



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: 11/08/2017

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 11/08/2017	Any day expiry	13.45780	13.45780		13.36150	13.36150		11.63	0.00	270,100,825.00	20,070	0.00	
\$ / R	On 15/08/2017	Any day expiry	13.49330	13.49330		13.35710	13.35710		13.92	0.00	0.00	0	0.00	
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	13.00140	0.01300	35.25240	0.03525	13.001	18.50	0.10	0.00	0	1,000.00
\$ / R	On 15/08/2017	Any day expiry	13.36	Put	37.75000	0.03775	92.80240	0.09280	37.750	15.87	0.27	0.00	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry			13.49220	13.49220	13.36950	13.36950		14.71	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	9.72000	0.00972	20.87310	0.02087	9.720	19.50	0.07	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	34.16060	0.03416	69.23970	0.06924	34.161	16.95	0.22	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	70.34880	0.07035	45.07280	0.04507	70.349	15.29	0.41	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry			13.49450	13.49450	13.36180	13.36180		15.19	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	54.73260	0.05473	104.06200	0.10406	54.733	16.39	0.30	0.00	0	34,000.00
\$ / R	On 25/08/2017	Any day expiry			13.51250	13.51250	13.49020	13.49020		15.50	0.00	0.00	0	0.00
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	138.19120	0.13819	0.00000	0.00000	138.191	15.48	0.44	119,496,191.60	20,000	20,000.00
\$ / R	On 29/08/2017	Any day expiry			13.52130	13.52130	13.38850	13.38850		15.20	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	171.52420	0.17152	247.79530	0.24780	171.524	15.20	0.47	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.23840	0.00024	0.24170	0.00024	0.238	31.42	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.52350	13.52350	13.39070	13.39070		15.31	0.00	0.00	0	202.00

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 31/08/2017	Any day expiry		13.52570	13.52570		13.39290	13.39290		15.54	0.00	0.00	0	8,325.00
\$ / R	On 07/09/2017	Any day expiry		13.54110	13.54110		13.40820	13.40820		15.55	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	8.01140	0.00801	11.34110	0.01134	8.011	16.93	0.03	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future		13.56540	13.56540		13.43230	13.43230		15.60	0.00	338,782,299.60	24,974	828,653.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	3.40280	0.00340	4.96720	0.00497	3.403	17.22	0.01	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	5.75890	0.00576	8.80550	0.00881	5.759	16.42	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	6.72560	0.00673	10.26980	0.01027	6.726	16.29	0.02	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	6.93670	0.00694	10.58890	0.01059	6.937	16.26	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	14.34320	0.01434	21.64110	0.02164	14.343	15.60	0.05	0.00	0	96,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	16.13880	0.01614	24.28730	0.02429	16.139	15.49	0.06	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	16.61910	0.01662	24.99320	0.02499	16.619	15.46	0.06	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	19.22720	0.01923	28.81280	0.02881	19.227	15.32	0.06	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	844.89420	0.84489	725.94900	0.72595	844.894	14.91	0.91	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	29.49420	0.02949	43.64900	0.04365	29.494	14.91	0.09	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	33.90190	0.03390	49.93470	0.04993	33.902	14.77	0.11	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	711.96690	0.71197	601.97350	0.60197	711.967	14.70	0.86	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	57.16940	0.05717	83.93290	0.08393	57.169	14.79	0.16	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	630.56270	0.63056	526.81240	0.52681	630.563	14.84	0.82	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	65.16270	0.06516	94.51240	0.09451	65.163	14.84	0.18	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	99.50610	0.09951	138.70070	0.13870	99.506	15.04	0.25	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	102.36040	0.10236	142.29840	0.14230	102.360	15.05	0.25	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	482.87840	0.48288	393.49230	0.39349	482.878	15.12	0.72	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	117.47840	0.11748	161.19230	0.16119	117.478	15.12	0.28	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	134.03140	0.13403	181.60740	0.18161	134.031	15.19	0.31	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	171.56300	0.17156	227.02740	0.22703	171.563	15.33	0.36	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	357.97840	0.35798	284.32170	0.28432	357.978	15.40	0.61	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	192.57840	0.19258	252.02170	0.25202	192.578	15.40	0.39	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	346.80570	0.34681	274.74020	0.27474	346.806	15.42	0.60	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	215.10100	0.21510	278.51310	0.27851	215.101	15.47	0.42	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	330.50100	0.33050	260.81310	0.26081	330.501	15.47	0.58	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	314.73820	0.31474	248.37430	0.24837	314.738	15.51	0.56	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	304.53010	0.30453	240.37150	0.24037	304.530	15.53	0.55	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	311.09000	0.31109	391.37820	0.39138	311.090	15.86	0.53	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	238.66700	0.23867	187.26960	0.18727	238.667	15.93	0.46	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	387.35410	0.38735	475.76250	0.47576	387.354	