



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2017

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 17/07/2017	Any day expiry	12.91500	12.91500		13.03480	13.03480		18.92	0.00	30,126,870.00	2,332	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.92790	12.92790		13.03480	13.03480		19.11	0.00	0.00	0	0.00	
\$ / R	On 18/07/2017	Any day expiry	12.50	Put	0.62310	0.00062	3.19400	0.00319	0.623	27.64	0.01	0.00	0	34,000.00
\$ / R	On 19/07/2017	Any day expiry	12.92790	12.92790		13.03480	13.03480		17.40	0.00	0.00	0	1,080.00	
\$ / R	On 21/07/2017	Any day expiry	12.93030	12.93030		13.03950	13.03950		16.42	0.00	0.00	0	70.00	
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	60.47610	0.06048	45.07900	0.04508	60.476	17.70	0.36	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	337.51060	0.33751	252.50100	0.25250	337.511	20.48	0.87	0.00	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry	12.93950	12.93950		13.04890	13.04890		15.12	0.00	0.00	0	0.00	
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	298.80500	0.29881	229.28430	0.22928	298.805	16.68	0.79	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	0.57820	0.00058	1.53580	0.00154	0.578	25.22	0.00	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	12.94400	12.94400		13.05330	13.05330		15.45	0.00	0.00	0	909.00	
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	568.82720	0.56883	479.96190	0.47996	568.827	17.60	0.92	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.18190	0.00018	0.11300	0.00011	0.182	45.72	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	12.95280	12.95280		13.06220	13.06220		15.17	0.00	0.00	0	8,334.00	
\$ / R	On 04/08/2017	Any day expiry	12.96160	12.96160		13.07120	13.07120		15.53	0.00	0.00	0	1,350.00	
\$ / R	On 11/08/2017	Any day expiry	12.97690	12.97690		13.08680	13.08680		15.42	0.00	0.00	0	70.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 16/08/2017	Any day expiry			12.98790	12.98790	13.09790	13.09790	15.52	0.00	0.00	0	0.00
\$ / R	13.12	Put	On 16/08/2017	Any day expiry	310.61730	0.31062	254.92420	0.25492	310.617	15.99	0.58	0.00	0	20,000.00	
\$ / R			On 17/08/2017	Any day expiry	12.99010	12.99010	13.10010	13.10010		15.54	0.00	0.00	0	0.00	
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	477.86920	0.47787	407.85530	0.40786	477.869	16.93	0.70	0.00	0	34,000.00	
\$ / R			On 29/08/2017	Any day expiry	13.01630	13.01630	13.12650	13.12650		15.54	0.00	0.00	0	910.00	
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	613.67280	0.61367	537.82360	0.53782	613.673	17.32	0.72	0.00	0	60.00	
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	2.10560	0.00211	2.58790	0.00259	2.106	28.80	0.01	0.00	0	60.00	
\$ / R			On 30/08/2017	Any day expiry	13.01840	13.01840	13.05850	13.05850		15.58	0.00	2,637,817.00	202	202.00	
\$ / R			On 31/08/2017	Any day expiry	13.02060	13.02060	13.13090	13.13090		15.59	0.00	0.00	0	3,635.00	
\$ / R			On 18/09/2017	Foreign Exchange Future	13.05970	13.05970	13.17040	13.17040		15.73	0.00	888,386,092.50	68,025	817,370.00	
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	25.13060	0.02513	19.17850	0.01918	25.131	14.21	0.07	0.00	0	37,202.00	
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	47.41390	0.04741	37.13340	0.03713	47.414	14.35	0.12	0.00	0	1,000.00	
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	54.84900	0.05485	43.22140	0.04322	54.849	14.38	0.14	0.00	0	10,000.00	
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	56.43600	0.05644	44.52690	0.04453	56.436	14.39	0.14	0.00	0	5,250.00	
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	107.86560	0.10787	85.87670	0.08588	107.866	14.68	0.23	0.00	0	33,025.00	
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	122.32330	0.12232	98.11150	0.09811	122.323	14.77	0.25	0.00	0	4,920.00	
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	138.00190	0.13800	111.48780	0.11149	138.002	14.87	0.27	0.00	0	190.00	
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	502.22910	0.50223	579.11540	0.57912	502.229	15.16	0.66	0.00	0	3,500.00	
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	192.52910	0.19253	158.71540	0.15872	192.529	15.16	0.34	0.00	0	26,250.00	
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	213.23410	0.21323	176.88920	0.17689	213.234	15.25	0.36	0.00	0	3,000.00	
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	418.13430	0.41813	487.34580	0.48735	418.134	15.44	0.59	0.00	0	400.00	
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	368.30690	0.36831	432.33720	0.43234	368.307	15.64	0.54	0.00	0	4,551.00	
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	308.60690	0.30861	261.93720	0.26194	308.607	15.64	0.46	0.00	0	11,600.00	
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	389.14980	0.38915	333.06440	0.33306	389.150	16.01	0.52	0.00	0	90.00	
\$ / R	13.15	Put	On 18/09/2017	Foreign Exchange Future	395.33640	0.39534	338.49810	0.33850	395.336	16.04	0.53	0.00	0	500.00	
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	426.92120	0.42692	367.54450	0.36754	426.921	16.19	0.55	0.00	0	5,920.00	
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	286.62120	0.28662	337.94450	0.33794	286.621	16.19	0.45	0.00	0	3,000.00	
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future	459.56300	0.45956	397.71430	0.39771	459.563	16.35	0.57	0.00	0	25,100.00	
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	563.37420	0.56337	494.56190	0.49456	563.374	16.81	0.63	0.00	0	3,500.00	
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	223.07420	0.22307	264.96190	0.26496	223.074	16.81	0.37	0.00	0	100.00	
