



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: 28/09/2017

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 28/09/2017	Any day expiry	13.52550	13.52550		13.55360	13.55360		15.90	0.00	542,440,000.00	40,000	0.00	
\$ / R	On 29/09/2017	Any day expiry	13.53720	13.53720		13.55360	13.55360		16.01	0.00	0.00	0	1,701.00	
\$ / R	On 06/10/2017	Any day expiry	13.53920	13.53920		13.56700	13.56700		14.37	0.00	0.00	0	0.00	
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	1.27450	0.00127	1.26580	0.00127	1.275	19.08	0.01	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.20	Put	24.30010	0.02430	23.51200	0.02351	24.300	16.29	0.14	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.35	Put	50.71460	0.05071	48.62460	0.04862	50.715	15.47	0.27	0.00	0	20,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	203.01420	0.20301	227.97050	0.22797	203.014	15.19	0.68	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry	13.55490	13.55490		13.58230	13.58230		14.32	0.00	0.00	0	90.00	
\$ / R	On 16/10/2017	Any day expiry	13.56140	13.56140		13.58890	13.58890		14.10	0.00	0.00	0	662.00	
\$ / R	On 23/10/2017	Any day expiry	13.57660	13.57660		13.60420	13.60420		14.43	0.00	0.00	0	834.00	
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	78.22710	0.07823	87.24430	0.08724	78.227	16.03	0.24	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry	13.58530	13.58530		13.61300	13.61300		14.64	0.00	0.00	0	913.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	20.54550	0.02055	19.40120	0.01940	20.546	13.26	0.09	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	179.75900	0.17976	169.09010	0.16909	179.759	14.43	0.43	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	78.42710	0.07843	85.87910	0.08588	78.427	16.59	0.22	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.15240	0.00115	1.14470	0.00114	1.152	32.02	0.00	0.00	0	60.00

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 06/11/2017	Any day expiry		13.60700	13.60700		13.63480	13.63480		14.75	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry		13.61350	13.61350		13.64130	13.64130		14.94	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry		13.62210	13.62210		13.64990	13.64990		14.95	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry		13.49630	13.49630		13.49630	13.49630		15.25	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry		13.63080	13.63080		13.65860	13.65860		15.30	0.00	0.00	0	1,443.00
\$ / R	On 28/11/2017	Any day expiry		13.65450	13.65450		13.68240	13.68240		15.34	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	262.29450	0.26229	248.58750	0.24859	262.295	15.08	0.41	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	2.63040	0.00263	3.41740	0.00342	2.630	25.00	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry		13.65880	13.65880		13.68680	13.68680		15.40	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	45.52230	0.04552	42.65870	0.04266	45.522	14.09	0.11	0.00	0	238,000.00
\$ / R	On 15/12/2017	Any day expiry		13.69100	13.69100		13.71860	13.71860		16.86	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future		13.69740	13.69740		13.72500	13.72500		16.94	0.00	544,266,189.00	39,735	828,493.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	12.75730	0.01276	13.26850	0.01327	12.757	17.49	0.03	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	18.25910	0.01826	18.99280	0.01899	18.259	16.52	0.04	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	23.06640	0.02307	23.97560	0.02398	23.066	15.91	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	24.46700	0.02447	25.42540	0.02543	24.467	15.75	0.06	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	24.83120	0.02483	25.80150	0.02580	24.831	15.71	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	35.13080	0.03513	34.20270	0.03420	35.131	15.22	0.08	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	45.86060	0.04586	44.60220	0.04460	45.861	15.30	0.10	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	53.41430	0.05341	51.92250	0.05192	53.414	15.36	0.11	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	66.47410	0.06647	64.58090	0.06458	66.474	15.44	0.13	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	83.63970	0.08364	81.22480	0.08122	83.640	15.53	0.15	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	85.51930	0.08552	83.04790	0.08305	85.519	15.54	0.16	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	140.39000	0.14039	136.31120	0.13631	140.390	15.75	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	170.87350	0.17087	165.24870	0.16525	170.873	15.92	0.26	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	177.44170	0.17744	171.67890	0.17168	177.442	15.95	0.27	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	187.59070	0.18759	181.62080	0.18162	187.591	16.00	0.28	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	198.09840	0.19810	191.91920	0.19192	198.098	16.06	0.29	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	702.70440	0.70270	723.98290	0.72398	702.704	16.09	0.70	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	208.96640	0.20897	202.57560	0.20258	208.966	16.11	0.30	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	212.66860	0.21267	206.20830	0.20621	212.669	16.12	0.31	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	671.41850	0.67142	692.34170	0.69234	671.419	16.17	0.68	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	264.46890	0.26447	