16.25	0.59	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	394.04440	0.39404	483.08700	0.48309	394.044	16.28	0.60	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	186.69390	0.18669	145.11070	0.14511	186.694	16.41	0.38	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	183.62650	0.18363	142.64450	0.14264	183.627	16.44	0.38	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	158.03950	0.15804	122.17870	0.12218	158.040	16.73	0.34	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	147.77730	0.14778	114.02280	0.11402	147.777	16.86	0.32	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	133.56460	0.13356	102.77870	0.10278	133.565	17.05	0.29	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	95.14340	0.09514	72.15640	0.07216	95.143	17.70	0.22	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	746.56360	0.74656	857.29340	0.85729	746.564	17.76	0.79	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	831.84830	0.83185	945.76550	0.94577	831.848	18.06	0.82	0.00	0	110.00

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	14.33	Call	75.89670	0.07590	57.02270	0.05702	75.897	18.08	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	963.85290	0.96385	1,081.94690	1.08195	963.853	18.48	0.85	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	56.18920	0.05619	41.90940	0.04191	56.189	18.56	0.14	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	51.43270	0.05143	38.28800	0.03829	51.433	18.70	0.13	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	38.10200	0.03810	28.20130	0.02820	38.102	19.17	0.10	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	36.78560	0.03679	27.21030	0.02721	36.786	19.23	0.10	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	22.81880	0.02282	16.43160	0.01643	22.819	19.85	0.06	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	3.09120	0.00309	2.27570	0.00228	3.091	21.62	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	1.83870	0.00184	1.65840	0.00166	1.839	22.98	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	1.81500	0.00182	1.64710	0.00165	1.815	23.59	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.77380	0.00177	1.63630	0.00164	1.774	25.43	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.76670	0.00177	1.64540	0.00165	1.767	26.65	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.76690	0.00177	1.64780	0.00165	1.767	26.84	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.85490	0.00085	0.66260	0.00066	0.855	30.33	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.58570	13.58570	13.45230	13.45230		15.93	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	264.81100	0.26481	330.60500	0.33060	264.811	15.77	0.44	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.79550	0.00280	2.62120	0.00262	2.796	25.80	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.58800	13.58800	13.45460	13.45460		15.96	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.59030	13.59030	13.45680	13.45680		16.00	0.00	1,316,086.30	97	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.62190	13.62190	13.48790	13.48790		16.08	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.64370	13.64370	13.50970	13.50970		16.17	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.65230	13.65230	13.51830	13.51830		16.26	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	111.93400	0.11193	143.56770	0.14357	111.934	15.11	0.20	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	326.82830	0.32683	388.45160	0.38845	326.828	16.02	0.42	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	253.46300	0.25346	212.03100	0.21203	253.463	17.38	0.36	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	6.20360	0.00620	5.10500	0.00510	6.204	23.32	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.68030	13.68030	13.54630	13.54630		16.37	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.68890	13.68890	13.55490	13.55490		16.34	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.72050	13.72050	13.58620	13.58620		16.43	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	375.62930	0.37563	436.11760	0.43612	375.629	16.11	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	12.01810	0.01202	7.44050	0.00744	12.018	22.31	0.02	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.72470	13.72470	13.59040	13.59040		16.47	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.75620	13.75620	13.62160	13.62160		16.63	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.76260	13.76260	13.62790	13.62790		16.60	0.00	110,995,369.00	8,065	127,682.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	26.10640	0.02611	30.98350	0.03098	26.106	16.24	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	37.87470	0.03787	44.67140	0.04467	37.875	15.71	0.07	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	51.42470	0.05142	60.36950	0.06037	51.425	15.27	0.09	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	67.45510	0.06746	84.19070	0.08419	67.455	14.86	0.11	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	82.80720	0.08281	102.28610	0.10229	82.807	14.96	0.13	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	110.42980	0.11043	134.44750	0.13445	110.430	15.09	0.16	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	199.13360	0.19913	236.40600	0.23641	199.134	15.41	0.25	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	232.28450	0.23228	274.53630	0.27454	232.285	15.53	0.28	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	239.51140	0.23951	282.57340	0.28257	239.511	15.57	0.29	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	262.00580	0.26201	307.50150	0.30750	262.006	15.67	0.30	0.00	0	16,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	273.70780		0.27371		320.42830	