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	209.48820	0.20949	249.21590	0.24922	209.488	16.96	0.35	0.00	0	4,375.00	
\$ / R	13.45	Put	On 18/09/2017	Foreign Exchange Future	599.78820	0.59979	528.81590	0.52882	599.788	16.96	0.65	0.00	0	3,500.00	
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future	201.73550	0.20174	240.20980	0.24021	201.735	17.06	0.34	0.00	0	111.00	
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	196.72960	0.19673	234.38310	0.23438	196.730	17.12	0.33	0.00	0	6,020.00	
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	737.42920	0.73743	659.38220	0.65938	737.429	17.52	0.71	0.00	0	186,712.00	
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future	163.00020	0.16300	194.93370	0.19493	163.000	17.58	0.28	0.00	0	1,000.00	
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	833.91260	0.83391	752.02930	0.75203	833.913	17.87	0.74	0.00	0	20,000.00	
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	842.08010	0.84208	759.92940	0.75993	842.080	17.90	0.75	0.00	0	960.00	
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	134.69210	0.13469	162.19220	0.16219	134.692	18.01	0.24	0.00	0	10,000.00	
\$ / R	13.81	Call	On 18/09/2017	Foreign Exchange Future	132.97750	0.13298	160.17260	0.16017	132.978	18.04	0.24	0.00	0	4,920.00	
\$ / R	13.90	Call	On 18/09/2017	Foreign Exchange Future	118.52090	0.11852	143.09850	0.14310	118.521	18.28	0.22	0.00	0	1,000.00	
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future	112.62910	0.11263	136.11780	0.13612	112.629	18.40	0.21	0.00	0	1,250.00	
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future	104.35740	0.10436	126.29450	0.12629	104.357	18.56	0.19	0.00	0	3,000.00	
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	81.12230	0.08112	98.55760	0.09856	81.122	19.11	0.16	0.00	0	90.00	

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 18/09/2017	Foreign Exchange Future	14.22	Put	1,239.42360	1.23942	1,145.76190	1.14576	1,239.424	19.17	0.85	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,330.19580	1.33020	1,234.67430	1.23467	1,330.196	19.44	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	69.03950	0.06904	84.04380	0.08404	69.039	19.47	0.13	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,467.09090	1.46709	1,370.27050	1.37027	1,467.091	19.72	0.89	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	54.41370	0.05441	67.75800	0.06776	54.414	19.77	0.11	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	50.66770	0.05067	63.16080	0.06316	50.668	19.86	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	39.74020	0.03974	49.68650	0.04969	39.740	20.14	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	38.61910	0.03862	48.29910	0.04830	38.619	20.17	0.08	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	26.63580	0.02664	33.39460	0.03339	26.636	20.60	0.06	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	7.25640	0.00726	8.85970	0.00886	7.256	22.55	0.02	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	4.83300	0.00483	6.14460	0.00614	4.833	23.55	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	4.38980	0.00439	5.64070	0.00564	4.390	23.80	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.33170	0.00333	4.42450	0.00442	3.332	24.56	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.68000	0.00268	3.80490	0.00380	2.680	24.93	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.54250	0.00254	3.72260	0.00372	2.543	24.93	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.42770	0.00043	0.74250	0.00074	0.428	24.93	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.07870	13.07870	13.18960	13.18960		15.81	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	648.03260	0.64803	577.02710	0.57703	648.033	17.11	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.48360	0.00248	3.91720	0.00392	2.484	23.60	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.08090	13.08090	13.19180	13.19180		15.96	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.08300	13.08300	13.19390	13.19390		15.98	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.13350	13.13350	13.24520	13.24520		16.10	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.14200	13.14200	13.25380	13.25380		16.15	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	329.73860	0.32974	287.80680	0.28781	329.739	15.71	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	678.43200	0.67843	612.31490	0.61231	678.432	17.03	0.60	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	184.01090	0.18401	212.10230	0.21210	184.011	18.51	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.31250	0.00331	5.34910	0.00535	3.313	21.36	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.17790	13.17790	13.29030	13.29030		16.13	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.20960	13.20960	13.32240	13.32240		16.24	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	702.95260	0.70295	640.19330	0.64019	702.953	16.91	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	17.90460	0.01790	21.08750	0.02109	17.905	24.08	0.03	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.24550	13.24550	13.35890	13.35890		16.35	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.25180	13.25180	13.36530	13.36530		16.32	0.00	25,668,736.60	1,937	120,148.