



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2017

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
Derivatives													
\$ / R	On 11/08/2017	Any day expiry	13.26480	13.26480		13.47680	13.47680		17.74	0.00	0.00	0	70.00
\$ / R	On 11/08/2017	Any day expiry	13.20	137.39830	0.13740	307.16810	0.30717	137.398	18.41	0.60	0.00	0	20,000.00
\$ / R	On 15/08/2017	Any day expiry		13.27410	13.27410	13.48500	13.48500		16.08	0.00	0.00	0	0.00
\$ / R	On 15/08/2017	Any day expiry	13.17	83.70730	0.08371	36.37520	0.03638	83.707	16.54	0.37	0.00	0	1,000.00
\$ / R	On 15/08/2017	Any day expiry	13.36	176.95990	0.17696	86.01420	0.08601	176.960	16.47	0.60	0.00	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry		13.27640	13.27640	13.48700	13.48700		16.36	0.00	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	55.29520	0.05530	21.01960	0.02102	55.295	17.03	0.26	0.00	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	143.23450	0.14323	68.23910	0.06824	143.235	16.38	0.51	0.00	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	46.87600	0.04688	118.42450	0.11842	46.876	17.17	0.23	0.00	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry		13.27880	13.27880	13.48940	13.48940		16.42	0.00	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	183.83780	0.18384	92.23300	0.09223	183.838	16.55	0.57	0.00	0	34,000.00
\$ / R	On 29/08/2017	Any day expiry		13.30530	13.30530	13.51720	13.51720		15.99	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	330.69920	0.33070	202.84060	0.20284	330.699	16.74	0.63	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	0.95370	0.00095	0.92790	0.00093	0.954	34.26	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry		13.30750	13.30750	13.51950	13.51950		16.06	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry		13.30970	13.30970	13.52180	13.52180		16.10	0.00	0.00	0	6,325.00

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			13.34920		13.34920		13.56300	13.56300		16.14	0.00	593,425,336.80	44,454	813,287.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	7.55360		0.00755		4.61690	0.00462	7.554	16.43	0.03	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	14.28150		0.01428		7.14560	0.00715	14.282	16.06	0.05	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	16.64720		0.01665		8.40140	0.00840	16.647	15.97	0.05	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	17.16040		0.01716		8.67650	0.00868	17.160	15.96	0.05	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	34.51620		0.03452		18.28280	0.01828	34.516	15.52	0.10	13,627,086.00	10,000	71,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	38.56140		0.03856		20.59320	0.02059	38.561	15.45	0.11	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	39.63460		0.03963		21.20970	0.02121	39.635	15.43	0.11	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	45.39550		0.04540		24.54740	0.02455	45.396	15.34	0.13	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	668.32240		0.66832		850.50500	0.85050	668.322	15.24	0.82	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	69.12240		0.06912		37.50500	0.03751	69.122	15.24	0.18	6,306,232.35	2,600	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	80.32210		0.08032		42.98560	0.04299	80.322	15.31	0.20	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	555.65220		0.55565		720.91280	0.72091	555.652	15.46	0.75	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	124.64680		0.12465		69.86020	0.06986	124.647	15.55	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	487.06300		0.48706		641.75080	0.64175	487.063	15.61	0.70	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	137.86300		0.13786		78.75080	0.07875	137.863	15.61	0.30	39,899,940.00	10,000	48,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	191.17210		0.19117		116.13450	0.11613	191.172	15.82	0.37	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	195.40530		0.19541		119.19430	0.11919	195.405	15.84	0.38	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	366.62370		0.36662		498.30870	0.49831	366.624	15.91	0.59	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	217.42370		0.21742		135.30870	0.13531	217.424	15.91	0.41	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	240.86250		0.24086		152.79250	0.15279	240.863	15.99	0.43	57,977,813.00	10,000	35,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	291.95570		0.29196		0.00000	0.00000	291.956	16.14	0.49	17,131,305.62	2,600	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	270.25800		0.27026		376.64940	0.37665	270.258	16.30	0.48	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	321.05800		0.32106		213.64940	0.21365	321.058	16.30	0.52	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	262.27130		0.26227		365.72290	0.36572	262.271	16.36	0.47	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	351.48330		0.35148		236.75460	0.23675	351.483	16.46	0.54	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	250.68330		0.25068		349.75460	0.34975	250.683	16.46	0.46	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	239.55300		0.23955		334.29300	0.33429	239.553	16.55	0.44	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	232.38180		0.23238		324.26370	0.32426	232.382	16.62	0.43	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	471.13800		0.47114		333.92500	0.33392	471.138	17.03	0.63	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	184.53450		0.18453		259.14150	0.25914	184.535	17.09	0.36	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	558.73520		0.55874		410.21070	0.41021	558.735	17.41	0.68	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	566.28740		0.56629		416.87990	0.41688	566.287	17.44	0.69	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	146.05200		0.14605		207.01330	0.20701	146.052	17.56	0.30	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	143.78060		0.14378		203.90750	0.20391	143.781	17.60	0.30	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	124.83450		0.12483		177.86520	0.17787	124.835	17.88	0.26	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	117.22320		0.11722		167.33460	0.16733	117.223	18.01	0.25	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	106.66360		0.10666		152.66120	0.15266	106.664	18.20	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	77.02210		0.07702		112.30820	0.11231	77.022	18.75	0.17	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	945.35040		0.94535		765.91370	0.76591	945.350	18.81	0.83	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,034.13550		1.03414		850.07550	0.85008	1,034.136	19.09	0.85	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	62.31110		0.06231		91.60910	0.09161	62.311	19.11	0.14	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,170.42780		1.17043		980.33770	0.98034	1,170.428	19.50	0.88	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	47.27310		0.04727		69.92630	0.06993	47.273	19.59	0.11	0.00	0	17,402.00