0.32043	273.708	15.72	0.31	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	802.38320		0.80238		716.03650	0.71604	802.383	15.78	0.67	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	332.32880		0.33233		384.75550	0.38476	332.329	15.94	0.36	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	354.85250		0.35485		409.31250	0.40931	354.853	16.03	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	664.97380		0.66497		588.75910	0.58876	664.974	16.19	0.60	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	527.16980		0.52717		463.92630	0.46393	527.170	16.70	0.51	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	689.47700		0.68948		768.25130	0.76825	689.477	17.10	0.55	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	332.25800		0.33226		0.00000	0.00000	332.258	17.91	0.35	4,881,543.03	1,000	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,045.15680		1.04516		1,139.43040	1.13943	1,045.157	18.11	0.67	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	278.71210		0.27871		241.67530	0.24168	278.712	18.37	0.31	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	211.07620		0.21108		182.27420	0.18227	211.076	19.11	0.24	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	194.62520		0.19463		166.84820	0.16685	194.625	19.33	0.23	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	193.20320		0.19320		165.51420	0.16551	193.203	19.35	0.22	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	143.98490		0.14398		122.39070	0.12239	143.985	19.97	0.17	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	98.58330		0.09858		83.21560	0.08322	98.583	20.77	0.12	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	44.99040		0.04499		36.41830	0.03642	44.990	22.63	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	41.94750		0.04195		33.74030	0.03374	41.948	22.82	0.06	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	24.07650		0.02408		17.39980	0.01740	24.077	23.93	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.77100		13.77100		13.63620	13.63620		16.65	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	408.47360		0.40847		466.48500	0.46648	408.474	16.24	0.40	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	29.06290		0.02906		21.67300	0.02167	29.063	24.13	0.04	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.78150		13.78150		13.64660	13.64660		16.69	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.79410		13.79410		13.65910	13.65910		16.67	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.80880		13.80880		13.67370	13.67370		16.69	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	293.13520		0.29314		339.12160	0.33912	293.135	15.71	0.31	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	305.14880		0.30515		267.05850	0.26706	305.149	18.49	0.31	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	281.25970		0.28126		245.92150	0.24592	281.260	18.72	0.29	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.85500		13.85500		13.71950	13.71950		16.80	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	335.55220		0.33555		382.24920	0.38225	335.552	15.84	0.32	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	343.92830		0.34393		391.29290	0.39129	343.928	15.87	0.33	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	356.71160		0.35671		405.07640	0.40508	356.712	15.92	0.33	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	401.21770		0.40122		452.90700	0.45291	401.218	16.08	0.36	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.85710		13.85710		13.72160	13.72160		16.80	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	296.58720		0.29659		339.87930	0.33988	296.587	15.69	0.30	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	224.96070		0.22496		195.24250	0.19524	224.961	19.67	0.22	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.88230		13.88230		13.74650	13.74650		16.88	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.88650		13.88650		13.75070	13.75070		16.89	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.95280		13.95280		13.81560	13.81560		16.93	0.00	20,998,964.00	1,505	89,754.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	72.25950		0.07226		83.46340	0.08346	72.259	15.17	0.09	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	129.53450		0.12953		145.59000	0.14559	129.535	15.21	0.15	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	148.07510		0.14808		168.22660	0.16823	148.075	15.22	0.16	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	283.14110		0.28314		317.25910	0.31726	283.141	15.63	0.26	0.00	0	88,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	373.93250		0.37393		419.09010	0.41909	373.933	15.85	0.32	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	430.69500		0.43069		479.86660	0.47987	430.695	16.05	0.35	0.00	0	2,500.00

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
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	439.82100		0.43982		489.60830	0.48961	439.821	16.09	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	706.31990		0.70632		771.62530	0.77163	706.320	16.87	0.46	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	871.98380		0.87198		945.24810	0.94525	871.984	17.30	0.52	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	432.69300		0.43269		387.71970	0.38772	432.693	18.47	0.35	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	389.39740		0.38940		348.59690	0.34860	389.397	18.80	0.32	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	360.19900		0.36020		321.43640	0.32144	360.199	19.05	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	323.65510		0.32366		287.32050	0.28732	323.655	19.34	0.27	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	316.60870		0.31661		280.98290	