257.06390	0.25706	264.469	16.34	0.35	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	583.59820	0.58360	603.42380	0.60342	583.598	16.43	0.63	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	286.19820	0.28620	278.42380	0.27842	286.198	16.43	0.37	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	530.04620	0.53005	549.12020	0.54912	530.046	16.60	0.59	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	480.41640	0.48042	498.72840	0.49873	480.416	16.77	0.55	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	410.13320	0.41013	426.15950	0.42616	410.133	17.09	0.49	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	394.54080	0.39454	410.21090	0.41021	394.541	17.19	0.48	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	347.63610	0.34764	362.18480	0.36218	347.636	17.51	0.44	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	324.64750	0.32465	338.60690	0.33861	324.648	17.69	0.41	2,271,649.37	400	400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	627.24750	0.62725	613.60690	0.61361	627.248	17.69	0.59	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	219.48480	0.21948	230.39830	0.23040	219.485	18.69	0.30	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	198.94510	0.19895	209.20260	0.20920	198.945	18.93	0.28	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,001.54510	1.00155	984.20260	0.98420	1,001.545	18.93	0.72	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	175.19390	0.17519	184.43230	0.18443	175.194	19.25	0.25	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	122.69730	0.12270	129.48280	0.12948	122.697	20.14	0.18	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	110.13740	0.11014	116.78080	0.11678	110.137	20.38	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	109.03180	0.10903	115.69620	0.11570	109.032	20.40	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	74.56360	0.07456	79.44850	0.07945	74.564	21.13	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	45.90730	0.04591	48.94850	0.04895	45.907	22.10	0.07	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	12.42760	0.01243	14.62330	0.01462	12.428	23.17	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	10.71470	0.01071	12.82370	0.01282	10.715	23.20	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.33770	0.00334	4.61200	0.00461	3.338	23.36	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.70600	13.70600	13.73340	13.73340		17.26	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	347.89980	0.34790	339.45520	0.33946	347.900	16.93	0.41	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.16630	0.00417	5.70770	0.00571	4.166	23.19	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.71660	13.71660	13.74410	13.74410		17.38	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.72950	13.72950	13.75630	13.75630		17.45	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.74420	13.74420	13.77030	13.77030		17.39	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	247.40630	0.24741	239.07270	0.23907	247.406	16.48	0.31	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	217.31830	0.21732	224.45020	0.22445	217.318	19.60	0.26	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	196.99860	0.19700	203.63600	0.20364	196.999	19.87	0.24	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.79060	13.79060	13.81440	13.81440		17.33	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	292.08930	0.29209	282.08450	0.28208	292.089	16.42	0.32	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	300.24030	0.30024	290.08030	0.29008	300.240	16.46	0.33	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	312.71430	0.31271	302.31930	0.30232	312.714	16.51	0.34	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	356.41010	0.35641	345.24360	0.34524	356.410	16.67	0.37	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.79270	13.79270	13.81650	13.81650		17.33	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	100.50700	0.10051	95.33680	0.09534	100.507	15.73	0.15	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	254.57850	0.25458	245.26410	0.24526	254.578	16.26	0.29	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	196.22920	0.19623	200.59430	0.20059	196.229	20.21	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	156.87300	0.15687	160.53000	0.16053	156.873	20.71	0.18	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.81790	13.81790	13.84050	13.84050		17.25	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.82210	13.82210	13.84450	13.84450		17.25	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.88950	13.88950	13.90870	13.90870		17.24	0.00	375,016,500.00	27,000	114,846.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	58.55330	0.05855	55.85170	0.05585	58.553	15.88	0.08	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	104.60890	0.10461	98.85330	0.09885	104.609	15.61	0.13	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	119.80650	0.11981	113.06430	0.11306	119.806	15.55	0.15	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	246.59280	0.24659	236.39460	0.23639	246.593	15.96	0.26	107,201,745.00	30,000	98,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	335.51980	0.33552	323.64040	0.32364	335.520	16.21	0.32	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	391.24880	0.39125	378.54480	0.37854	391.249	16.42	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	400.25120	0.40025	387.42660	0.38743	400.251	16.45	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	446.95350	0.44695	433.53380	0.43353	446.953	16.61	0.38	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	836.45350	0.83645	842.23380	0.84223	836.454	16.61	0.62	130,414,284.00	15,000	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	666.74420	0.66674	651.26370	0.65126	666.744	17.26	0.48	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	610.78680	0.61079	614.21600	0.61422	610.787	17.41	0.50	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	836.03090	0.83603	819.75860	0.81976	836.031	17.73	0.54	0.00	0	41,000.00

