



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2017

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	
Derivatives														
\$ / R	On 19/07/2017	Any day expiry	12.91580	12.91580		12.93230	12.93230		19.25	0.00	13,949,064.00	1,080	0.00	
\$ / R	On 21/07/2017	Any day expiry	12.92730	12.92730		12.93230	12.93230		16.96	0.00	0.00	0	70.00	
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	37.17870	0.03718	46.10130	0.04610	37.179	18.14	0.33	0.00	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	330.74620	0.33075	330.23000	0.33023	330.746	23.51	0.92	0.00	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry	12.93420	12.93420		12.94150	12.94150		13.95	0.00	0.00	0	0.00	
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	289.94700	0.28995	289.71700	0.28972	289.947	16.35	0.83	0.00	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	0.37060	0.00037	0.41420	0.00041	0.371	27.96	0.00	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry	12.93870	12.93870		12.94600	12.94600		14.28	0.00	0.00	0	909.00	
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	569.43560	0.56944	564.72100	0.56472	569.436	17.92	0.94	0.00	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.23540	0.00024	0.26120	0.00026	0.235	52.23	0.00	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry	12.94750	12.94750		12.95480	12.95480		14.24	0.00	0.00	0	8,323.00	
\$ / R	On 04/08/2017	Any day expiry	12.95630	12.95630		12.96370	12.96370		14.74	0.00	0.00	0	1,350.00	
\$ / R	On 11/08/2017	Any day expiry	12.97160	12.97160		12.97910	12.97910		14.66	0.00	0.00	0	70.00	
\$ / R	On 16/08/2017	Any day expiry	12.98260	12.98260		12.99010	12.99010		14.77	0.00	0.00	0	0.00	
\$ / R	On 16/08/2017	Any day expiry	13.12	Put	295.82790	0.29583	303.35920	0.30336	295.828	15.28	0.59	0.00	0	20,000.00
\$ / R	On 17/08/2017	Any day expiry	12.98480	12.98480		12.99230	12.99230		14.81	0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	466.19940	0.46620	471.07290	0.47107	466.199	16.27	0.72	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry			13.01110	13.01110	13.01860	13.01860		14.87	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	602.79400	0.60279	606.24060	0.60624	602.794	16.73	0.74	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	1.68060	0.00168	2.11380	0.00211	1.681	28.85	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.01320	13.01320	13.02080	13.02080		14.92	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.01540	13.01540	13.02290	13.02290		14.94	0.00	0.00	0	3,635.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.05480	13.05480	13.06210	13.06210		15.11	0.00	832,830,966.00	63,795	790,364.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	22.33190	0.02233	23.89460	0.02389	22.332	14.00	0.07	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	41.40130	0.04140	44.63650	0.04464	41.401	13.95	0.11	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	47.80840	0.04781	51.57180	0.05157	47.808	13.94	0.13	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	49.17960	0.04918	53.05490	0.05305	49.180	13.93	0.13	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	95.78750	0.09579	102.02720	0.10203	95.788	14.09	0.22	0.00	0	33,025.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	109.56560	0.10957	116.08790	0.11609	109.566	14.18	0.24	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	124.60610	0.12461	131.37840	0.13138	124.606	14.27	0.26	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	482.34730	0.48235	496.94420	0.49694	482.347	14.55	0.67	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	177.54730	0.17755	184.84420	0.18484	177.547	14.55	0.33	11,368,989.19	2,600	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	197.84570	0.19785	205.23580	0.20524	197.846	14.64	0.36	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	397.23230	0.39723	411.98140	0.41198	397.232	14.83	0.59	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	347.06930	0.34707	361.70940	0.36171	347.069	15.01	0.54	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	292.26930	0.29227	299.60940	0.29961	292.269	15.01	0.46	0.00	0	11,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	373.05260	0.37305	379.82020	0.37982	373.053	15.39	0.53	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	379.28530	0.37929	385.99450	0.38599	379.285	15.42	0.53	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	411.13290	0.41113	417.53960	0.41754	411.133	15.58	0.56	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	265.93290	0.26593	279.63960	0.27964	265.933	15.58	0.44	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	444.08700	0.44409	450.16650	0.45017	444.087	15.74	0.58	0.00	0	25,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	549.07300	0.54907	554.05950	0.55406	549.073	16.21	0.64	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	203.87300	0.20387	216.15950	0.21616	203.873	16.21	0.36	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	190.73910	0.19074	202.63530	0.20264	190.739	16.37	0.34	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	585.93910	0.58594	590.53530	0.59054	585.939	16.37	0.66	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	183.27000	0.18327	194.93000	0.19493	183.270	16.47	0.33	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	178.45710	0.17846	189.95790	0.18996	178.457	16.53	0.32	0.00	0	6,020.