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	59.78120	0.05978	52.55220	0.05255	59.781	14.75	0.10	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	88.16980	0.08817	74.56290	0.07456	88.170	14.44	0.13	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	131.16700	0.13117	112.85530	0.11286	131.167	14.68	0.18	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	180.92460	0.18092	157.82370	0.15782	180.925	14.89	0.23	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	211.53040	0.21153	185.73660	0.18574	211.530	15.00	0.26	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	264.50250	0.26450	233.34780	0.23335	264.503	15.20	0.30	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	422.39360	0.42239	378.50810	0.37851	422.394	15.85	0.41	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	474.80830	0.47481	427.56990	0.42757	474.808	16.04	0.44	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	485.66060	0.48566	437.75930	0.43776	485.661	16.08	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	518.95190	0.51895	469.07150	0.46907	518.952	16.19	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	536.00250	0.53600	485.13750	0.48514	536.003	16.24	0.47	0.00	0	5,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	560.94320	0.56094	622.27920	0.62228	560.943	16.32	0.52	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	619.81300	0.61981	563.64310	0.56364	619.813	16.53	0.51	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	651.18740	0.65119	593.38400	0.59338	651.187	16.63	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	467.72790	0.46773	520.23140	0.52023	467.728	16.84	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	376.50240	0.37650	420.15680	0.42016	376.502	17.47	0.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,074.64230	1.07464	999.46420	0.99946	1,074.642	17.89	0.66	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,479.19760	1.47920	1,393.58930	1.39359	1,479.198	18.95	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	162.23760	0.16224	183.37300	0.18337	162.238	19.83	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	150.16880	0.15017	169.81440	0.16981	150.169	20.01	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	149.12090	0.14912	168.63790	0.16864	149.121	20.02	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	114.84570	0.11485	130.00480	0.13000	114.846	20.65	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	83.41490	0.08341	93.58840	0.09359	83.415	21.52	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	47.98230	0.04798	53.31710	0.05332	47.982	23.92	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	45.78710	0.04579	50.82010	0.05082	45.787	24.16	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	22.22760	0.02223	26.13250	0.02613	22.228	24.18	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.26030	13.26030	13.37390	13.37390		16.34	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	719.09360	0.71909	658.50170	0.65850	719.094	16.85	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	25.48480	0.02548	29.85200	0.02985	25.485	24.22	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.27080	13.27080	13.38460	13.38460		16.29	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.28350	13.28350	13.39750	13.39750		16.35	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.29830	13.29830	13.41250	13.41250		16.35	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	545.15980	0.54516	495.54600	0.49555	545.160	16.17	0.45	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	232.14540	0.23215	259.73680	0.25974	232.145	19.23	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	214.44530	0.21445	240.08500	0.24009	214.445	19.41	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.34420	13.34420	13.45910	13.45910		16.43	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	617.33780	0.61734	564.69260	0.56469	617.338	16.34	0.47	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.34630	13.34630	13.46120	13.46120		16.43	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	533.59180	0.53359	485.29730	0.48530	533.592	16.07	0.43	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	175.27960	0.17528	194.60070	0.19460	175.280	20.23	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.37100	13.37100	13.48640	13.48640		16.42	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.37520	13.37520	13.49060	13.49060		16.43	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.44120	13.44120	13.55770	13.55770		16.55	0.00	2,150,592.00	160	21,396.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	277.28930	0.27729	246.97000	0.24697	277.289	15.14	0.26	69,983,524.00	20,000	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	483.22530	0.48323	438.42820	0.43843	483.225	15.78	0.37	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	614.98210	0.61498	563.07000	0.56307	614.982	16.21	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	689.53730	0.68954	634.04850	0.63405	689.537	16.43	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,031.03000	1.03103	962.25490	0.96225	1,031.030	17.34	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,225.55930	1.22556	1,150.57900	1.15058	1,225.559	17.80	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	334.83100	0.33483	364.91200	0.36491	334.831	19.06	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	301.30090	0.30130	328.61010	0.32861	301.301	19.33	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	251.45230	0.25145	274.50540	0.27451	251.452	19.82	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	246.38760	0.24639	269.00300	0.26900	246.388	19.87	0.21	57,787,771.20	20,000	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	217.33830	0.21734	237.39050	0.23739	217.338	20.22	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	192.28570	0.19229	210.09050	0.21009	192.286	20.56	0.17	0.00	0	750.00

