.30380	0.23430	222.851	15.89	0.20	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	233.73200	0.23373	245.54330	0.24554	233.732	15.92	0.21	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	247.82530	0.24783	260.08300	0.26008	247.825	15.96	0.22	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	283.88360	0.28388	297.24130	0.29724	283.884	16.05	0.24	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	299.85250	0.29985	313.67360	0.31367	299.853	16.09	0.25	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	326.57420	0.32657	341.14370	0.34114	326.574	16.15	0.27	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	384.37220	0.38437	400.45150	0.40045	384.372	16.28	0.30	0.00	0	5,183.00

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	13.48	Put	392.00820	0.39201	408.27680	0.40828	392.008	16.30	0.30	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	457.52530	0.45753	476.76340	0.47676	457.525	16.45	0.34	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	484.89790	0.48490	504.76770	0.50477	484.898	16.54	0.35	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	645.95060	0.64595	625.94230	0.62594	645.951	18.01	0.45	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	614.16360	0.61416	594.95670	0.59496	614.164	18.16	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	528.90060	0.52890	512.12990	0.51213	528.901	18.61	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	521.19860	0.52120	504.63320	0.50463	521.199	18.65	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	452.95620	0.45296	438.23820	0.43824	452.956	19.11	0.34	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	431.85400	0.43185	417.71940	0.41772	431.854	19.26	0.32	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	317.54470	0.31754	306.41970	0.30642	317.545	20.11	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	285.16180	0.28516	275.18370	0.27518	285.162	20.37	0.23	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	270.38120	0.27038	260.93290	0.26093	270.381	20.51	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	266.50240	0.26650	257.19120	0.25719	266.502	20.54	0.21	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry			14.32110	14.32110	14.27160	14.27160		17.39	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.35970	14.35970	14.31010	14.31010		17.31	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.37050	14.37050	14.32080	14.32080		17.42	0.00	0.00	0	70.00
\$ / R	On 13/08/2018	Any day expiry			14.41080	14.41080	14.36120	14.36120		17.37	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.48520	14.48520	14.43580	14.43580		17.49	0.00	347,644.80	24	2,462.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	15.24830	0.01525	18.82500	0.01883	15.248	14.60	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	164.93540	0.16494	180.13990	0.18014	164.935	14.92	0.15	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	175.35770	0.17536	190.60080	0.19060	175.358	15.01	0.15	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	233.45740	0.23346	248.49590	0.24850	233.457	15.48	0.19	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,352.64860	1.35265	1,319.29650	1.31930	1,352.649	16.42	0.68	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	526.94640	0.52695	511.15430	0.51115	526.946	19.42	0.33	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	512.39790	0.51240	497.00720	0.49701	512.398	19.49	0.32	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	492.39830	0.49240	477.57400	0.47757	492.398	19.61	0.31	0.00	0	750.00
\$ / R	On 25/10/2018	Any day expiry			14.56590	14.56590	14.51670	14.51670		17.50	0.00	0.00	0	70.00
\$ / R	On 13/11/2018	Any day expiry			14.60830	14.60830	14.55930	14.55930		17.60	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.67770	14.67770	14.62890	14.62890		17.72	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.81440	14.81440	14.76570	14.76570		17.96	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.88830	14.88830	14.83970	14.83970		18.07	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.08540	15.08540	15.03710	15.03710		18.28	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.99830	15.99830	15.95490	15.95490		19.35	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.12100	16.12100	16.07820	16.07820		19.46	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.24900	16.24900	16.20690	16.20690		19.59	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.89500	13.89500	13.84630	13.84630		18.71	0.00	1,083,810.00	78	744.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.09460	14.09460	14.04620	14.04620		17.50	0.00	0.00	0	18.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.29110	14.29110	14.24170	14.24170		17.41	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.48520	14.48520	14.43580	14.43580		17.49	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.08540	15.08540	15.03710	15.03710		18.28	0.00	0.00	0	0.00