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	725.36710	0.72537	728.52520	0.72853	725.367	16.94	0.72	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	146.24610	0.14625	156.54390	0.15654	146.246	17.01	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	823.06280	0.82306	825.28950	0.82529	823.063	17.30	0.76	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	831.32880	0.83133	833.48290	0.83348	831.329	17.33	0.76	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	119.43070	0.11943	128.58940	0.12859	119.431	17.44	0.23	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	117.81340	0.11781	126.89870	0.12690	117.813	17.47	0.23	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	104.23730	0.10424	112.67460	0.11267	104.237	17.72	0.20	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	98.73420	0.09873	106.89000	0.10689	98.734	17.83	0.19	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	91.04110	0.09104	98.78430	0.09878	91.041	18.00	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	69.65570	0.06966	76.12430	0.07612	69.656	18.56	0.14	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,233.03430	1.23303	1,232.08260	1.23208	1,233.034	18.61	0.86	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,324.66330	1.32466	1,323.14310	1.32314	1,324.663	18.89	0.88	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	58.68970	0.05869	64.41490	0.06441	58.690	18.92	0.12	0.00	0	3,000.00

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 18/09/2017	Foreign Exchange Future	14.47	Put	1,462.06490	1.46206	1,459.96390	1.45996	1,462.065	19.09	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	44.57190	0.04457	49.66410	0.04966	44.572	19.12	0.10	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	40.98040	0.04098	45.89520	0.04590	40.980	19.16	0.09	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	30.68800	0.03069	35.00730	0.03501	30.688	19.33	0.07	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	29.65150	0.02965	33.90210	0.03390	29.652	19.35	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	18.86010	0.01886	22.25710	0.02226	18.860	19.60	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	4.84450	0.00484	5.99830	0.00600	4.844	21.74	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	4.07440	0.00407	4.77300	0.00477	4.074	23.47	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	3.92900	0.00393	4.53950	0.00454	3.929	23.90	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.57550	0.00358	3.96510	0.00397	3.576	25.20	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.16090	0.00316	3.43940	0.00344	3.161	25.85	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.00400	0.00300	3.27110	0.00327	3.004	25.85	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.53630	0.00054	0.59930	0.00060	0.536	25.85	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.07410	13.07410	13.08120	13.08120		15.26	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	635.04350	0.63504	639.86610	0.63987	635.043	16.60	0.66	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.27090	0.00227	3.18200	0.00318	2.271	23.73	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.07620	13.07620	13.08330	13.08330		15.29	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.07830	13.07830	13.08540	13.08540		15.32	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.12920	13.12920	13.13610	13.13610		15.71	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.13760	13.13760	13.14450	13.14450		15.79	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	317.74400	0.31774	325.04610	0.32505	317.744	15.35	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	667.44800	0.66745	672.72760	0.67273	667.448	16.69	0.61	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	172.01210	0.17201	180.81720	0.18082	172.012	18.19	0.24	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	2.98510	0.00299	3.55420	0.00355	2.985	21.35	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.17360	13.17360	13.18060	13.18060		15.82	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.20530	13.20530	13.21240	13.21240		15.96	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	693.05010	0.69305	698.64350	0.69864	693.050	16.64	0.57	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	14.91660	0.01492	16.77750	0.01678	14.917	23.62	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.24130	13.24130	13.24840	13.24840		16.11	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.24760	13.24760	13.25470	13.25470		16.08	0.00	89,620,014.00	6,765	120,466.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	56.00090	0.05600	59.30950	0.05931	56.001	14.56	0.09	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	82.83620	0.08284	87.65890	0.08766	82.836	14.22	0.13	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	124.62200	0.12462	130.29070	0.13029	124.622	14.45	0.18	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	173.37110	0.17337	179.64360	0.17964	173.371	14.66	0.23	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	203.50570	0.20351	210.01930	0.21002	203.506	14.77	0.26	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	255.84620	0.25585	262.62870	0.26263	255.846	14.97	0.30	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	412.74310	0.41274	419.72310	0.41972	412.743	15.61	0.41	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	465.01740	0.46502	471.91460	0.47191	465.017	15.80	0.44	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	475.85260	0.47585	482.72520	0.48273	475.853	15.84	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	509.10100	0.50910	515.89020	0.51589	509.101	15.95	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	526.13490	0.52613	532.87550	0.53288	526.135	16.00	0.47	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	546.86730	0.54687	560.63740	0.56064	546.867	16.08	0.52	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	610.08180	0.61008	616.44950	0.61645	610.082	16.29	0.51	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	641.55200	0.64155	647.74760	0.64775	641.552	16.39	0.52	0.00	0	114,600.