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	14.55	Call	43.60050	0.04360	64.59480	0.06459	43.601	19.73	0.11	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	33.01770	0.03302	49.38370	0.04938	33.018	20.17	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	31.82130	0.03182	47.85560	0.04786	31.821	20.21	0.08	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	19.60170	0.01960	31.07570	0.03108	19.602	20.62	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	2.95660	0.00296	4.82570	0.00483	2.957	22.21	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	2.63340	0.00263	2.87980	0.00288	2.633	24.49	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	2.57820	0.00258	2.79980	0.00280	2.578	25.05	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	2.45680	0.00246	2.61940	0.00262	2.457	26.76	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	2.40590	0.00241	2.53830	0.00254	2.406	27.90	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	2.40010	0.00240	2.52830	0.00253	2.400	28.07	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.71820	0.00072	1.18620	0.00119	0.718	29.89	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.36880	13.36880	13.58340	13.58340		16.19	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	402.67910	0.40268	284.03680	0.28404	402.679	16.62	0.55	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.56260	0.00356	3.68420	0.00368	3.563	27.06	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.37100	13.37100	13.58560	13.58560		16.20	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.37320	13.37320	13.58790	13.58790		16.23	0.00	0.00	0	2,530.00
\$ / R	On 23/10/2017	Any day expiry			13.42320	13.42320	13.64110	13.64110		16.31	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.43120	13.43120	13.64980	13.64980		16.51	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	184.24890	0.18425	117.95180	0.11795	184.249	15.65	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	455.70290	0.45570	336.01350	0.33601	455.703	16.62	0.51	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	207.18360	0.20718	261.25070	0.26125	207.184	18.08	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	5.36650	0.00537	6.76220	0.00676	5.366	23.64	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.46530	13.46530	13.68680	13.68680		16.47	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.49710	13.49710	13.71930	13.71930		16.60	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	498.66760	0.49867	379.24880	0.37925	498.668	16.60	0.48	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	11.93870	0.01194	15.36510	0.01537	11.939	23.10	0.02	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.50140	13.50140	13.72370	13.72370		16.62	0.00	9,332,375.40	683	2,491.00
\$ / R	On 15/12/2017	Any day expiry			13.53320	13.53320	13.75620	13.75620		16.74	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.53950	13.53950	13.76270	13.76270		16.70	0.00	56,378,478.00	4,164	119,174.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	37.83720	0.03784	26.44030	0.02644	37.837	15.95	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	54.55080	0.05455	38.19510	0.03820	54.551	15.44	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	74.03120	0.07403	51.69930	0.05170	74.031	15.03	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	107.04820	0.10705	67.65180	0.06765	107.048	15.20	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	128.14790	0.12815	82.99970	0.08300	128.148	15.28	0.18	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	165.03660	0.16504	110.60770	0.11061	165.037	15.41	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	280.77000	0.28077	199.21980	0.19922	280.770	15.82	0.32	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	322.38020	0.32238	232.39140	0.23239	322.380	15.98	0.35	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	331.10250	0.33110	239.63210	0.23963	331.103	16.01	0.35	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	358.06140	0.35806	262.17210	0.26217	358.061	16.11	0.37	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	371.98690	0.37199	273.89910	0.27390	371.987	16.16	0.38	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	680.51150	0.68051	802.71050	0.80271	680.511	16.22	0.61	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	440.83100	0.44083	332.63970	0.33264	440.831	16.38	0.42	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	466.93100	0.46693	355.20920	0.35521	466.931	16.46	0.44	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	560.94950	0.56095	665.51730	0.66552	560.949	16.62	0.53	0.00	0	10,316.00