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 19/03/2018	Foreign Exchange Future	14.45	Call	460.63020	0.46063	462.97970	0.46298	460.630	18.20	0.40	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	347.63720	0.34764	349.40290	0.34940	347.637	19.04	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	329.42990	0.32943	331.12710	0.33113	329.430	19.21	0.30	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	308.63670	0.30864	310.26070	0.31026	308.637	19.41	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	282.67160	0.28267	284.21500	0.28422	282.672	19.69	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	249.84830	0.24985	251.23830	0.25124	249.848	19.99	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	243.69480	0.24369	245.05640	0.24506	243.695	20.05	0.23	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	208.78040	0.20878	209.97750	0.20998	208.780	20.41	0.20	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	179.28380	0.17928	180.35960	0.18036	179.284	20.76	0.18	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	162.85710	0.16286	163.87080	0.16387	162.857	20.99	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.96650	13.96650	13.98700	13.98700		17.24	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,445.71360	1.44571	1,427.49250	1.42749	1,445.714	18.97	0.66	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	267.19750	0.26720	269.00300	0.26900	267.198	20.20	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.99950	13.99950	14.02220	14.02220		17.29	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.00780	14.00780	14.03100	14.03100		17.27	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.07790	14.07790	14.10570	14.10570		17.37	0.00	70,389.50	5	104,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	15.41230	0.01541	15.05770	0.01506	15.412	14.93	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	29.66510	0.02967	28.88400	0.02888	29.665	14.21	0.04	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	79.59040	0.07959	76.56190	0.07656	79.590	14.83	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	238.29730	0.23830	228.70110	0.22870	238.297	15.75	0.21	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	301.69300	0.30169	290.44610	0.29045	301.693	15.93	0.25	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	314.86570	0.31487	303.30280	0.30330	314.866	15.96	0.26	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	331.83610	0.33184	319.87010	0.31987	331.836	16.00	0.27	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	374.84500	0.37484	361.91240	0.36191	374.845	16.10	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	425.08950	0.42509	411.10730	0.41111	425.089	16.21	0.32	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	581.86970	0.58187	565.34510	0.56535	581.870	16.66	0.38	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	612.82510	0.61283	595.88290	0.59588	612.825	16.76	0.40	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	609.03120	0.60903	614.66470	0.61466	609.031	18.27	0.42	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	580.81420	0.58081	586.09870	0.58610	580.814	18.42	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	505.50560	0.50551	509.91980	0.50992	505.506	18.89	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	498.61630	0.49862	502.95500	0.50295	498.616	18.93	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	418.11200	0.41811	421.57240	0.42157	418.112	19.53	0.31	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	283.06790	0.28307	285.05230	0.28505	283.068	20.60	0.22	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	266.07730	0.26608	267.89080	0.26789	266.077	20.78	0.21	0.00	0	32,782.00
\$ / R	On 02/07/2018	Any day expiry	14.10680		14.10680	14.10680	14.13580	14.13580		17.35	0.00	0.00	0	505.00
\$ / R	On 20/07/2018	Any day expiry	14.14350		14.14350	14.14350	14.17200	14.17200		17.42	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry	14.19250		14.19250	14.19250	14.22030	14.22030		17.44	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.26400	14.26400	14.29070	14.29070		17.46	0.00	12,837,600.00	900	2,430.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	21.45140	0.02145	20.80260	0.02080	21.451	14.19	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	237.98330	0.23798	229.46070	0.22946	237.983	15.38	0.19	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	250.68770	0.25069	242.12590	0.24213	250.688	15.47	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	320.04220	0.32004	311.41590	0.31142	320.042	15.91	0.23	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	506.18070	0.50618	509.72460	0.50972	506.181	19.68	0.31	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	493.07190	0.49307	496.40300	0.49640	493.072	19.77	0.31	0.00	0	1,550.00