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	454.10900	0.45411	467.04450	0.46704	454.109	16.61	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	363.76630	0.36377	375.46680	0.37547	363.766	17.24	0.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,066.78710	1.06679	1,070.52790	1.07053	1,066.787	17.67	0.67	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,473.12830	1.47313	1,474.80500	1.47481	1,473.128	18.74	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	153.79350	0.15379	160.72760	0.16073	153.794	19.62	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	142.10700	0.14211	148.67320	0.14867	142.107	19.80	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	141.09320	0.14109	147.62680	0.14763	141.093	19.81	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	108.04480	0.10804	113.42930	0.11343	108.045	20.44	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	77.82390	0.07782	82.10780	0.08211	77.824	21.31	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	43.34840	0.04335	46.77120	0.04677	43.348	23.62	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	41.23570	0.04124	44.58900	0.04459	41.236	23.85	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	19.54330	0.01954	21.50080	0.02150	19.543	23.87	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.25610	13.25610	13.26320	13.26320		16.10	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	709.80490	0.70980	715.73140	0.71573	709.805	16.62	0.55	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	22.67160	0.02267	24.79660	0.02480	22.672	23.94	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.26670	13.26670	13.27380	13.27380		16.06	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.27940	13.27940	13.28650	13.28650		16.04	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.29420	13.29420	13.30140	13.30140		16.13	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	535.94760	0.53595	542.73650	0.54274	535.948	15.95	0.45	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	222.62100	0.22262	231.13520	0.23114	222.621	19.03	0.23	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	205.30940	0.20531	213.40490	0.21340	205.309	19.22	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.34020	13.34020	13.34750	13.34750		16.24	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	608.66350	0.60866	614.80250	0.61480	608.663	16.15	0.47	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.34230	13.34230	13.34950	13.34950		16.24	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	525.04090	0.52504	531.38120	0.53138	525.041	15.89	0.43	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	167.84260	0.16784	174.20860	0.17421	167.843	20.06	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.36700	13.36700	13.37430	13.37430		16.25	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.37110	13.37110	13.37840	13.37840		16.25	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.43710	13.43710	13.44440	13.44440		16.41	0.00	0.00	0	21,396.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	271.00570	0.27101	275.88080	0.27588	271.006	14.99	0.26	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	475.99920	0.47600	480.97920	0.48098	475.999	15.63	0.37	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	607.55100	0.60755	612.27980	0.61228	607.551	16.06	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	682.07510	0.68208	686.60880	0.68661	682.075	16.29	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,024.19660	1.02420	1,027.40380	1.02740	1,024.197	17.19	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,219.25410	1.21925	1,221.66020	1.22166	1,219.254	17.66	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	326.01880	0.32602	333.62190	0.33362	326.019	18.93	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	292.88920	0.29289	300.00060	0.30000	292.889	19.20	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	243.73340	0.24373	250.03550	0.25004	243.733	19.69	0.21	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	238.74920	0.23875	244.96080	0.24496	238.749	19.74	0.21	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	210.18190	0.21018	215.85930	0.21586	210.182	20.09	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	185.59570	0.18560	190.77680	0.19078	185.596	20.43	0.17	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.51320	13.51320	13.52030	13.52030		16.45	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,862.38070	1.86238	1,862.85900	1.86286	1,862.381	18.85	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	256.27750	0.25628	262.12400	0.26212	256.278	19.94	0.21	0.00	0	2,000.00