0.28098	316.609	19.39	0.27	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	276.18320		0.27618		244.71960	0.24472	276.183	19.71	0.24	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	241.38190		0.24138		213.61910	0.21362	241.382	20.03	0.21	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	221.70210		0.22170		196.07620	0.19608	221.702	20.23	0.20	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			14.02950		14.02950		13.89070	13.89070		17.04	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,462.95250		1.46295		1,554.47260	1.55447	1,462.953	18.45	0.64	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	333.24490		0.33324		298.98670	0.29899	333.245	19.58	0.26	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.06270		14.06270		13.92310	13.92310		17.04	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.07100		14.07100		13.93120	13.93120		17.03	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.14060		14.14060		13.99980	13.99980		17.12	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	19.66610		0.01967		21.88130	0.02188	19.666	14.51	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	328.99960		0.32900		361.49830	0.36150	329.000	15.69	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	342.52980		0.34253		375.89830	0.37590	342.530	15.72	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	359.92140		0.35992		394.38520	0.39439	359.921	15.76	0.27	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	610.55460		0.61055		664.09940	0.66410	610.555	16.38	0.38	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	641.34560		0.64135		696.55120	0.69655	641.346	16.47	0.39	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	580.30430		0.58030		529.95130	0.52995	580.304	18.42	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	572.94030		0.57294		523.21240	0.52321	572.940	18.46	0.38	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	338.64060		0.33864		308.37340	0.30837	338.641	19.99	0.24	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			14.16930		14.16930		14.02800	14.02800		17.10	0.00	0.00	0	215.00
\$ / R	On 13/08/2018	Any day expiry			14.25540		14.25540		14.11270	14.11270		17.18	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.32970		14.32970		14.18610	14.18610		17.38	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	27.12770		0.02713		29.33250	0.02933	27.128	14.08	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	335.76540		0.33577		370.71750	0.37072	335.765	15.60	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	540.22140		0.54022		500.48840	0.50049	540.221	19.51	0.32	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.45100		14.45100		14.30580	14.30580		17.58	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.51690		14.51690		14.37100	14.37100		17.67	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.64670		14.64670		14.49910	14.49910		17.86	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.71690		14.71690		14.56850	14.56850		17.90	0.00	14,716,900.00	1,000	3,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.90410		14.90410		14.75330	14.75330		18.08	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.80570		15.80570		15.63240	15.63240		19.09	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.92300		15.92300		15.74640	15.74640		19.18	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.04530		16.04530		15.86540	15.86540		19.32	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.56540		13.56540		13.43230	13.43230		15.60	0.00	67,827.00	5	436.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.76260		13.76260		13.62790	13.62790		16.60	0.00	137,626.00	10	146.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.95280		13.95280		13.81560	13.81560		16.93	0.00	0.00	0	5.00

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 MAXI	On 18/06/2018	Foreign Exchange Future			14.14060		14.14060		13.99980	13.99980		17.12	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.90410		14.90410		14.75330	14.75330		18.08	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.62850		17.62850		17.46770	17.46770		16.16	0.00	7,474,484.00	424	190,106.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	992.66060		0.99266		857.83800	0.85784	992.661	15.75	0.86	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	115.05140		0.11505		87.89010	0.08789	115.051	17.74	0.21	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.93860		17.93860		17.77520	17.77520		17.14	0.00	0.00	0	9,877.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.24420		18.24420		18.07680	18.07680		17.38	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.54530		18.54530		18.37400	18.37400		17.42	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.85090		18.85090		18.67690	18.67690		17.43	0.00	1,131,054.00	60	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.78640		19.78640		19.60710	19.60710		17.39	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12445		0.12445		0.12300	0.12300		22.74	0.00	0.00	0	91.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12683		0.12683		0.12534	0.12534		22.20	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12924		0.12924		0.12773	0.12773		21.87	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14078		0.14078		0.13912	0.13912		21.01	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.91230		15.91230		15.70680	15.70680		13.69	0.00	0.00	0	20,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	134.24580		0.13425		287.97630	0.28798	134.246	14.04	0.55	0.00	0	20,000.00
€ / R	On 18/08/2017	Any day expiry			15.91580		15.91580		15.71030	15.71030		14.20	0.00	318,028,000.00	20,000	20,000.00