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 17/09/2018	Foreign Exchange Future	16.14	Call	475.04790	0.47505		478.08550	0.47809	475.048	19.88	0.30	0.00	0	750.00	
\$ / R	On 13/11/2018	Any day expiry			14.38320	14.38320		14.41030	14.41030		17.76	0.00	0.00	0	70.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.44870	14.44870		14.47610	14.47610		17.89	0.00	0.00	0	0.00	
\$ / R	On 13/02/2019	Any day expiry			14.57740	14.57740		14.60550	14.60550		18.13	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.64710	14.64710		14.67550	14.67550		18.21	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.83280	14.83280		14.86220	14.86220		18.44	0.00	0.00	0	0.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.70360	15.70360		15.74120	15.74120		19.52	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.81920	15.81920		15.85800	15.85800		19.62	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.93990	15.93990		15.97990	15.97990		19.75	0.00	0.00	0	184,000.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.69740	13.69740		13.72500	13.72500		16.94	0.00	273,948.00	20	540.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.88950	13.88950		13.90870	13.90870		17.24	0.00	0.00	0	7.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.07790	14.07790		14.10570	14.10570		17.37	0.00	0.00	0	172.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.26400	14.26400		14.29070	14.29070		17.46	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.01440	14.01440		14.86220	14.86220		18.44	0.00	0.00	0	0.00	
£ / R	On 03/10/2017	Any day expiry			18.19100	18.19100		18.16280	18.16280		14.39	0.00	0.00	0	0.00	
£ / R	On 03/10/2017	Any day expiry	17.75	Put	24.35560	0.02436		31.95140	0.03195	24.356	18.36	0.12	0.00	0	1,000.00	
£ / R	On 31/10/2017	Any day expiry			18.29020	18.29020		18.26220	18.26220		15.53	0.00	0.00	0	43.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.45510	18.45510		18.42470	18.42470		17.79	0.00	224,211,009.90	12,149	206,656.00	
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	741.63240	0.74163		730.10230	0.73010	741.632	17.59	0.58	0.00	0	400.00	
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	228.73260	0.22873		227.45920	0.22746	228.733	19.68	0.24	0.00	0	800.00	
£ / R	On 19/03/2018	Foreign Exchange Future			18.76630	18.76630		18.72330	18.72330		17.75	0.00	0.00	0	1,420.00	
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	230.84620	0.23085		236.52530	0.23653	230.846	17.02	0.18	0.00	0	500.00	
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	474.46870	0.47447		460.47470	0.46047	474.469	19.11	0.32	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future			19.07070	19.07070		19.04070	19.04070		17.72	0.00	0.00	0	3,383.00	
£ / R	On 17/09/2018	Foreign Exchange Future			19.37280	19.37280		19.34080	19.34080		17.77	0.00	0.00	0	1,665.00	
£ / R	On 14/06/2019	Foreign Exchange Future			20.05090	20.05090		20.01920	20.01920		17.68	0.00	0.00	0	0.00	
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12201	0.12201		0.12235	0.12235		20.64	0.00	0.00	0	225.00	
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12434	0.12434		0.12464	0.12464		18.12	0.00	0.00	0	0.00	
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12668	0.12668		0.12707	0.12707		22.28	0.00	0.00	0	0.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13459	0.13459		0.13459	0.13459		21.74	0.00	0.00	0	0.00	
€ / R	On 03/10/2017	Any day expiry			15.94810	15.94810		15.92150	15.92150		13.09	0.00	0.00	0	0.00	
€ / R	On 03/10/2017	Any day expiry	15.94	Put	94.09540	0.09410		120.85720	0.12086	94.095	13.18	0.48	0.00	0	10,000.00	
€ / R	On 11/10/2017	Any day expiry			15.97640	15.97640		15.94810	15.94810		12.95	0.00	0.00	0	3,795.00	
€ / R	On 27/10/2017	Any day expiry			16.03040	16.03040		16.00310	16.00310		14.43	0.00	0.00	0	800.00	
€ / R	On 15/11/2017	Any day expiry			16.09560	16.09560		16.06890	16.06890		14.68	0.00	0.00	0	21.00	
€ / R	On 28/11/2017	Any day expiry			16.13960	16.13960		16.11300	16.11300		14.74	0.00	0.00	0	800.00	
€ / R	On 18/12/2017	Foreign Exchange Future			16.21070	16.21070		16.18110	16.18110		15.99	0.00	7,165,129.40	442	94,737.00	
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	13.11420	0.01311		13.45830	0.01346	13.114	16.44	0.03	0.00	0	18,000.00	
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	416.78570	0.41679		403.81960	0.40382	416.786	16.37	0.46	0.00	0	18,000.00	
€ / R	On 27/12/2017	Any day expiry			16.24320	16.24320		16.21170	16.21170		16.43	0.00	0.00	0	800.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/01/2018	Any day expiry			16.36470		16.36470		16.33290	16.33290		16.34	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	348.44290		0.34844		354.27010	0.35427	348.443	15.67	0.33	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.52810		16.52810		16.48620	16.48620		16.32	0.00	0.00	0	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	161.11970		0.16112		162.29470	0.16229	161.120	15.04	0.17	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	171.90220		0.17190		173.29700	0.17330	171.902	15.06	0.18	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	749.24570		0.74925		720.25520	0.72026	749.246	16.26	0.53	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.84570		16.84570		16.81650	16.81650		16.43	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	40.71700		0.04072		43.67120	0.04367	40.717	14.66	0.05	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	