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 11/05/2018	Any day expiry			13.54510		13.54510		13.55220	13.55220		16.53	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.55310		13.55310		13.56020	13.56020		16.52	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.62100		13.62100		13.62800	13.62800		16.56	0.00	0.00	0	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	29.61220		0.02961		26.11540	0.02612	29.612	13.28	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	501.83520		0.50184		504.82260	0.50482	501.835	15.57	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	520.89310		0.52089		523.86610	0.52387	520.893	15.63	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	545.23140		0.54523		548.19010	0.54819	545.231	15.71	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	873.06640		0.87307		875.76870	0.87577	873.066	16.62	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	450.06130		0.45006		457.30170	0.45730	450.061	18.78	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	444.30320		0.44430		451.44330	0.45144	444.303	18.82	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	270.08460		0.27008		272.32880	0.27233	270.085	20.44	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.73480		13.73480		13.74180	13.74180		16.83	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.80790		13.80790		13.81490	13.81490		17.01	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	28.96530		0.02897		25.26120	0.02526	28.965	12.30	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	500.68770		0.50069		503.76070	0.50376	500.688	15.71	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	442.61680		0.44262		448.12650	0.44813	442.617	20.03	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.92700		13.92700		13.93380	13.93380		17.32	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.99180		13.99180		13.99850	13.99850		17.42	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.11930		14.11930		14.12570	14.12570		17.59	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.18820		14.18820		14.19460	14.19460		17.71	0.00	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.37210		14.37210		14.37820	14.37820		17.93	0.00	0.00	0	0.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.05480		13.05480		13.06210	13.06210		15.11	0.00	287,205.60	22	418.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.24760		13.24760		13.25470	13.25470		16.08	0.00	26,495.20	2	73.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.43710		13.43710		13.44440	13.44440		16.41	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.62100		13.62100		13.62800	13.62800		16.56	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.80790		13.80790		13.99850	13.99850		17.22	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry			16.87550		16.87550		16.86840	16.86840		14.54	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.04170		17.04170		17.03510	17.03510		15.91	0.00	10,565,854.00	620	35,248.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	623.35690		0.62336		622.75750	0.62276	623.357	15.67	0.64	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	93.03870		0.09304		94.22130	0.09422	93.039	18.39	0.15	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.34180		17.34180		17.33530	17.33530		16.69	0.00	0.00	0	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.64090		17.64090		17.63470	17.63470		17.11	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.93390		17.93390		17.92630	17.92630		17.39	0.00	0.00	0	3,033.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.15180		19.15180		19.13880	19.13880		16.87	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11713		0.11713		0.11714	0.11714		19.87	0.00	3,396.65	29	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11937		0.11937		0.11939	0.11939		16.37	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12167		0.12167		0.12170	0.12170		14.94	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13254		0.13254		0.13259	0.13259		21.55	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			14.90670		14.90670		14.99830	14.99830		13.85	0.00	0.00	0	800.00
€ / R	On 31/07/2017	Any day expiry			14.92000		14.92000		15.01170	15.01170		13.39	0.00	0.00	0	2.00

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 29/08/2017	Any day expiry			15.01590		15.01590		15.10880	15.10880		14.14	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.08180		15.08180		15.17510	15.17510		14.54	0.00	12,759,202.80	846	94,585.00
€ / R	On 27/09/2017	Any day expiry			15.11150		15.11150		15.20490	15.20490		14.69	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.21020		15.21020		15.30360	15.30360		15.10	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.31430		15.31430		15.40840	15.40840		15.22	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.37970		15.37970		15.47410	15.47410		15.27	0.00	0.00	0	23,869.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	98.97160		0.09897		87.41540	0.08742	98.972	13.85	0.14	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	303.18130		0.30318		333.91410	0.33391	303.181	17.00	0.30	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.41020		15.41020		15.50500	15.50500		15.31	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.68180		15.68180		15.77830	15.77830		15.51	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	466.81780		0.46682		430.83600	0.43084	466.818	14.81	0.34	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	489.36600		0.48937		452.55530	0.45256	489.366	14.87	0.35	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.97990		15.97990		16.07680	16.07680		15.69	0.00	0.00	0	1,001.