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 25/04/2018	Any day expiry		13.51720	13.51720		13.63490	13.63490		16.60	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,867.83740	1.86784	1,781.51230	1.78151	1,867.837	18.99	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	264.24890	0.26425	285.42290	0.28542	264.249	20.08	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry		13.54890	13.54890		13.66750	13.66750		16.67	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry		13.55690	13.55690		13.67560	13.67560		16.66	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future		13.62440	13.62440		13.74490	13.74490		16.69	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.59780	0.02660	18.18030	0.01818	26.598	12.98	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	508.89730	0.50890	463.29060	0.46329	508.897	15.69	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	528.00770	0.52801	480.23180	0.48023	528.008	15.75	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	552.40650	0.55241	501.89870	0.50190	552.407	15.83	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	880.52550	0.88053	817.21330	0.81721	880.526	16.74	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	459.00980	0.45901	491.75520	0.49176	459.010	18.90	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	453.21780	0.45322	485.88370	0.48588	453.218	18.94	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	277.36930	0.27737	294.32010	0.29432	277.369	20.56	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry		13.73800	13.73800		13.86120	13.86120		16.95	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future		13.81090	13.81090		13.93550	13.93550		17.12	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.46450	0.02546	22.07630	0.02208	25.464	11.99	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	505.99820	0.50600	462.64610	0.46265	505.998	15.79	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	452.38420	0.45238	478.73290	0.47873	452.384	20.16	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry		13.92960	13.92960		14.05650	14.05650		17.42	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future		13.99420	13.99420		14.12240	14.12240		17.52	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry		14.12120	14.12120		14.25190	14.25190		17.57	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.18990	14.18990		14.32190	14.32190		17.80	0.00	0.00	0	1,500.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future		13.05970	13.05970		13.17040	13.17040		15.73	0.00	300,373.10	23	407.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		13.25180	13.25180		13.36530	13.36530		16.32	0.00	66,259.00	5	77.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		13.44120	13.44120		13.55770	13.55770		16.55	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		13.62440	13.62440		13.74490	13.74490		16.69	0.00	0.00	0	182.00
£ / R	On 31/07/2017	Any day expiry		16.92610	16.92610		17.08860	17.08860		14.98	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future		17.09190	17.09190		17.25610	17.25610		15.97	0.00	9,776,566.80	572	35,450.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	662.46240	0.66246	780.39340	0.78039	662.462	15.68	0.65	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	104.74970	0.10475	135.17580	0.13518	104.750	18.34	0.16	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future		17.39100	17.39100		17.55930	17.55930		16.54	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.68900	17.68900		17.86120	17.86120		16.99	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.98030	17.98030		18.15650	18.15650		17.33	0.00	0.00	0	3,033.00
¥ / R	On 18/09/2017	Foreign Exchange Future		0.11607	0.11607		0.11719	0.11719		19.24	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.11829	0.11829		0.11944	0.11944		15.65	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12058	0.12058		0.12176	0.12176		14.30	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry		14.85270	14.85270		14.94440	14.94440		14.77	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry		14.86600	14.86600		14.95770	14.95770		14.21	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry		14.96140	14.96140		15.05390	15.05390		14.73	0.00	0.00	0	800.00

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 18/09/2017	Foreign Exchange Future			15.02680		15.02680		15.11980	15.11980		15.04	0.00	35,914,052.00	2,390	94,502.00
€ / R	On 27/09/2017	Any day expiry			15.05620		15.05620		15.14950	15.14950		15.10	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.15400		15.15400		15.24800	15.24800		15.32	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.25750		15.25750		15.35240	15.35240		15.40	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.32240		15.32240		15.41790	15.41790		15.43	0.00	536,284.00	35	23,369.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	111.14540		0.11115		98.76780	0.09877	111.145	13.94	0.15	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	299.76070		0.29976		329.52310	0.32952	299.761	17.28	0.29	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.35290		15.35290		15.44890	15.44890		15.47	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.62300		15.62300		15.72170	15.72170		15.63	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	496.02200		0.49602		464.13110	0.46413	496.022	14.93	0.36	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	519.51130		0.51951		486.64450	0.48664	519.511	14.99	0.37	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.91840		15.91840		16.02110	16.02110		15.80	0.00	0.00	0	1,001.