£ / R	On 31/10/2017	Any day expiry			18.10480	18.10480	18.12110	18.12110		15.27	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.27170	18.27170	18.28770	18.28770		17.38	0.00	41,951,823.20	2,296	198,856.00

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	18.20	Call	526.49260		0.52649		540.80120	0.54080	526.493	17.35	0.54	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	108.63670		0.10864		112.93450	0.11293	108.637	19.62	0.15	0.00	0	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.58940		18.58940		18.60710	18.60710		17.78	0.00	2,974,304.00	160	1,686.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	225.31470		0.22531		225.96110	0.22596	225.315	17.26	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	361.55790		0.36156		367.58010	0.36758	361.558	19.27	0.28	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.90280		18.90280		18.92050	18.92050		17.87	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.21380		19.21380		19.23320	19.23320		18.10	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.92370		19.92370		19.94860	19.94860		17.72	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12220		0.12220		0.12207	0.12207		22.91	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12460		0.12460		0.12448	0.12448		19.18	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12701		0.12701		0.12690	0.12690		22.46	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14081		0.14081		0.14074	0.14074		21.38	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry			16.20710		16.20710		16.12830	16.12830		16.55	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.27320		16.27320		16.19400	16.19400		14.53	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.31940		16.31940		16.24000	16.24000		15.39	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.39010		16.39010		16.31060	16.31060		17.53	0.00	38,631,465.70	2,357	94,334.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	7.51890		0.00752		8.98510	0.00899	7.519	19.40	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	444.52380		0.44452		412.42410	0.41242	444.524	17.51	0.51	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.42190		16.42190		16.34240	16.34240		17.42	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.55220		16.55220		16.47340	16.47340		16.62	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	240.44760		0.24045		266.46370	0.26646	240.448	15.91	0.27	3,448,892.95	765	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.71910		16.71910		16.63910	16.63910		16.53	0.00	16,719,100.00	1,000	13,467.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	108.70430		0.10870		121.64860	0.12165	108.704	15.33	0.13	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	116.86850		0.11687		130.53940	0.13054	116.869	15.35	0.14	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	798.79320		0.79879		759.41300	0.75941	798.793	16.32	0.57	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.04920		17.04920		16.96700	16.96700		16.47	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	28.24510		0.02825		34.18900	0.03419	28.245	15.05	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	195.72180		0.19572		212.26180	0.21226	195.722	15.24	0.17	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	199.35830		0.19936		193.61050	0.19361	199.358	20.50	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.38350		17.38350		17.30060	17.30060		16.49	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.47650		18.47650		18.38940	18.38940		17.20	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.13167		96.13167		96.05516	96.05516			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.18738		93.18738		93.11972	93.11972			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.96833		91.96833		91.91591	91.91591			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.13252		94.13252		94.09397	94.09397			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.90498		97.90498		97.87639	97.87639			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.50824		96.50824		96.48703	96.48703			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.57163		98.57163		98.55793	98.55793			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.27900		102.27900		102.27172	102.27172			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75954		99.75954		99.75954	99.75954			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