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	13.80	Call	445.27190	0.44527	528.06830	0.52807	445.272	17.20	0.45	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	842.28650	0.84229	690.78960	0.69079	842.286	17.60	0.60	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,221.47820	1.22148	1,047.55260	1.04755	1,221.478	18.61	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	236.86040	0.23686	281.42910	0.28143	236.860	18.88	0.27	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	179.74570	0.17975	214.26910	0.21427	179.746	19.59	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	165.08140	0.16508	197.91860	0.19792	165.081	19.77	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	163.81250	0.16381	196.50540	0.19651	163.813	19.78	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	122.59860	0.12260	147.23230	0.14723	122.599	20.39	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	84.76020	0.08476	101.59490	0.10159	84.760	21.20	0.11	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	41.12940	0.04113	47.47970	0.04748	41.129	23.22	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	38.62170	0.03862	44.39200	0.04439	38.622	23.43	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	20.26950	0.02027	26.01070	0.02601	20.270	24.09	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.54800	13.54800	13.77140	13.77140		16.73	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	526.62590	0.52663	407.93140	0.40793	526.626	16.66	0.47	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	24.25150	0.02425	30.59500	0.03059	24.252	24.24	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.55860	13.55860	13.78220	13.78220		16.69	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.57140	13.57140	13.79520	13.79520		16.65	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.58620	13.58620	13.81040	13.81040		16.74	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	388.33760	0.38834	290.61210	0.29061	388.338	16.10	0.37	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	262.02960	0.26203	306.69380	0.30669	262.030	18.95	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	241.97480	0.24197	283.03150	0.28303	241.975	19.18	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.63290	13.63290	13.85810	13.85810		16.82	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	431.74470	0.43174	330.48110	0.33048	431.745	16.18	0.38	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	441.38900	0.44139	338.83560	0.33884	441.389	16.22	0.38	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	456.06350	0.45606	351.59190	0.35159	456.063	16.26	0.39	0.00	0	40,904.00
\$ / R	On 01/02/2018	Any day expiry			13.63500	13.63500	13.86030	13.86030		16.82	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	386.27970	0.38628	291.52050	0.29152	386.280	16.03	0.35	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	193.86790	0.19387	226.41990	0.22642	193.868	20.00	0.20	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.66030	13.66030	13.88620	13.88620		16.80	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.66440	13.66440	13.89040	13.89040		16.81	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.72890	13.72890	13.95900	13.95900		16.90	0.00	210,175,730.10	15,309	101,004.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	98.73540	0.09874	70.34780	0.07035	98.735	15.21	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	170.64760	0.17065	0.00000	0.00000	170.648	15.25	0.18	6,264,250.43	2,500	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	195.63490	0.19563	142.49010	0.14249	195.635	15.34	0.20	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	356.76050	0.35676	274.97810	0.27498	356.761	15.77	0.31	0.00	0	73,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	466.41820	0.46642	364.73050	0.36473	466.418	16.12	0.37	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	530.58410	0.53058	421.30050	0.42130	530.584	16.33	0.40	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	540.83420	0.54083	0.00000	0.00000	540.834	16.36	0.40	13,848,600.00	2,500	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	834.70330	0.83470	696.80050	0.69680	834.703	17.16	0.51	98,372,054.34	14,000	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,013.34090	1.01334	863.04850	0.86305	1,013.341	17.60	0.57	201,839,531.40	26,000	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	379.12490	0.37912	432.09900	0.43210	379.125	18.82	0.31	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	341.87340	0.34187	389.38140	0.38938	341.873	19.16	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	315.20150	0.31520	0.00000	0.00000	315.202	19.38	0.27	18,516,781.50	5,000	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	282.47380	0.28247	324.44720	0.32445	282.474	19.64	0.24	0.00	0	3,867.00

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	15.50	Call	276.39110	0.27639	317.45390	0.31745	276.391	19.69	0.24	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	241.52150	0.24152	277.34960	0.27735	241.522	20.02	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	211.54750	0.21155	242.83160	0.24283	211.548	20.34	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	194.60630	0.19461	223.31030	0.22331	194.606	20.55	0.18	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.80350	13.80350	14.03820	14.03820		16.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,630.89240	1.63089	1,453.26000	1.45326	1,630.892	18.77	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	293.38770	0.29339	334.17290	0.33417	293.388	19.86	0.23	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.83580	13.83580	14.07240	14.07240		16.98	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.84370	13.84370	14.08080	14.08080		16.96	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.91110	13.91110	14.15220	14.15220		16.98	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	22.31370	0.02231	19.20590	0.01921	22.314	13.96	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	398.10160	0.39810	316.65200	0.31665	398.102	15.76	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	413.32140	0.41332	329.90710	0.32991	413.321	15.79	0.30	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	432.83590	0.43284	346.95200	0.34695	432.836	15.83	0.31	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	717.73640	0.71774	594.69870	0.59470	717.736	16.60	0.42	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	751.32980	0.75133	625.42700	0.62543	751.330	16.68	0.43	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	515.75600	0.51576	578.67020	0.57867	515.756	18.69	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	509.31080	0.50931	571.40810	0.57141	509.311	18.73	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	302.18610	0.30219	339.92740	0.33993	302.186	20.27	0.22	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.93880	13.93880	14.18160	14.18160		17.02	0.00	1,695,000.00	120	215.00