€ / R	On 29/08/2017	Any day expiry			15.95370		15.95370		15.74760	15.74760		14.64	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			16.02250		16.02250		15.81560	15.81560		15.28	0.00	69,169,132.50	4,317	109,460.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	38.03830		0.03804		60.61800	0.06062	38.038	14.78	0.10	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			16.05460		16.05460		15.84710	15.84710		15.44	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			16.15980		16.15980		15.95080	15.95080		15.61	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.26810		16.26810		16.05770	16.05770		15.68	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.33580		16.33580		16.12460	16.12460		15.78	0.00	0.00	0	32,525.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	30.30530		0.03031		36.97210	0.03697	30.305	15.85	0.05	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	587.86640		0.58787		494.80310	0.49480	587.866	15.84	0.50	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.36770		16.36770		16.15590	16.15590		15.74	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.48960		16.48960		16.27610	16.27610		15.83	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	376.69240		0.37669		455.76380	0.45576	376.692	15.02	0.32	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.64930		16.64930		16.43370	16.43370		15.95	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	184.46810		0.18447		227.31330	0.22731	184.468	14.64	0.17	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	195.64320		0.19564		240.25620	0.24026	195.643	14.67	0.18	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.96270		16.96270		16.74150	16.74150		16.14	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.33630		18.33630		18.09470	18.09470		17.08	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.58218		94.58218		94.40855	94.40855			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.59965		91.59965		91.42401	91.42401			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.35789		90.35789		90.18003	90.18003			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.53660		92.53660		92.35542	92.35542			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.32999		96.32999		96.14342	96.14342			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.89573		94.89573		94.69766	94.69766			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
10Y STND	On 21/06/2027	Interest Rate Swap	96.97846	96.97846	96.77224	96.77224					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.71131	100.71131	100.50362	100.50362					0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61252	99.61252	99.61252	99.61252					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76422	99.76422	99.76362	99.76362					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.64447	99.64447	99.64189	99.64189					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.72990	99.72990	99.72043	99.72043					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.83183	99.83183	99.81966	99.81966					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79188	99.79188	99.79154	99.79154					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.92624	98.92624	98.92349	98.92349					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.41696	98.41696	98.40821	98.40821					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.29832	98.29832	98.28595	98.28595					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.60000	98.60000	98.58000	98.58000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.91846	98.91846	98.89404	98.89404					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.24450	99.24450	99.21608	99.21608					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.59254	99.59254	99.56304	99.56304					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.63338	95.63338	95.57843	95.57843					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.84265	94.84265	94.78250	94.78250					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.02270	94.02270	93.95561	93.95561					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.18700	94.18700	94.10860	94.10860					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.36784	96.36784	96.27478	96.27478					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.48436	96.48436	96.37596	96.37596					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.67630	97.67630	97.55295	97.55295					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.88099	99.88099	99.75045	99.75045					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	556.82700	556.82700	557.49100	557.49100					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.04300	567.04300	567.71500	567.71500					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.70400	577.70400	578.39300	578.39300					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	639.69300	639.69300	641.23100	641.23100					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	651.42900	651.42900	652.99100	652.99100					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	663.67700	663.67700	665.27300	665.27300					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	573.53100	573.53100	574.89500	574.89500					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	584.05300	584.05300	585.43900	585.43900					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	595.03400	595.03400	596.45000	596.45000					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.67790	10.67790	10.59290	10.59290				14.38	0.00	0.00	0	25,321.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.82000	10.82000	10.73430	10.73430				15.09	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.95700	10.95700	10.87030	10.87030				14.98	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.09230	11.09230	11.00400	11.00400				14.55	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.63140	11.63140	11.54150	11.54150				14.40	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