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.89391		94.89391		95.07190	95.07190			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.91036		91.91036		92.09542	92.09542			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.66588		90.66588		90.85539	90.85539			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.82492		92.82492		93.01464	93.01464			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.60563		96.60563		96.79196	96.79196			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.18822		95.18822		95.37700	95.37700			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.25830		97.25830		97.44649	97.44649			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.97540		100.97540		101.16185	101.16185			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61261		99.61261		99.61262	99.61262			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82302		99.82302		99.81883	99.81883			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.75512		99.75512		99.75417	99.75417			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88123		99.88123		99.88469	99.88469			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.99516		99.99516		100.00976	100.00976			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.85106		99.85106		99.84669	99.84669			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.03533		99.03533		99.03487	99.03487			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.57135		98.57135		98.57436	98.57436			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.46337		98.46337		98.47825	98.47825			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.80000		98.80000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.16647		99.16647		99.19664	99.19664			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.52066		99.52066		99.56112	99.56112			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.90297		99.90297		99.95245	99.95245			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.03296		96.03296		96.11998	96.11998			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.25638		95.25638		95.34957	95.34957			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.44909		94.44909		94.54824	94.54824			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.60903		94.60903		94.71575	94.71575			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.78153		96.78153		96.89483	96.89483			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.90195		96.90195		97.02216	97.02216			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.07894		98.07894		98.20653	98.20653			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
5Y STND	On 20/09/2022	Interest Rate Swap	100.27287		100.27287		100.40463	100.40463			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	544.84700		544.84700		544.01600	544.01600			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.23700		555.23700		554.39100	554.39100			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.98800		565.98800		565.12900	565.12900			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.03700		577.03700		576.15900	576.15900			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	627.98400		627.98400		626.40700	626.40700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.96000		639.96000		638.35300	638.35300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.35000		652.35000		650.71800	650.71800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.08500		665.08500		663.41800	663.41800			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.56200		564.56200		563.63500	563.63500			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	575.32800		575.32800		574.38400	574.38400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	586.46800		586.46800		585.50900	585.50900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	597.91600		597.91600		596.93700	596.93700			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.20520	10.20520		10.27100	10.27100			13.81	0.00	61,231.20	6	24,378.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.34340	10.34340		10.41080	10.41080			14.21	0.00	0.00	0	4,499.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.47980	10.47980		10.54870	10.54870			13.96	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.61150	10.61150		10.68250	10.68250			13.83	0.00	0.00	0	1,500.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.33540	10.33540		10.40590	10.40590			13.63	0.00	103,354.00	10	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.49600	10.49600		10.56840	10.56840			13.97	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.65300	10.65300		10.72720	10.72720			14.21	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.61270	13.61270		13.69080	13.69080			15.12	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.89500	13.89500		13.97530	13.97530			15.77	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.18380	14.18380		14.26690	14.26690			16.14	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.92390	1.92390		1.93800	1.93800			14.81	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94220	1.94220		1.95640	1.95640			15.54	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.95990	1.95990		1.97420	1.97420			15.59	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.03350	2.03350		2.04600	2.04600			15.90	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.07440	2.07440		2.08750	2.08750			15.80	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