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.28940		17.28940		17.39340	17.39340		15.73	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.93725		94.93725		94.83928	94.83928			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.95067		91.95067		91.84606	91.84606			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.70414		90.70414		90.59411	90.59411			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.86241		92.86241		92.75037	92.75037			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.64326		96.64326		96.53129	96.53129			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.22641		95.22641		95.11231	95.11231			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.29728		97.29728		97.18381	97.18381			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.01641		101.01641		100.90460	100.90460			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61261		99.61261		99.61261	99.61261			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82408		99.82408		99.82310	99.82310			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.75627		99.75627		99.75298	99.75298			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88078		99.88078		99.87565	99.87565			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.99217		99.99217		99.98457	99.98457			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.85193		99.85193		99.85106	99.85106			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.03618		99.03618		99.03301	99.03301			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.57123		98.57123		98.56592	98.56592			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.46018		98.46018		98.45262	98.45262			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.79000		98.79000		98.79000	98.79000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.14798		99.14798		99.14044	99.14044			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.49325		99.49325		99.48800	99.48800			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.86810		99.86810		99.86319	99.86319			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.99381		95.99381		95.96417	95.96417			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.22179		95.22179		95.18782	95.18782			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.41926		94.41926		94.38013	94.38013			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.58265		94.58265		94.53698	94.53698			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.75899		96.75899		96.70539	96.70539			0.00	0.00	0	51.00

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 15/03/2022	Interest Rate Swap	96.88236		96.88236		96.82112	96.82112			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.06143		98.06143		97.99475	97.99475			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.25631		100.25631		100.18880	100.18880			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	544.81700		544.81700		545.18900	545.18900			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.20400		555.20400		555.58400	555.58400			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	565.95100		565.95100		566.33600	566.33600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	576.99700		576.99700		577.39500	577.39500			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	627.25800		627.25800		628.19200	628.19200			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.21700		639.21700		640.17000	640.17000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	651.59000		651.59000		652.55900	652.55900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	664.30700		664.30700		665.30200	665.30200			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	563.65500		563.65500		564.82000	564.82000			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	574.40200		574.40200		575.59000	575.59000			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	585.52000		585.52000		586.72900	586.72900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.94800		596.94800		598.18700	598.18700			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.35240	10.35240		10.34270	10.34270			13.72	0.00	2,826,205.20	273	24,855.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.49250	10.49250		10.48260	10.48260			14.32	0.00	5,246,250.00	500	4,749.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.62900	10.62900		10.61990	10.61990			14.12	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.76030	10.76030		10.75180	10.75180			13.85	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.28750	11.28750		11.28100	11.28100			13.83	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.37590	10.37590		10.34580	10.34580			13.22	0.00	0.00	0	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.53840	10.53840		10.50730	10.50730			13.91	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.69600	10.69600		10.66410	10.66410			14.20	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.72800	13.72800		13.76510	13.76510			14.83	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.01290	14.01290		14.05100	14.05100			15.70	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.30460	14.30460		14.34140	14.34140			16.08	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.60780	15.60780		15.64540	15.64540			16.05	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.92670	1.92670		1.93090	1.93090			15.10	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.94570	1.94570		1.95030	1.95030			15.35	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.96380	1.96380		1.96850	1.96850			15.46	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.96880	1.96880		1.98000	1.98000			16.79	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.04060	2.04060		2.05350	2.05350			15.62	0.00	918,270.00	450	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.08260	2.08260		2.09500	2.09500			16.24	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.35180	2.35180		2.36470	2.36470			16.68	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

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