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.70110		10.70110	10.57080	10.57080			13.87	0.00	0.00	0	870.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.86580		10.86580	10.73410	10.73410			14.63	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.02350		11.02350	10.88940	10.88940			14.85	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	14.11960		14.11960	13.97160	13.97160			15.13	0.00	0.00	0	2,758.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.40970		14.40970	14.25910	14.25910			15.98	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.70330		14.70330	14.54890	14.54890			16.14	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.03430		16.03430	15.85790	15.85790			17.52	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.02980		2.02980	2.01250	2.01250			15.57	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04880		2.04880	2.03180	2.03180			16.15	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06570		2.06570	2.04850	2.04850			16.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.06310		2.06310	2.04520	2.04520			16.78	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.15690		2.15690	2.12840	2.12840			15.98	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.19980		2.19980	2.17080	2.17080			16.78	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.47490		2.47490	2.44100	2.44100			17.74	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.92090		75.55780	10.88072	75.79936				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	11.03223		76.94386	10.99070	77.18934				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.13850		74.59862	11.09541	74.84926				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.17102		78.05934	11.14632	78.22570				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.27886		79.49099	11.25337	79.65984				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.38712		76.72409	11.36062	76.89666				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



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI			572.34300		572.34300		573.71100	573.71100			0.00	11,446,860.00	2	665.00
GOVI	On 01/02/2018	GOVI			582.84400		582.84400		584.23200	584.23200			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI			593.80200		593.80200		595.22000	595.22000			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future			1.73640		1.73640		1.72000	1.72000		15.87	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future			1.76520		1.76520		1.74840	1.74840		16.32	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.79180		1.79180		1.77440	1.77440		16.87	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.92070		1.92070		1.90120	1.90120		17.58	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future			129.99414		129.99414		130.00104	130.00104			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future			131.07193		131.07193		131.07693	131.07693			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future			133.59731		133.59731		133.60245	133.60245			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future			100.24649		100.24649		100.25176	100.25176			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future			102.12018		102.12018		102.12391	102.12391			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future			103.05969		103.05969		103.06356	103.06356			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future			104.42539		104.42539		104.84784	104.84784			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future			106.37731		106.37731		106.80585	106.80585			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future			107.32830		107.32830		107.76524	107.76524			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future			131.22072		131.22072		131.22807	131.22807			0.00	0.00	0	19,558.00
I2038	On 01/02/2018	Bond Future			132.15242		132.15242		132.15770	132.15770			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future			134.69865		134.69865		134.70416	134.70416			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future			125.71357		125.71357		125.72041	125.72041			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future			128.06333		128.06333		128.06818	128.06818			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future			128.91539		128.91539		128.92026	128.92026			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future			133.43182		133.43182		134.64225	134.64225			0.00	133,431.82	1	21,928.00
I2050	On 01/02/2018	Bond Future			134.23495		134.23495		135.46576	135.46576			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future			136.82113		136.82113		138.07576	138.07576			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future			251.70900		251.70900		252.01400	252.01400			0.00	0.00	0	1,161.00
IGOV	On 01/02/2018	Index Future			256.41400		256.41400		256.72000	256.72000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future			261.35400		261.35400		261.66600	261.66600			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 16/08/2017	Jibar Tradeable Future			7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12970		0.12970		0.12840	0.12840			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12910		0.12910		0.12790	0.12790			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12820		0.12820		0.12710	0.12710			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12720		0.12720		0.12660	0.12660			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11980		0.11980		0.12670	0.12670			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.70660		1.70660		1.69310	1.69310		14.05	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.73480		1.73480		1.72110	1.72110		15.14	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76210		1.76210		1.74810	1.74810		15.05	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90520		1.90520		1.88970	1.88970		15.52	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.84260		9.84260		9.72110	9.72110		14.79	0.00	98,388,000.00	10,000	0.00