\$ / R	On 13/08/2018	Any day expiry			14.02240	14.02240	14.26950	14.26950		17.06	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.09660	14.09660	14.34080	14.34080		17.29	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	28.47070	0.02847	26.13220	0.02613	28.471	13.44	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	405.15170	0.40515	323.75300	0.32375	405.152	15.79	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	490.56760	0.49057	543.40770	0.54341	490.568	19.82	0.29	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.21740	14.21740	14.45680	14.45680		17.53	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.28320	14.28320	14.51990	14.51990		17.69	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.41250	14.41250	14.64410	14.64410		17.85	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.48240	14.48240	14.71130	14.71130		17.96	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.66890	14.66890	14.89040	14.89040		18.13	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.52180	15.52180	15.77370	15.77370		19.22	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.63160	15.63160	15.88850	15.88850		18.54	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.74620	15.74620	16.00830	16.00830		19.45	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.34920	13.34920	13.56300	13.56300		16.14	0.00	600,714.00	45	433.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.53950	13.53950	13.76270	13.76270		16.70	0.00	81,237.00	6	146.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.72890	13.72890	13.95900	13.95900		16.90	0.00	13,728.90	1	5.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.91110	13.91110	14.15220	14.15220		16.98	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.66890	14.66890	14.89040	14.89040		18.13	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.41160	17.41160	17.70670	17.70670		16.56	0.00	28,763,963.20	1,652	191,219.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	832.10410	0.83210	1,074.65120	1.07465	832.104	16.18	0.78	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	100.71310	0.10071	154.84760	0.15485	100.713	18.55	0.18	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.71240	17.71240	18.02070	18.02070		17.15	0.00	4,428,100.00	250	9,777.00

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			18.01640		18.01640		18.33320	18.33320		17.26	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.30990		18.30990		18.64220	18.64220		17.28	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.61060		18.61060		18.94750	18.94750		17.30	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.54850		19.54850		19.85580	19.85580		17.37	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12073		0.12073		0.12254	0.12254		17.03	0.00	706,052.43	5,848	91.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12300		0.12300		0.12489	0.12489		18.97	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12534		0.12534		0.12730	0.12730		16.95	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13659		0.13659		0.13845	0.13845		21.36	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.66770		15.66770		15.86140	15.86140		15.37	0.00	78,991,500.00	5,000	20,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	346.42790		0.34643		219.73690	0.21974	346.428	16.20	0.74	0.00	0	20,000.00
€ / R	On 29/08/2017	Any day expiry			15.70840		15.70840		15.90360	15.90360		15.43	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.77690		15.77690		15.97450	15.97450		15.70	0.00	32,737,067.50	2,075	109,294.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	83.19320		0.08319		49.35330	0.04935	83.193	14.91	0.19	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.80800		15.80800		16.00650	16.00650		15.69	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.90730		15.90730		16.11050	16.11050		15.74	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.01190		16.01190		16.21950	16.21950		15.76	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.08040		16.08040		16.28970	16.28970		15.85	0.00	11,770,852.80	732	31,765.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	43.46930		0.04347		32.12500	0.03212	43.469	15.54	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	494.10750		0.49411		570.02360	0.57002	494.108	16.30	0.44	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.11240		16.11240		16.32210	16.32210		15.81	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.23350		16.23350		16.40960	16.40960		15.89	0.00	0.00	0	0.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.39150		16.39150		16.60880	16.60880		16.03	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	248.37730		0.24838		194.09490	0.19409	248.377	14.91	0.21	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	261.95930		0.26196		205.61710	0.20562	261.959	14.93	0.22	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.69660		16.69660		16.92760	16.92760		16.25	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.05910		18.05910		18.26360	18.26360		17.16	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.09760		94.09760		94.53446	94.53446			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.10440		91.10440		91.55547	91.55547			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.85563		89.85563		90.32036	90.32036			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.03657		92.03657		92.49908	92.49908			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.83985		95.83985		96.29118	96.29118			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.40040		94.40040		94.85322	94.85322			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.48640		96.48640		96.93027	96.93027			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.22661		100.22661		100.66406	100.66406			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61253		99.61253		99.61253	99.61253			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.76021		99.76021		99.76887	99.76887			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.63038		99.63038		99.65050	99.65050			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.70037		99.70037		99.71961	99.71961			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.78605		99.78605		99.81468	99.81468			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