1Y STND	On 15/03/2018	Interest Rate Swap	99.69093	99.69093	99.69093	99.69543	99.69543				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.83084	99.83084	99.83084	99.83144	99.83144				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.97356	99.97356	99.97356	99.97221	99.97221				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79703	99.79703	99.79703	99.79703	99.79703				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.97531	98.97531	98.97531	98.97801	98.97801				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.52166	98.52166	98.52166	98.52537	98.52537				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.44180	98.44180	98.44180	98.43972	98.43972				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.82000	98.82000	98.82000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.22013	99.22013	99.22013	99.20979	99.20979				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.61791	99.61791	99.61791	99.60463	99.60463				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.04250	100.04250	100.04250	100.03138	100.03138				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.40957	96.40957	96.40957	96.41132	96.41132				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.68787	95.68787	95.68787	95.67969	95.67969				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.93748	94.93748	94.93748	94.92008	94.92008				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.16159	95.16159	95.16159	95.13482	95.13482				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.39335	97.39335	97.39335	97.36437	97.36437				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.57033	97.57033	97.57033	97.54343	97.54343				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.79484	98.79484	98.79484	98.77180	98.77180				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.02858	101.02858	101.02858	101.00937	101.00937				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.15100	554.15100	554.15100	554.30200	554.30200				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	564.32000	564.32000	564.32000	564.47800	564.47800				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	574.78200	574.78200	574.78200	574.94300	574.94300				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.70100	633.70100	633.70100	633.85900	633.85900				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	645.33000	645.33000	645.33000	645.49600	645.49600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	657.29400	657.29400	657.29400	657.46300	657.46300				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	570.33000	570.33000	570.33000	570.31500	570.31500				0.00	250,945,200.00	44	553.00
ALBI	On 01/02/2018	Index Future	580.79700	580.79700	580.79700	580.78500	580.78500				0.00	0.00	0	294.00
ALBI	On 03/05/2018	Index Future	591.56400	591.56400	591.56400	591.55200	591.55200				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.79570	10.79570	10.79570	10.80130	10.80130			15.62	0.00	22,670,970.00	2,100	10,496.00
AU\$ / R	On 27/12/2017	Any day expiry	10.81030	10.81030	10.81030	10.81600	10.81600			15.78	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.94270	10.94270	10.94270	10.94930	10.94930			15.96	0.00	5,471,350.00	500	500.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.08800	11.08800	11.08800	11.09430	11.09430			15.48	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.23120	11.23120	11.23120	11.23830	11.23830			15.18	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.66750	11.66750	11.66750	11.67850	11.67850			14.93	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.96920	10.96920	10.96920	10.95690	10.95690			14.81	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.13430	11.13430	11.13430	11.12300	11.12300			15.19	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.29460	11.29460	11.29460	11.28330	11.28330			15.99	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