NZ\$ / R	On 15/08/2017	Any day expiry	9.91	Put	104.19980		0.10420		206.82280	0.20682	104.200	15.76	0.66	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.89020		9.89020		9.77070	9.77070		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.01720		10.01720		9.89660	9.89660		16.08	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.14010		10.14010		10.01760	10.01760		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.75120		10.75120		10.60590	10.60590		15.41	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.31600		1.31600		1.30780	1.30780			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33020		1.33020		1.32180	1.32180			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.34350		1.34350		1.33510	1.33510			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36760		1.36760		1.35960	1.35960			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29950		1.29950		1.30040	1.30040			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30340		1.30340		1.30430	1.30430			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30760		1.30760		1.30840	1.30840			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18110		1.18110		1.17740	1.17740			0.00	1,538,973.30	1,303	1,327.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18700		1.18700		1.18320	1.18320			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19330		1.19330		1.18950	1.18950			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	On 02/11/2017	Bond Future			8.67534		115.30559		8.63426	115.58028		7.33	0.00	383,506,392.34	3,326	156,667.00
R186	On 02/11/2017	Bond Future	8.75	Put	1,368.10000		1.36810	1,259.32000	1.25932	1,368.100		7.33	0.44	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	772.85000		0.77285	703.59000	0.70359	772.850		7.47	0.29	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.72807		112.12099		8.68534	112.39992		7.39	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	323.98000		0.32398	363.16000	0.36316	323.980		7.02	0.12	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,597.89000		1.59789	1,720.12000	1.72012	1,597.890		7.30	0.41	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,209.90000		2.20990	2,085.28000	2.08528	2,209.900		7.39	0.48	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,535.51000		1.53551	1,440.76000	1.44076	1,535.510		7.53	0.37	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,035.47000		1.03547	966.34000	0.96634	1,035.470		7.67	0.28	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.77710		114.22898		8.73237	114.51392		7.43	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.31635		301.31635		301.33297	301.33297			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.89977		299.89977		299.91170	299.91170			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.67808		305.67808		305.69046	305.69046			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			242.41056		242.41056		242.42347	242.42347			0.00	0.00	0	28,504.00
R202	On 01/02/2018	Bond Future			243.19764		243.19764		243.20664	243.20664			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.88344		247.88344		247.89273	247.89273			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.98072		100.45476		7.94934	100.58786		4.26	0.00	0.00	0	53,785.00
R2023	On 01/02/2018	Bond Future			8.01825		102.29769		7.98512	102.43255		4.64	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.04149		100.29075		8.00613	100.42881		4.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.22055		93.28761		9.18500	93.52985			0.00	305,610,210.36	3,276	55,173.00
R2030	On 01/02/2018	Bond Future			9.27904		90.99428		9.24234	91.24028			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.33778		92.70505		9.29968	92.95634			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.46646		91.38891		9.42072	91.72107		10.97	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future			9.53087		93.06535		9.48370	93.40290		10.85	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,740.19000		1.74019	1,878.89000	1.87889	1,740.190		10.71	0.38	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,025.42000		2.02542	2,178.20000	2.17820	2,025.420		10.75	0.42	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,337.17000		2.33717	2,504.05000	2.50405	2,337.170		10.80	0.46	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,502.88000		2.50288	2,676.77000	2.67677	2,502.880		10.83	0.48	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
R2032	On 03/05/2018	Bond Future		9.59169	90.65762		9.54284	91.00218		11.01	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future		9.71074	94.70294		9.67022	95.02252			0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future		9.78098	96.44039		9.73922	96.76507			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.84393	93.75276		9.80074	94.08424			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future		9.79708	91.12591		9.75659	91.44411		12.79	0.00	0.00	0	60,243.00
R2037	On 01/02/2018	Bond Future		9.86271	88.54262		9.82102	88.86602		12.68	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.92843	90.20727		9.88535	90.53734		12.84	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.04886	104.03311		7.03553	104.04736		0.38	0.00	304,712,979.19	2,929	47,386.00