261.49540		0.26150		262.10460	0.26210	261.495	15.21	0.20	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	212.03720		0.21204		208.73130	0.20873	212.037	20.75	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.16690		17.16690		17.13570	17.13570		16.56	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.21590		18.21590		18.18930	18.18930		17.33	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.82390		94.82390		94.96796	94.96796			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.84281		91.84281		91.99419	91.99419			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.59945		90.59945		90.75526	90.75526			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.77519		92.77519		92.92905	92.92905			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.58323		96.58323		96.72749	96.72749			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.18598		95.18598		95.32096	95.32096			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.28674		97.28674		97.40709	97.40709			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.03921		101.03921		101.14772	101.14772			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75957		99.75957		99.75958	99.75958			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.66814		99.66814		99.66899	99.66899			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.77017		99.77017		99.77321	99.77321			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.86604		99.86604		99.86835	99.86835			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79704		99.79704		99.79704	99.79704			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.95354		98.95354		98.95453	98.95453			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.46209		98.46209		98.46476	98.46476			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.33405		98.33405		98.33641	98.33641			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.66000		98.66000		98.66000	98.66000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.01257		99.01257		99.00896	99.00896			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.34755		99.34755		99.34146	99.34146			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.71001		99.71001		99.69903	99.69903			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.78102		95.78102		95.83793	95.83793			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.99911		94.99911		95.06335	95.06335			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.18495		94.18495		94.25509	94.25509			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.34944		94.34944		94.42491	94.42491			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.53709		96.53709		96.61652	96.61652			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.67004		96.67004		96.75282	96.75282			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.85704		97.85704		97.94229	97.94229			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.06539		100.06539		100.15150	100.15150			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
AL37	On 02/11/2017	Index Future	557.18600	557.18600	557.18600	556.82800	556.82800				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.42800	567.42800	567.42800	567.06400	567.06400				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.98800	577.98800	577.98800	577.61400	577.61400				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.12400	641.12400	641.12400	640.72500	640.72500				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.91000	652.91000	652.91000	652.50300	652.50300				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.06000	665.06000	665.06000	664.64200	664.64200				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.03400	576.03400	576.03400	575.27800	575.27800				0.00	0.00	0	919.00
ALBI	On 01/02/2018	Index Future	586.62300	586.62300	586.62300	585.85400	585.85400				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	597.54000	597.54000	597.54000	596.75300	596.75300				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.72290	10.72290	10.72290	10.78530	10.78530			16.39	0.00	0.00	0	10,146.00
AU\$ / R	On 27/12/2017	Any day expiry	10.73680	10.73680	10.73680	10.79930	10.79930			16.56	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.86290	10.86290	10.86290	10.92000	10.92000			16.40	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.99950	10.99950	10.99950	11.06420	11.06420			15.53	0.00	0.00	0	1,512.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.13350	11.13350	11.13350	11.19810	11.19810			15.06	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.53480	11.53480	11.53480	11.60490	11.60490			15.02	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.99700	10.99700	10.99700	11.10370	11.10370			15.26	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.15520	11.15520	11.15520	11.25430	11.25430			15.17	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.30700	11.30700	11.30700	11.41160	11.41160			15.95	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.17820	14.17820	14.17820	14.15270	14.15270			16.99	0.00	1,417,820.00	100	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.47020	14.47020	14.47020	14.43540	14.43540			17.08	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.76240	14.76240	14.76240	14.73900	14.73900			16.96	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.69340	15.69340	15.69340	15.69340	15.69340			17.03	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.04710	