CHF / R	On 18/12/2017	Foreign Exchange Future			14.08520		14.08520		14.09370	14.09370		15.94	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.38340		14.38340		14.39330	14.39330		15.68	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			14.68350		14.68350		14.69260	14.69260		16.13	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.23610		16.23610		16.25280	16.25280		17.34	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.08580		2.08580		2.07790	2.07790		17.02	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.10360		2.10360		2.09560	2.09560		17.19	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.12110		2.12110		2.11300	2.11300		16.74	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.19180		2.19180		2.18470	2.18470		17.33	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.21510		2.21510		2.20390	2.20390		16.90	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.26010		2.26010		2.24860	2.24860		17.32	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.30620		2.30620		2.29470	2.29470		16.91	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.62120		2.62120		2.61080	2.61080		17.96	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			10.93835		75.45325		10.93956	75.44601			0.00	563,333,964.50	7,466	6,011.00
ES33	On 01/02/2018	Bond Future			11.05021		76.83796		11.05137	76.83113			0.00	573,672,209.36	7,466	9,466.00
ES33	On 03/05/2018	Bond Future			11.16054		74.47091		11.16175	74.46391			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			11.14274		78.24987		11.14892	78.20816			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future			11.24944		79.68593		11.25576	79.64398			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future			11.35984		76.90175		11.36640	76.85896			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			568.84300		568.84300		568.84900	568.84900			0.00	2,110,407,530.00	371	223.00
GOVI	On 01/02/2018	GOVI			579.28200		579.28200		579.29200	579.29200			0.00	2,131,757,760.00	368	443.00



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
GOVI	On 03/05/2018	GOVI	590.02100		590.02100		590.03100	590.03100			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.78250		1.78250		1.77650	1.77650		17.31	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.81180		1.81180		1.80570	1.80570		17.29	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.84000		1.84000		1.83350	1.83350		17.39	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.03490		2.03490		2.02860	2.02860		18.70	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.44810		130.44810		130.45348	130.45348			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future	131.54175		131.54175		131.54788	131.54788			0.00	0.00	0	21.00
I2025	On 03/05/2018	Bond Future	134.02566		134.02566		134.03309	134.03309			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	99.66539		99.66539		99.66892	99.66892			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	101.52570		101.52570		101.52991	101.52991			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	102.42474		102.42474		102.42992	102.42992			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	104.79585		104.79585		104.79955	104.79955			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future	106.75180		106.75180		106.75632	106.75632			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future	107.67905		107.67905		107.68452	107.68452			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	127.89868		127.89868		127.80120	127.80120			0.00	0.00	0	13,390.00
I2038	On 01/02/2018	Bond Future	128.77712		128.77712		128.67845	128.67845			0.00	0.00	0	5,252.00
I2038	On 03/05/2018	Bond Future	131.20891		131.20891		131.10954	131.10954			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	122.73956		122.73956		122.74375	122.74375			0.00	111,692,999.60	910	20,032.00
I2046	On 01/02/2018	Bond Future	125.03065		125.03065		125.03561	125.03561			0.00	113,777,891.50	910	3,853.00
I2046	On 03/05/2018	Bond Future	125.79174		125.79174		125.79798	125.79798			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	131.75682		131.75682		131.76149	131.76149			0.00	0.00	0	22,106.00
I2050	On 01/02/2018	Bond Future	132.53729		132.53729		132.54288	132.54288			0.00	0.00	0	3,725.00
I2050	On 03/05/2018	Bond Future	135.03996		135.03996		135.04678	135.04678			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	250.17500		250.17500		250.21900	250.21900			0.00	1,023,215,750.00	409	737.00
IGOV	On 01/02/2018	Index Future	254.84300		254.84300		254.88900	254.88900			0.00	1,042,307,870.00	409	409.00
IGOV	On 03/05/2018	Index Future	259.65600		259.65600		259.70500	259.70500			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