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
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 03/08/2017	Bond Future	10.75961	78.26765		10.77566	78.16923				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.85264	75.96888		10.86927	75.86842				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.94856	77.43967		10.96566	77.33794				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.04275	75.15729		11.06048	75.05337				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 03/08/2017	Bond Future	10.95955	81.57526		10.97056	81.49881				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.05158	78.86956		11.06300	78.79146				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.14328	80.39648		11.15499	80.31755				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.23806	77.70357		11.25022	77.62285				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 03/08/2017	GOVI	563.22400	563.22400		562.26600	562.26600				0.00	11,264,480.00	2	415.00
GOVI	On 02/11/2017	GOVI	573.96400	573.96400		572.98900	572.98900				0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	585.07700	585.07700		584.08800	584.08800				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.49900	596.49900		595.48700	595.48700				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67620	1.67620		1.68990	1.68990			15.34	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70450	1.70450		1.71870	1.71870			16.15	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73140	1.73140		1.74590	1.74590			16.58	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.98761	126.98761		126.95747	126.95747				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.43591	129.43591		129.40510	129.40510				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.63293	130.63293		130.60357	130.60357				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.25987	133.25987		133.22996	133.22996				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 03/08/2017	Bond Future	98.77315	98.77315		98.78389	98.78389				0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	101.63299	101.63299		101.64563	101.64563				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.64835	102.64835		102.66131	102.66131				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 03/08/2017	Bond Future	103.22221	103.22221		103.23335	103.23335				0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future	104.13986	104.13986		104.15113	104.15113				0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	106.19076	106.19076		106.20395	106.20395				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
I2033	On 03/05/2018	Bond Future		107.22691	107.22691		107.24050	107.24050			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 03/08/2017	Bond Future		126.38313	126.38313		126.19206	126.19206			0.00	3,033,195.12	24	22,653.00
I2038	On 02/11/2017	Bond Future		128.81980	128.81980		128.62487	128.62487			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		129.83562	129.83562		129.63900	129.63900			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.44664	132.44664		132.24599	132.24599			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 03/08/2017	Bond Future		123.19982	123.19982		123.21319	123.21319			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		123.99209	123.99209		124.00553	124.00553			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		126.43388	126.43388		126.44971	126.44971			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.36055	127.36055		127.37671	127.37671			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 03/08/2017	Bond Future		130.07418	130.07418		130.08845	130.08845			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future		132.58197	132.58197		132.59634	132.59634			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		133.50146	133.50146		133.51805	133.51805			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.18595	136.18595		136.20315	136.20315			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 03/08/2017	Index Future		245.42600	245.42600		245.46500	245.46500			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future		250.15800	250.15800		250.19700	250.19700			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		255.08400	255.08400		255.12900	255.12900			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.21300	260.21300		260.25900	260.25900			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.04000	92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12440	0.12440		0.12550	0.12550			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12410	0.12410		0.12390	0.12390			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12390	0.12390		0.12370	0.12370			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12300	0.12300		0.12270	0.12270			0.00	0.00	0	1,145.00

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