2.04710	2.04710	2.05550	2.05550			17.11	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06360	2.06360	2.06360	2.07080	2.07080			16.94	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08020	2.08020	2.08020	2.08820	2.08820			16.97	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.05560	2.05560	2.05560	2.05560	2.05560			17.31	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.18810	2.18810	2.18810	2.18280	2.18280			17.74	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.23170	2.23170	2.23170	2.22450	2.22450			17.62	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.27620	2.27620	2.27620	2.27050	2.27050			17.19	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.45170	2.45170	2.45170	2.45170	2.45170			17.76	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	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
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	10.78468	76.38154		10.81111	76.22065				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.89066	77.78568		10.91803	77.62182				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.99443	75.44162		11.02283	75.27431				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	11.05964	78.81442		11.08102	78.66850				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.16306	80.26323		11.18519	80.11463				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.26946	77.49544		11.29246	77.34361				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	574.64800	574.64800		573.89500	573.89500				0.00	5,746,480.00	1	672.00
GOVI	On 01/02/2018	GOVI	585.21100	585.21100		584.44600	584.44600				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.10200	596.10200		595.31800	595.31800				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.75740	1.75740		1.76100	1.76100			17.15	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.78550	1.78550		1.78780	1.78780			17.36	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.81230	1.81230		1.81570	1.81570			17.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88140	1.88140		1.88140	1.88140			18.33	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.40642	130.40642		130.41249	130.41249				0.00	0.00	0	914.00
I2025	On 01/02/2018	Bond Future	131.51174	131.51174		131.51718	131.51718				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.00899	134.00899		134.01456	134.01456				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	100.11309	100.11309		100.11734	100.11734				0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.98855	101.98855		101.99238	101.99238				0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.90818	102.90818		102.91208	102.91208				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	105.37666	105.37666		105.38135	105.38135				0.00	0.00	0	5,234.00
I2033	On 01/02/2018	Bond Future	107.35074	107.35074		107.35488	107.35488				0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	108.30258	108.30258		108.30676	108.30676				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



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
I2038	On 02/11/2017	Bond Future		128.94568	128.94568		128.95145	128.95145			0.00	0.00	0	19,719.00
I2038	On 01/02/2018	Bond Future		129.85648	129.85648		129.86145	129.86145			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.32225	132.32225		132.32743	132.32743			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		123.84054	123.84054		124.09604	124.09604			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.16038	126.16038		126.42015	126.42015			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		126.95799	126.95799		127.22271	127.22271			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		132.75853	132.75853		132.76412	132.76412			0.00	0.00	0	22,612.00
I2050	On 01/02/2018	Bond Future		133.57242	133.57242		133.57748	133.57748			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.10882	136.10882		136.11394	136.11394			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		250.99900	250.99900		251.05800	251.05800			0.00	2,509,990.00	1	1,167.00
IGOV	On 01/02/2018	Index Future		255.70100	255.70100		255.76000	255.76000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.55700	260.55700		260.61600	260.61600			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.69000	93.31000		6.69000	93.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.13070	0.13070		0.13080	0.13080			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13010	0.13010		0.13020	0.13020			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12970	0.12970		0.12980	0.12980			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12400	0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.73050	1.73050		1.73020	1.73020		16.25	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.75910	1.75910		1.75740	1.75740		16.35	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.78740	1.78740		1.78690	1.78690		15.63	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.89580	1.89580		1.89580	1.89580		16.04	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.87710	9.87710		9.88670	9.88670		17.27	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