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 03/08/2017	Bond Future	10.78069		78.13843		10.75358	78.30467			0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.87454		75.83662		10.84642	76.00651			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.97129		77.30449		10.94226	77.47721			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.06630		75.01930		11.03613	75.19615			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	10.99069		81.35938		10.95855	81.58221			0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.08388		78.64902		11.05056	78.87654			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.17675		80.17125		11.14235	80.40275			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.27275		77.47369		11.23702	77.71048			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	562.33000		562.33000		563.50100	563.50100			0.00	0.00	0	415.00
GOVI	On 02/11/2017	GOVI	573.05200		573.05200		574.24600	574.24600			0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	584.14400		584.14400		585.35800	585.35800			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.54500		595.54500		596.78900	596.78900			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67470		1.67470		1.67660	1.67660		14.87	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70310		1.70310		1.70500	1.70500		15.92	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73000		1.73000		1.73220	1.73220		16.45	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85760		1.85760		1.85990	1.85990		17.45	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.93319		126.93319		126.97284	126.97284			0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.37893		129.37893		129.41995	129.41995			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.57345		130.57345		130.61479	130.61479			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.19789		133.19789		133.24266	133.24266			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	98.52876		98.52876		98.76272	98.76272			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
I2029	On 02/11/2017	Bond Future		99.41979	99.41979		99.66000	99.66000			0.00	136,205,112.30	1,370	1,370.00
I2029	On 01/02/2018	Bond Future		101.37672	101.37672		101.62005	101.62005			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.38594	102.38594		102.63616	102.63616			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		103.04285	103.04285		103.07511	103.07511			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		103.95569	103.95569		103.98916	103.98916			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		106.00187	106.00187		106.03565	106.03565			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.03326	107.03326		107.06979	107.06979			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		126.32807	126.32807		126.36798	126.36798			0.00	6,821,715.78	54	22,707.00
I2038	On 02/11/2017	Bond Future		128.76211	128.76211		128.80358	128.80358			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		129.77534	129.77534		129.81724	129.81724			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.38383	132.38383		132.42905	132.42905			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		123.64512	123.64512		123.68417	123.68417			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		124.44461	124.44461		124.48487	124.48487			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		126.89402	126.89402		126.93465	126.93465			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.82855	127.82855		127.87255	127.87255			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		130.01945	130.01945		130.06049	130.06049			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future		132.52453	132.52453		132.56702	132.56702			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		133.44133	133.44133		133.48428	133.48428			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.12333	136.12333		136.16976	136.16976			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		245.37800	245.37800		245.47000	245.47000			0.00	360,705,660.00	147	1,243.00
IGOV	On 02/11/2017	Index Future		250.10600	250.10600		250.20000	250.20000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		255.02800	255.02800		255.12400	255.12400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.15400	260.15400		260.25600	260.25600			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

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 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		0.12450	0.12450			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12380		0.12380		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12370		0.12370		0.12400	0.12400			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12270		0.12270		0.12320	0.12320			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11360		0.11360		0.11890	0.11890			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.62510		1.62510		1.62510	1.62510		14.24	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.65220		1.65220		1.65200	1.65200		14.23	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.67930		1.67930		1.67920	1.67920		14.19	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.82030		1.82030		1.81790	1.81790		14.64	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.59460		9.59460		9.60060	9.60060		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.72040		9.72040		9.72610	9.72610		15.00	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.84390		9.84390		9.84910	9.84910		14.79	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.43970		10.43970		10.43910	10.43910		14.77	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.28110		1.28110		