NOK/R	On 18/09/2017	Foreign Exchange Future			1.60910		1.60910		1.60920	1.60920		13.80	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.63570		1.63570		1.63600	1.63600		14.56	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.66260		1.66260		1.66300	1.66300		14.47	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.56050		9.56050		9.64530	9.64530		14.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.68460		9.68460		9.77150	9.77150		15.01	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.80720		9.80720		9.89560	9.89560		14.74	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27590		1.27590		1.28680	1.28680			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29090		1.29090		1.30160	1.30160			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.30700		1.30700		1.31500	1.31500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30880		1.30880		1.31020	1.31020			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31240		1.31240		1.31380	1.31380			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31600		1.31600		1.31740	1.31740			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.15060		1.15060		1.14800	1.14800			0.00	0.00	0	62.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.15630		1.15630		1.15360	1.15360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.16230		1.16230		1.15960	1.15960			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.63363		113.18076		8.67431	112.90343		7.62	0.00	729,563,178.96	6,446	135,758.00
R186	On 03/08/2017	Bond Future	8.65	Put	683.75000		0.68375		885.31000	0.88531	683.750	7.58	0.47	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	410.75000		0.41075		570.84000	0.57084	410.750	7.62	0.33	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	310.09000		0.31009		448.67000	0.44867	310.090	7.65	0.27	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	229.68000		0.22968		347.23000	0.34723	229.680	7.68	0.21	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.35	Put	3.93000		0.00393		11.15000	0.01115	3.930	7.98	0.01	0.00	0	750.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.80000		0.00080		2.93000	0.00293	0.800	8.07	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.67027		115.33944		8.71270	115.05655		7.48	0.00	0.00	0	5.00
R186	On 02/11/2017	Bond Future	9.00	Put	966.76000		0.96676		1,081.84000	1.08184	966.760	7.48	0.31	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.70523		112.26997		8.74932	111.98262		7.62	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.74069		114.46085		8.78677	114.16750			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 03/08/2017	Bond Future			293.67149		293.67149		293.70337	293.70337			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future			299.33339		299.33339		299.36576	299.36576			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			298.17543		298.17543		298.21324	298.21324			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			304.17166		304.17166		304.21028	304.21028			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 03/08/2017	Bond Future			236.93634		236.93634		236.96208	236.96208			0.00	0.00	0	30,561.00

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
R202	On 02/11/2017	Bond Future	241.50435		241.50435		241.53065	241.53065			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	242.51446		242.51446		242.54497	242.54497			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	247.39123		247.39123		247.42253	247.42253			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 03/08/2017	Bond Future	8.04483		102.08068		8.08539	101.90322		5.07	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.06519		100.09754		8.10815	99.91647		4.59	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.08281		102.03555		8.12818	101.85183		4.59	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	8.09191		100.09430		8.14018	99.90667			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
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.19111		91.43364		9.21178	91.29141			0.00	0.00	0	47,049.00
R2030	On 02/11/2017	Bond Future	9.23673		93.17765		9.25813	93.03249			0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future	9.28169		90.97655		9.30371	90.82943			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.33070		92.75168		9.35353	92.60146			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 03/08/2017	Bond Future	9.38640		93.96350		9.41208	93.77467		10.73	0.00	0.00	0	30,115.00
R2032	On 02/11/2017	Bond Future	9.43766		91.59785		9.46420	91.40528		11.27	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.48811		93.37127		9.51542	93.17571		10.86	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.53824		91.03473		9.56650	90.83506			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 03/08/2017	Bond Future	9.57167		98.00195		9.59233	97.83588			0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.62634		95.37048		9.64768	95.20102			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.68147		97.21692		9.70339	97.04502			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.73262		94.61071		9.75527	94.43516			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 03/08/2017	Bond Future	9.66213		90.06705		9.68285	89.90129		12.65	0.00	0.00	0	66,825.00
R2037	On 02/11/2017	Bond Future	9.71346		91.78500		9.73483	91.61584		12.73	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future	9.76460		89.30663		9.78652	89.13505		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future	9.81904		91.04916		9.84168	90.87389			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 03/08/2017	Bond Future	7.39804		101.80535		7.42830	101.76638		1.03	0.00	0.00	0	42,165.00
R204	On 02/11/2017	Bond Future	7.31698		103.74711		7.35452	103.70716		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future	7.16117		101.71573		7.20881	101.67590		0.71	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.86238		103.70070		6.93020	103.65979			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