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.00210		10.00210		10.00540	10.00540		17.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.12470		10.12470		10.13370	10.13370		16.16	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.46160		10.46160		10.46160	10.46160		15.91	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32230		1.32230		1.32280	1.32280			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33610		1.33610		1.33590	1.33590			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35120		1.35120		1.35170	1.35170			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37320		1.37320		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34730		1.34730		1.34240	1.34240			0.00	0.00	0	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35110		1.35110		1.34620	1.34620			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35470		1.35470		1.34990	1.34990			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18350		1.18350		1.17890	1.17890			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19000		1.19000		1.18530	1.18530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19660		1.19660		1.19220	1.19220			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.63935		115.54620		8.65001	115.47486		7.48	0.00	101,218,471.20	876	134,869.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,198.34000		1.19834		1,251.81000	1.25181	1,198.340	7.43	0.53	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	279.00000		0.27900		303.09000	0.30309	279.000	7.61	0.19	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.68985		112.37044		8.70097	112.29778		7.16	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	184.84000		0.18484		181.29000	0.18129	184.840	6.88	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,336.34000		1.33634		1,314.40000	1.31440	1,336.340	7.16	0.40	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,732.12000		1.73212		1,773.28000	1.77328	1,732.120	7.31	0.46	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,104.98000		1.10498		1,136.46000	1.13646	1,104.980	7.45	0.33	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	675.15000		0.67515		697.88000	0.69788	675.150	7.60	0.23	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.74062		114.46129		8.75234	114.38659		7.24	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			301.53131		301.53131		301.54565	301.54565			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.20639		300.20639		300.21942	300.21942			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.90693		305.90693		305.92012	305.92012			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			242.32827		242.32827		242.33880	242.33880		4.14	0.00	0.00	0	28,667.00
R202	On 01/02/2018	Bond Future			243.16393		243.16393		243.17326	243.17326		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.78130		247.78130		247.79087	247.79087		4.28	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			7.96905		100.50423		7.98472	100.43781		4.21	0.00	15,779,164.11	157	56,990.00

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
R2023	On 01/02/2018	Bond Future			8.00495		102.35180		8.02156	102.28423		4.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			8.03231		100.32657		8.05011	100.25713		4.35	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.19162		93.48467		9.20233	93.41165			0.00	0.00	0	58,597.00
R2030	On 01/02/2018	Bond Future			9.24858		91.19839		9.25966	91.12407			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.30894		92.89518		9.32050	92.81890			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			9.42371		91.69930		9.43448	91.62096		11.01	0.00	0.00	0	32,988.00
R2032	On 01/02/2018	Bond Future			9.48620		93.38497		9.49731	93.30533		10.39	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,399.61000		1.39961		1,378.83000	1.37883	1,399.610	10.36	0.37	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,686.56000		1.68656		1,662.21000	1.66221	1,686.560	10.43	0.42	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,009.12000		2.00912		1,981.01000	1.98101	2,009.120	10.50	0.47	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,182.62000		2.18262		2,152.58000	2.15258	2,182.620	10.54	0.49	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.54801		90.96563		9.55958	90.88390		11.04	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			9.61525		95.45873		9.63618	95.29228			0.00	34,937,895.18	366	37,540.00
R2035	On 01/02/2018	Bond Future			9.68189		97.21362		9.70351	97.04408			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.74402		94.52229		9.76640	94.34907			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			9.72890		91.66273		9.75485	91.45782		13.21	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future			9.79195		89.09262		9.81871	88.88400		12.46	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.85770		90.75020		9.88537	90.53719		12.69	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			6.98036		104.10636		7.01729	104.06686		0.30	0.00	0.00	0	43,887.00
R204	On 01/02/2018	Bond Future			6.84333		101.98212		6.89119	101.94194		0.64	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.56611		103.87973		6.63477	103.83819		0.47	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			9.85456		94.74436		9.87546	94.56918		13.94	0.00	0.00	0	17,446.00
R2040	On 01/02/2018	Bond Future			9.91937		91.98063		9.94093	91.80219		13.13	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.98678		93.69199		10.00908	93.50971		13.37	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			9.86362		91.94096		9.88450	91.76373		14.66	0.00	0.00	0	26,425.00