R204	On 01/02/2018	Bond Future		6.93686	101.90362		6.92046	101.91737		0.75	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.66569	103.81949		6.64132	103.83423		0.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.91337	94.25281		9.88833	94.46158		13.47	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future		9.98045	91.47657		9.95470	91.68852		13.33	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		10.04759	93.19633		10.02095	93.41293		13.51	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.94172	91.28109		9.91667	91.49183		14.12	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		10.00681	88.57544		9.98106	88.78942		13.96	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		10.07184	90.24073		10.04523	90.45930		14.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.90244	90.60258		9.87738	90.81928		14.29	0.00	90,602.58	1	75,989.00
R2048	On 01/02/2018	Bond Future		9.96849	92.26480		9.94274	92.48471		14.12	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		10.02783	89.56208		10.00123	89.78680		14.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future		7.38697	101.97813		7.34772	102.05608		1.29	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future		7.37705	100.20792		7.33276	100.28657		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.34987	102.09190		7.29812	102.17273		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.55548	98.32104		7.51777	98.43066		2.31	0.00	0.00	0	32,234.00

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 01/02/2018	Bond Future			7.56883		100.12471		7.52805	100.23557		2.73	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.56510		98.60564		7.52014	98.71930		2.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.67347		71.47545		9.63300	71.74321		13.20	0.00	0.00	0	83,128.00
R209	On 02/11/2017	Bond Future	8.30	Call	23.87000		0.02387		29.66000	0.02966	23.870	12.61	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	347.51000		0.34751		398.22000	0.39822	347.510	12.76	0.16	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	862.54000		0.86254		959.00000	0.95900	862.540	12.95	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	2,115.92000		2.11592		1,984.52000	1.98452	2,115.920	13.10	0.54	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,548.35000		1.54835		1,443.48000	1.44348	1,548.350	13.20	0.44	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	1,201.03000		1.20103		1,114.90000	1.11490	1,201.030	13.32	0.37	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	937.31000		0.93731		866.79000	0.86679	937.310	13.42	0.31	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	227.43000		0.22743		206.98000	0.20698	227.430	13.96	0.10	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.73405		72.78657		9.69247	73.05870		12.98	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,850.29000		1.85029		1,756.18000	1.75618	1,850.290	13.20	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,619.64000		1.61964		1,534.89000	1.53489	1,619.640	13.29	0.34	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.79132		71.00549		9.74843	71.28327		13.22	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 02/11/2017	Bond Future			186.19966		186.19966		186.20976	186.20976			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.67994		189.67994		189.68712	189.68712			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.88570		190.88570		190.89320	190.89320			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.16173		151.16173		151.23325	151.23325			0.00	158,266,331.31	1,047	3,812.00
R212	On 01/02/2018	Bond Future			151.92714		151.92714		151.99757	151.99757			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.85441		154.85441		154.92625	154.92625			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future			9.33369		83.71647		9.29307	83.98498		10.74	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.39597		85.25233		9.35409	85.52512		10.65	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.45074		83.30518		9.40738	83.58378		10.80	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

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
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.83036		70.94144		9.80530	71.11253		14.03	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future	9.89396		72.24293		9.86823	72.41664		13.75	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.95092		70.30481		9.92438	70.48225		14.03	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	24,027.75000	24,027.75000		23,761.88000	23,761.88000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.96470	9.96470		9.85740	9.85740			14.11	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.02910	11.02910		10.90780	10.90780			15.45	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.79690	3.79690		3.76520	3.76520			12.89	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.71040	3.71040		3.67940	3.67940			14.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.55280	3.55280		3.48240	3.48240			15.41	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.48530	1.48530		1.47530	1.47530				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.46110	1.46110		1.45060	1.45060				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.43400	1.43400		1.42280	1.42280				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24720	1.24720		1.24040	1.24040				0.00	0.00	0	0.00

<b>Total for Derivatives :</b>												<b>2,540,990,082.93</b>	<b>123,412</b>	<b>6,115,866.00</b>
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<b>Grand Total:</b>												<b>2,540,990,082.93</b>	<b>123,412</b>	<b>6,115,866.00</b>
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