1.27640	1.27640			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.29600		1.29600		1.28790	1.28790			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31200		1.31200		1.30000	1.30000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32320		1.32320		1.32740	1.32740			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30540		1.30540		1.30420	1.30420			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30910		1.30910		1.30790	1.30790			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31290		1.31290		1.31170	1.31170			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.15530		1.15530		1.16180	1.16180			0.00	0.00	0	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16090		1.16090		1.16740	1.16740			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.16710		1.16710		1.17360	1.17360			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.65203		113.05521		8.62818	113.21798		7.56	0.00	43,300,145.43	383	136,505.00
R186	On 03/08/2017	Bond Future	8.65	Put	686.69000		0.68669		644.33000	0.64433	686.690	7.43	0.50	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	399.40000		0.39940		378.60000	0.37860	399.400	7.47	0.35	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	294.33000		0.29433		282.10000	0.28210	294.330	7.49	0.28	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	211.78000		0.21178		205.95000	0.20595	211.780	7.51	0.21	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	2.14000		0.00214		2.82000	0.00282	2.140	7.77	0.00	0.00	0	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.34000		0.00034		0.53000	0.00053	0.340	7.85	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.68957		115.21065		8.66462	115.37719		7.41	0.00	74,771,711.85	649	650.00
R186	On 02/11/2017	Bond Future	9.00	Put	976.49000		0.97649		947.32000	0.94732	976.490	7.41	0.32	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.72544		112.13813		8.69951	112.30732		7.55	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.76183		114.32614		8.73460	114.49969		7.41	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

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/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	293.54829		293.54829		293.64041	293.64041			0.00	410,967,606.00	1,400	950.00
R197	On 02/11/2017	Bond Future	299.20423		299.20423		299.29978	299.29978			0.00	418,885,922.00	1,400	1,400.00
R197	On 01/02/2018	Bond Future	298.04061		298.04061		298.13703	298.13703			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	304.03118		304.03118		304.13539	304.13539			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	236.53664		236.53664		236.91120	236.91120			0.00	4,730,732.80	20	30,581.00
R202	On 02/11/2017	Bond Future	241.09423		241.09423		241.47717	241.47717			0.00	89,928,147.79	373	373.00
R202	On 01/02/2018	Bond Future	242.09341		242.09341		242.48335	242.48335			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	246.95948		246.95948		247.36180	247.36180			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	8.03889	102.10670		8.02441	102.17017			5.03	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.05908	100.12333		8.04363	100.18857			4.55	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.07645	102.06133		8.06019	102.12730			4.56	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	8.08521	100.12038		8.06771	100.18853			4.55	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	9.19858	91.38220		9.17517	91.54353				0.00	0.00	0	49,979.00
R2030	On 02/11/2017	Bond Future	9.24456	93.12450		9.22029	93.28938				0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future	9.28986	90.92193		9.26481	91.08955				0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.33918	92.69584		9.31312	92.86759				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	9.39412	93.90667		9.37577	94.04183			10.72	0.00	18,781,334.00	200	29,915.00
R2032	On 02/11/2017	Bond Future	9.44572	91.53930		9.42670	91.67754			11.20	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.49651	93.31106		9.47692	93.45157			10.81	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.54695	90.97312		9.52659	91.11722			11.20	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	9.59441	97.81918		9.56606	98.04712				0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.64988	95.18357		9.62057	95.41638				0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.70583	97.02592		9.67563	97.26280				0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.75777	94.41581		9.72652	94.65808				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	9.68441	89.88882		9.65616	90.11491			12.66	0.00	1,977,554.04	22	66,825.00

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 02/11/2017	Bond Future		9.73650	91.60264		9.70734	91.83353		12.74	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.78841	89.12028		9.75841	89.35518		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.84361	90.85898		9.81257	91.09934		12.74	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		7.39992	101.80293		7.38823	101.81799		1.02	0.00	0.00	0	42,165.00
R204	On 02/11/2017	Bond Future		7.32000	103.74389		7.30505	103.75981		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.16569	101.71195		7.14695	101.72762		0.70	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.86916	103.69661		6.84112	103.71352		0.53	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 03/08/2017	Bond Future		9.80468	92.93857		9.76642	93.26388		13.27	0.00	13,940,785.50	150	14,239.00