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 21/02/2018		Jibar Tradeable Future	6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018		Jibar Tradeable Future	6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018		Jibar Tradeable Future	6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018		Jibar Tradeable Future	6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	6.69000	93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019		Jibar Tradeable Future	6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019		Jibar Tradeable Future	6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017		Foreign Exchange Future	0.13270	0.13270		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 19/03/2018		Foreign Exchange Future	0.13170	0.13170		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 18/06/2018		Foreign Exchange Future	0.13070	0.13070		0.13170	0.13170			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	1.74380	1.74380		1.73670	1.73670		15.29	0.00	0.00	0	0.00
NOK/R	On 19/03/2018		Foreign Exchange Future	1.77330	1.77330		1.76640	1.76640		15.22	0.00	0.00	0	0.00
NOK/R	On 18/06/2018		Foreign Exchange Future	1.80270	1.80270		1.79590	1.79590		15.33	0.00	0.00	0	0.00
NOK/R	On 14/06/2019		Foreign Exchange Future	1.92690	1.92690		1.92190	1.92190		15.42	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017		Foreign Exchange Future	9.57040	9.57040		9.63080	9.63080		16.45	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018		Foreign Exchange Future	9.69540	9.69540		9.75720	9.75720		16.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018		Foreign Exchange Future	9.81960	9.81960		9.88230	9.88230		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019		Foreign Exchange Future	10.78630	10.78630		10.87070	10.87070		16.31	0.00	0.00	0	0.00
PULA / R	On 18/12/2017		Foreign Exchange Future	1.33460	1.33460		1.32960	1.32960			0.00	0.00	0	0.00
PULA / R	On 19/03/2018		Foreign Exchange Future	1.34890	1.34890		1.33990	1.33990			0.00	0.00	0	0.00
PULA / R	On 18/06/2018		Foreign Exchange Future	1.36440	1.36440		1.34930	1.34930			0.00	0.00	0	0.00
PULA / R	On 14/06/2019		Foreign Exchange Future	1.46730	1.46730		1.46220	1.46220			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017		Foreign Exchange Future	1.31500	1.31500		1.32080	1.32080			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018		Foreign Exchange Future	1.31890	1.31890		1.32470	1.32470			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018		Foreign Exchange Future	1.32270	1.32270		1.32850	1.32850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017		Foreign Exchange Future	1.17960	1.17960		1.17800	1.17800			0.00	165,144.00	140	185.00
QUANTO € / \$	On 19/03/2018		Foreign Exchange Future	1.18620	1.18620		1.18460	1.18460			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018		Foreign Exchange Future	1.19300	1.19300		1.19140	1.19140			0.00	0.00	0	0.00
R186	On 02/11/2017		Bond Future	8.84237	114.19791		8.83801	114.22664		7.66	0.00	5,777,158,068.99	50,589	107,183.00
R186	On 02/11/2017	8.60	Put	1,693.23000	1.69323		1,683.81000	1.68381	1,693.230	7.60	0.88	0.00	0	3,750.00
R186	On 02/11/2017	9.00	Put	185.44000	0.18544		201.82000	0.20182	185.440	7.80	0.23	0.00	0	5,000.00
R186	On 01/02/2018		Bond Future	8.90219	110.99390		8.89752	111.02393		7.45	0.00	7,102,943,636.60	63,994	70,531.00
R186	On 01/02/2018	7.75	Call	57.06000	0.05706		59.77000	0.05977	57.060	7.07	0.04	0.00	0	1,460.00
R186	On 01/02/2018	8.50	Call	721.21000	0.72121		736.80000	0.73680	721.210	7.36	0.28	0.00	0	1,460.00
R186	On 01/02/2018	8.75	Put	2,270.65000	2.27065		2,261.66000	2.26166	2,270.650	7.45	0.58	0.00	0	820.00

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	On 01/02/2018	Bond Future	9.00	Put	1,460.90000		1.46090		1,456.52000	1.45652	1,460.900	7.60	0.44	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	886.54000		0.88654		885.29000	0.88529	886.540	7.74	0.30	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.96362		113.05116		8.95874	113.08177		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
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			301.53132		301.53132		301.54395	301.54395			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			300.17007		300.17007		300.18461	300.18461			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			305.83831		305.83831		305.85577	305.85577			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			242.09996		242.09996		242.10897	242.10897		4.24	0.00	0.00	0	25,345.00
R202	On 01/02/2018	Bond Future			242.90636		242.90636		242.91717	242.91717		4.47	0.00	0.00	0	4,194.00
R202	On 03/05/2018	Bond Future			247.49348		247.49348		247.50637	247.50637		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			8.12079		99.86328		8.11124	99.90347		4.33	0.00	1,139,739,614.64	11,413	44,422.00