R2044	On 01/02/2018	Bond Future			9.92590		89.25080		9.94742	89.07032		13.78	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.99055		90.91136		10.01279	90.72702		14.05	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
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			9.82905		91.23985		9.85500	91.01360		14.53	0.00	127,735,790.00	1,400	86,924.00
R2048	On 01/02/2018	Bond Future			9.89244		92.91710		9.91918	92.68677		13.67	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.95155		90.20923		9.97916	89.97402		14.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future			7.32473		102.10177		7.35062	102.05032		1.22	0.00	0.00	0	41,044.00
R207	On 01/02/2018	Bond Future			7.30406		100.33758		7.33352	100.28522		1.45	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.27777		102.20453		7.31228	102.15060		1.31	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			7.56629		98.28964		7.58700	98.22953		2.25	0.00	0.00	0	31,771.00
R208	On 01/02/2018	Bond Future			7.57921		100.09651		7.60175	100.03532		2.51	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.58402		98.55787		7.60894	98.49498		2.37	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			9.56166		72.21894		9.58753	72.04588		13.25	0.00	0.00	0	125,404.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.87000		0.00087		0.83000	0.00083	0.870	12.66	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	130.90000		0.13090		121.51000	0.12151	130.900	12.96	0.10	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	559.99000		0.55999		523.16000	0.52316	559.990	13.15	0.30	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,126.92000		1.12692		1,228.00000	1.22800	1,126.920	13.32	0.48	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	670.60000		0.67060		745.48000	0.74548	670.600	13.47	0.33	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	430.26000		0.43026		486.56000	0.48656	430.260	13.59	0.24	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	275.44000		0.27544		316.86000	0.31686	275.440	13.70	0.17	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	17.21000		0.01721		21.99000	0.02199	17.210	14.15	0.02	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.61853		73.54651		9.64515	73.37031		12.37	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,492.31000		1.49231		1,567.96000	1.56796	1,492.310	12.69	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,158.98000		1.15898		1,222.82000	1.22282	1,158.980	12.82	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	973.44000		0.97344		1,029.96000	1.02996	973.440	12.91	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.67453		71.76573		9.70199	71.58588		13.24	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

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
R210	On 02/11/2017	Bond Future		185.48408	185.48408		185.49214	185.49214			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future		188.95873	188.95873		188.96606	188.96606			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		190.12430	190.12430		190.13166	190.13166			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		151.19748	151.19748		151.20477	151.20477			0.00	0.00	0	4,064.00
R212	On 01/02/2018	Bond Future		151.99170	151.99170		151.99839	151.99839			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.87785	154.87785		154.88461	154.88461			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		9.27271	84.12002		9.28345	84.04875		10.76	0.00	0.00	0	62,290.00
R213	On 01/02/2018	Bond Future		9.33247	85.66643		9.34356	85.59390		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.38765	83.71098		9.39918	83.63662		10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.74304	71.54057		9.76390	71.39668		14.13	0.00	0.00	0	43,355.00
R214	On 01/02/2018	Bond Future		9.80367	72.85564		9.82513	72.70922		13.15	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future		9.86006	70.91538		9.88220	70.76580		14.11	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		24,269.19000	24,269.19000		24,282.83000	24,282.83000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		24,653.12000	24,653.12000		24,650.91000	24,650.91000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		10.08750	10.08750		10.10810	10.10810		15.77	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		10.24020	10.24020		10.25440	10.25440		15.65	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.39140	10.39140		10.41260	10.41260		15.36	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.88910	10.88910		10.88910	10.88910		15.92	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.76430	3.76430		3.75630	3.75630		14.32	0.00	0.00	0	18,650.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.72080	3.72080		3.71220	3.71220		14.35	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.68220	3.68220		3.67490	3.67490		15.25	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.57250	3.57250		3.57250	3.57250		16.04	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.38160	1.38160		1.39280	1.39280			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.36380	1.36380		1.37400	1.37400			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.34430	1.34430		1.35780	1.35780			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.21640	1.21640		1.21640	1.21640			0.00	0.00	0	0.00

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>Total for Derivatives :</b>											2,235,514,054.66	168,552	6 140 093.00
<b>Grand Total:</b>											2,235,514,054.66	168,552	6 140 093.00