R2040	On 02/11/2017	Bond Future		9.85859	94.71054		9.81914	95.04249		13.39	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.91245	92.03802		9.87185	92.37592		13.52	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.96950	93.83364		9.92755	94.17900		13.39	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future		9.83442	90.02702		9.79611	90.35576		13.88	0.00	0.00	0	24,110.00
R2044	On 02/11/2017	Bond Future		9.88689	91.74348		9.84741	92.07896		14.04	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.93926	89.13868		9.89865	89.48025		14.17	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.99460	90.87774		9.95268	91.22676		14.04	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		9.79907	93.68602		9.76061	94.02528		13.73	0.00	0.00	0	77,431.00
R2048	On 02/11/2017	Bond Future		9.85254	91.03501		9.81290	91.38118		14.56	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.90636	92.79707		9.86559	93.14944		14.00	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.95641	90.16774		9.91435	90.52788		14.56	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		7.50820	99.90034		7.48213	99.95723		1.90	0.00	0.00	0	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,473.23000	1.47323	1,530.12000	1.53012	1,473.230	1.97	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.47427	101.80504		7.44473	101.86357		1.44	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.41893	100.13362		7.38560	100.19274		1.57	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.35273	102.08744		7.31353	102.14865		1.44	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		7.64092	99.59613		7.61560	99.67410		3.08	0.00	50,794,026.30	510	36,906.00
R208	On 02/11/2017	Bond Future		7.63403	98.09319		7.60643	98.17317		2.56	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.61778	99.99184		7.58792	100.07286		2.62	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
R208	On 03/05/2018	Bond Future			7.59090		98.54050		7.55783	98.62401		2.56	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			9.56356		73.62765		9.53506	73.81949		12.59	0.00	0.00	0	74,564.00
R209	On 02/11/2017	Bond Future			9.61218		71.88156		9.58280	72.07748		13.39	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	72.91000		0.07291		84.07000	0.08407	72.910	12.82	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	579.96000		0.57996		652.10000	0.65210	579.960	12.82	0.21	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,612.24000		1.61224		1,573.37000	1.57337	1,612.240	13.25	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,018.58000		1.01858		1,009.66000	1.00966	1,018.580	13.39	0.30	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	295.28000		0.29528		301.53000	0.30153	295.280	13.93	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.65991		73.27290		9.62974	73.47223		12.88	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.70716		71.55210		9.67601	71.75602		13.39	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			185.08431		185.08431		185.14395	185.14395			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future			186.25085		186.25085		186.31267	186.31267			0.00	130,189,344.15	699	699.00
R210	On 01/02/2018	Bond Future			189.91689		189.91689		189.97910	189.97910			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			191.28447		191.28447		191.35176	191.35176			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			147.44481		147.44481		147.49064	147.49064			0.00	235,911,696.00	1,600	3,258.00
R212	On 02/11/2017	Bond Future			150.28574		150.28574		150.33326	150.33326			0.00	240,457,184.00	1,600	1,600.00
R212	On 01/02/2018	Bond Future			151.18369		151.18369		151.23158	151.23158			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.22240		154.22240		154.27427	154.27427			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			9.27329		85.70904		9.24975	85.86672		10.47	0.00	0.00	0	63,820.00
R213	On 02/11/2017	Bond Future			9.32204		83.79335		9.29766	83.95458		10.99	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.37094		85.41522		9.34582	85.57913		10.61	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.41574		83.52997		9.38969	83.69782		10.99	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 03/08/2017	Bond Future	9.72368		73.22172		9.69018	73.45474		13.26	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.77482		71.32155		9.74032	71.55937		14.19	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.82619		72.70200		9.79074	72.94411		13.61	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.87382		70.82235		9.83728	71.06984		14.19	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	22,792.31000		22,792.31000		22,862.66000	22,862.66000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.54580		9.54580		9.57090	9.57090		13.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.58540		10.58540		10.62360	10.62360		14.56	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.64530		3.64530		3.64130	3.64130		13.32	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.57410		3.57410		3.57140	3.57140		14.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.45530		3.45530		3.43350	3.43350		15.32	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44050		1.44050		1.44450	1.44450			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41750		1.41750		1.42130	1.42130			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39980		1.39980		1.40330	1.40330			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24530		1.24530		1.29550	1.29550			0.00	0.00	0	0.00
Total for Derivatives :												3,218,770,590.58	87,559	3 866 108.00
Grand Total:												3,218,770,590.58	87,559	3 866 108.00