R2023	On 01/02/2018	Bond Future			8.16675		101.69598		8.15644	101.73761		4.56	0.00	1,093,130,089.02	10,749	27,259.00
R2023	On 03/05/2018	Bond Future			8.20604		99.65138		8.19509	99.69377		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			9.41291		91.99200		9.40861	92.02069			0.00	314,612,640.00	3,420	39,499.00
R2030	On 01/02/2018	Bond Future			9.47815		89.67536		9.47359	89.70527			0.00	312,070,252.80	3,480	21,497.00
R2030	On 03/05/2018	Bond Future			9.54770		91.33741		9.54299	91.36778			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			9.62343		90.26212		9.61918	90.29236		11.23	0.00	46,394,729.68	514	34,877.00
R2032	On 01/02/2018	Bond Future			9.69302		91.91860		9.68853	91.95007		10.74	0.00	61,585,462.00	670	24,844.00
R2032	On 01/02/2018	Bond Future	9.20	Call	762.45000		0.76245		778.75000	0.77875	762.450	10.59	0.26	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	962.89000		0.96289		981.45000	0.98145	962.890	10.64	0.30	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,196.25000		1.19625		1,217.02000	1.21702	1,196.250	10.69	0.35	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,325.78000		1.32578		1,347.62000	1.34762	1,325.780	10.72	0.38	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.76280		89.46538		9.75815	89.49748		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			9.76872		94.24853		9.76951	94.24236			0.00	1,649,349,275.00	17,500	25,234.00
R2035	On 01/02/2018	Bond Future			9.84081		95.97820		9.84154	95.97258			0.00	1,688,832,407.20	17,596	30,857.00
R2035	On 03/05/2018	Bond Future			9.90894		93.25719		9.90970	93.25142			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			9.85817		90.64917		9.86394	90.60435		13.34	0.00	155,372,677.38	1,714	52,748.00

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
R2037	On 01/02/2018	Bond Future		9.92568	88.05760		9.93154	88.01267		12.80	0.00	163,611,020.80	1,858	33,389.00
R2037	On 03/05/2018	Bond Future		9.99650	89.68962		10.00256	89.64377		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		7.15940	103.91505		7.15373	103.92110		0.32	0.00	864,365,385.90	8,318	42,486.00
R204	On 01/02/2018	Bond Future		7.07934	101.78421		7.07115	101.79106		0.69	0.00	846,641,058.78	8,318	18,672.00
R204	On 03/05/2018	Bond Future		6.91199	103.67077		6.90041	103.67776		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
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		9.91813	94.21321		9.92389	94.16533		14.03	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future		9.98530	91.43674		9.99116	91.38865		13.44	0.00	8,777,927.04	96	4,480.00
R2040	On 03/05/2018	Bond Future		10.05560	93.13136		10.06165	93.08235		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		9.93285	91.35561		9.93858	91.30746		14.72	0.00	243,919,478.70	2,670	21,907.00
R2044	On 01/02/2018	Bond Future		9.99759	88.65195		10.00342	88.60356		14.08	0.00	253,721,880.90	2,862	13,571.00
R2044	On 03/05/2018	Bond Future		10.06523	90.29494		10.07125	90.24556		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		9.87790	90.81478		9.88364	90.76506		14.55	0.00	3,814,129,945.22	41,999	50,118.00
R2048	On 01/02/2018	Bond Future		9.94313	92.48137		9.94897	92.43142		13.92	0.00	4,056,602,813.68	43,864	87,156.00
R2048	On 03/05/2018	Bond Future		10.00452	89.75895		10.01054	89.70803		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		7.49127	101.77138		7.48122	101.79128		1.28	0.00	149,705,699.98	1,471	31,167.00
R207	On 01/02/2018	Bond Future		7.49547	99.99802		7.48363	100.01898		1.57	0.00	147,097,087.42	1,471	13,157.00
R207	On 03/05/2018	Bond Future		7.50417	101.85142		7.49046	101.87276		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		7.73907	97.78951		7.72428	97.83220		2.34	0.00	404,946,360.91	4,141	33,095.00
R208	On 01/02/2018	Bond Future		7.76848	99.58416		7.75212	99.62831		2.70	0.00	283,516,103.52	2,847	30,712.00
R208	On 03/05/2018	Bond Future		7.79426	98.02887		7.77633	98.07385		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		9.72755	71.11999		9.72823	71.11553		13.45	0.00	5,027,827,693.05	70,695	106,275.00