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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.76740		93.25552		9.78310	93.12183		13.25	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future			9.82011		95.03430		9.83630	94.89786		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.87274		92.36849		9.88932	92.23028		13.50	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.92855		94.17075		9.94568	94.02948			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 03/08/2017	Bond Future			9.79706		90.34759		9.80771	90.25601		13.84	0.00	0.00	0	24,110.00
R2044	On 02/11/2017	Bond Future			9.84836		92.07086		9.85934	91.97736		13.99	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future			9.89952		89.47290		9.91074	89.37832		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.95365		91.21866		9.96524	91.12194			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 03/08/2017	Bond Future			9.76117		94.02032		9.77174	93.92687		13.66	0.00	0.00	0	77,431.00
R2048	On 02/11/2017	Bond Future			9.81346		91.37627		9.82436	91.28085		14.49	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future			9.86606		93.14536		9.87719	93.04893		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.91490		90.52316		9.92640	90.42444			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 03/08/2017	Bond Future			7.49208		99.93551		7.53253	99.84729		1.91	0.00	0.00	0	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,508.41000		1.50841		1,420.30000	1.42030	1,508.410	1.99	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future			7.45581		101.84161		7.50132	101.75149		1.46	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.39763		100.17140		7.44895	100.08041		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.32791		102.12619		7.38753	102.03314			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 03/08/2017	Bond Future			7.62571		99.64296		7.66617	99.51845		3.10	0.00	0.00	0	36,902.00
R208	On 02/11/2017	Bond Future			7.61732		98.14160		7.66121	98.01450		2.59	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.59940		100.04170		7.64687	99.91298		2.65	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.57067		98.59158		7.62279	98.46005			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 03/08/2017	Bond Future			9.54062		73.78201		9.55619	73.67718		12.63	0.00	0.00	0	74,527.00
R209	On 02/11/2017	Bond Future			9.58850		72.03940		9.60454	71.93243		13.46	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	84.57000		0.08457		86.31000	0.08631	84.570	12.86	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	650.57000		0.65057		647.50000	0.64750	650.570	13.01	0.23	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,598.21000		1.59821		1,670.26000	1.67026	1,598.210	13.46	0.41	0.00	0	6,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	10.00	Put	1,029.31000		1.02931	1,086.76000	1.08676	1,029.310		13.69	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	310.60000		0.31060	337.74000	0.33774	310.600		14.24	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.63550		73.43411	9.65190	73.32574			12.94	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.68201		71.71667	9.69892	71.60596				0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			185.16400		185.16400	185.18457	185.18457				0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.33424		186.33424	186.35513	186.35513				0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			190.00386		190.00386	190.02829	190.02829				0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.37518		191.37518	191.40005	191.40005				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 03/08/2017	Bond Future			147.50838		147.50838	147.52444	147.52444				0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future			150.35234		150.35234	150.36858	150.36858				0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.25321		151.25321	151.27222	151.27222				0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.29480		154.29480	154.31428	154.31428				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 03/08/2017	Bond Future			9.26535		85.76218	9.29097	85.59088			10.52	0.00	0.00	0	63,820.00
R213	On 02/11/2017	Bond Future			9.31375		83.84813	9.34023	83.67335			11.06	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.36231		85.47148	9.38955	85.29407			10.68	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.40680		83.58752	9.43496	83.40643				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 03/08/2017	Bond Future			9.69072		73.45097	9.70126	73.37753			13.28	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future			9.74085		71.55570	9.75172	71.48064			14.23	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.79118		72.94109	9.80227	72.86521			13.64	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.83781		71.06624	9.84924	70.98868				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 18/09/2017	Foreign Exchange Future			22,736.38000		22,736.38000	22,906.48000	22,906.48000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future			9.54910		9.54910	9.61060	9.61060			14.19	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 18/09/2017	Foreign Exchange Future	3.63330	3.63330		3.65110	3.65110		13.58	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.56230	3.56230		3.58250	3.58250		14.80	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44010	1.44010		1.45060	1.45060			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41700	1.41700		1.42760	1.42760			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40020	1.40020		1.41030	1.41030			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,867,360,377.48</b>	<b>122,169</b>	<b>3 920 113.00</b>
<b>Grand Total:</b>											<b>1,867,360,377.48</b>	<b>122,169</b>	<b>3 920 113.00</b>