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	8.30	Call	0.00000	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	0.17000	0.00017		0.33000	0.00033	0.170	13.02	13.02	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	22.46000	0.02246		29.46000	0.02946	22.460	13.21	13.21	0.04	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,209.48000	1.20948		1,239.25000	1.23925	1,209.480	13.36	13.36	0.74	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	528.08000	0.52808		562.36000	0.56236	528.080	13.45	13.45	0.46	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	231.37000	0.23137		259.02000	0.25902	231.370	13.57	13.57	0.25	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	91.79000	0.09179		109.58000	0.10958	91.790	13.68	13.68	0.12	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	0.08000	0.00008		0.17000	0.00017	0.080	14.21	14.21	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.78964	72.42519		9.79026	72.42117		12.78	12.78	0.00	4,819,027,292.22	66,538	79,728.00
R209	On 01/02/2018	Bond Future	9.32	Call	756.46000	0.75646		763.20000	0.76320	756.460	12.53	12.53	0.27	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	774.51000	0.77451		781.30000	0.78130	774.510	12.54	12.54	0.27	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,660.90000	2.66090		2,672.59000	2.67259	2,660.900	12.68	12.68	0.59	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,752.07000	1.75207		1,763.54000	1.76354	1,752.070	12.87	12.87	0.45	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,665.04000	1.66504		1,676.42000	1.67642	1,665.040	12.90	12.90	0.44	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,636.63000	1.63663		1,647.98000	1.64798	1,636.630	12.90	12.90	0.43	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,349.26000	1.34926		1,360.14000	1.36014	1,349.260	13.00	13.00	0.38	237,505,931.52	8,662	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,123.96000	1.12396		1,134.28000	1.13428	1,123.960	13.09	13.09	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.85151	70.61842		9.85215	70.61432		13.41	13.41	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,312.90000	2.31290		2,321.79000	2.32179	2,312.900	13.63	13.63	0.43	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			184.80467	184.80467		185.14738	185.14738				0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future			188.25422	188.25422		188.60430	188.60430				0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future			189.38400	189.38400		189.74225	189.74225				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			151.03723	151.03723		151.04356	151.04356				0.00	0.00	0	2,517.00
R212	On 01/02/2018	Bond Future			151.81269	151.81269		151.82005	151.82005				0.00	28,844,411.10	190	1,566.00
R212	On 03/05/2018	Bond Future			154.67948	154.67948		154.68823	154.68823				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			9.50324	82.60857		9.49896	82.63629		11.01	11.01	0.00	231,056,170.29	2,797	50,507.00
R213	On 01/02/2018	Bond Future			9.57115	84.12466		9.56664	84.15342		10.53	10.53	0.00	251,448,608.74	2,989	20,001.00
R213	On 03/05/2018	Bond Future			9.63515	82.13464		9.63050	82.16387		11.01	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

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
R214	On 02/11/2017	Bond Future	9.83774		70.89118		9.84346	70.85227		14.25	0.00	198,282,630.46	2,797	34,088.00
R214	On 01/02/2018	Bond Future	9.90149		72.19222		9.90731	72.15307		13.50	0.00	215,782,545.58	2,989	13,642.00
R214	On 03/05/2018	Bond Future	9.96146		70.23454		9.96745	70.19466		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
RAIN	On 18/12/2017	Foreign Exchange Future	24,533.17000	24,533.17000		24,444.04000	24,444.04000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,932.52000	24,932.52000		24,843.20000	24,843.20000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.20150	10.20150		10.16570	10.16570			15.59	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.36020	10.36020		10.32410	10.32410			15.88	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.51740	10.51740		10.48200	10.48200			15.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.65100	11.65100		11.61680	11.61680			16.27	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.65960	3.65960		3.66950	3.66950			13.57	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.61650	3.61650		3.62590	3.62590			13.93	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.57530	3.57530		3.58360	3.58360			14.59	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.57820	3.57820		3.59730	3.59730			15.85	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39960	1.39960		1.39430	1.39430				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.38180	1.38180		1.37720	1.37720				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36730	1.36730		1.36260	1.36260				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>52,849,569,611.97</b>	<b>731,250</b>	<b>6,987,596.00</b>
<b>Grand Total:</b>												<b>52,849,569,611.97</b>	<b>731,250</b>	<b>6,987,596.00</b>