2Y STND	On 18/12/2017	Interest Rate Swap		99.78829	99.78829		99.80026	99.80026			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.91260	98.91260		98.92834	98.92834			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.38790	98.38790		98.41488	98.41488			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.25225	98.25225		98.28002	98.28002			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.54000	98.54000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		98.84821	98.84821		98.90386	98.90386			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.16392	99.16392		99.23228	99.23228			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.50491	99.50491		99.58697	99.58697			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.42077	95.42077		95.58487	95.58487			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.60175	94.60175		94.78475	94.78475			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.75196	93.75196		93.95865	93.95865			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.88575	93.88575		94.10869	94.10869			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.04048	96.04048		96.27541	96.27541			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.13228	96.13228		96.37996	96.37996			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.29933	97.29933		97.55679	97.55679			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.48890	99.48890		99.75488	99.75488			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		557.95900	557.95900		556.21900	556.21900			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		568.19100	568.19100		566.41800	566.41800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		578.88700	578.88700		577.09100	577.09100			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		642.32800	642.32800		639.17500	639.17500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		654.10700	654.10700		650.89600	650.89600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		666.42000	666.42000		663.16000	663.16000			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		575.88000	575.88000		572.69700	572.69700			0.00	109,417,200.00	19	615.00
ALBI	On 01/02/2018	Index Future		586.44000	586.44000		583.19900	583.19900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		597.48000	597.48000		594.18800	594.18800			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future		10.55230	10.55230		10.72250	10.72250		14.62	0.00	158,284.50	15	25,391.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.69060	10.69060		10.86820	10.86820		15.05	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.82890	10.82890		11.01200	11.01200		14.81	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.96230	10.96230		11.15350	11.15350		14.30	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.51170	11.51170		11.68460	11.68460		14.42	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.53040	10.53040		10.72440	10.72440		14.10	0.00	2,632,600.00	250	870.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.69060	10.69060		10.89200	10.89200		14.61	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.84760	10.84760		11.05400	11.05400		14.72	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.76350	13.76350		13.96560	13.96560		15.67	0.00	3,440,875.00	250	2,758.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.04240	14.04240		14.25530	14.25530		16.03	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.33010	14.33010		14.55100	14.55100		16.19	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.62920	15.62920		15.86100	15.86100		18.36	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
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98020		1.98020		2.00970	2.00970		15.97	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.99770		1.99770		2.02790	2.02790		16.11	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.01400		2.01400		2.04510	2.04510		16.08	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01220		2.01220		2.04290	2.04290		17.03	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.12280		2.12280		2.14830	2.14830		16.19	0.00	318,420.00	150	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.16430		2.16430		2.19110	2.19110		16.69	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.43640		2.43640		2.46270	2.46270		18.15	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 03/08/2017	Bond Future	10.80500		77.98982		10.80500	77.98982			0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.86458		75.89673		10.94325	75.42393			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.97403		77.28822		11.05549	76.80690			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.07794		74.95124		11.16204	74.46223			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	11.08000		80.74582		11.08000	80.74582			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.13541		78.29938		11.20899	77.80479			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.24211		79.73463		11.31828	79.23112			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.34876		76.97411		11.42748	76.46256			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	574.72600		574.72600		571.52900	571.52900			0.00	17,241,780.00	3	583.00
GOVI	On 01/02/2018	GOVI	585.26500		585.26500		582.00900	582.00900			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.28300		596.28300		592.97500	592.97500			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.70840		1.70840		1.73690	1.73690		15.95	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.73630		1.73630		1.76620	1.76620		16.76	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
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.76280	1.76280		1.79390	1.79390		16.59	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89180	1.89180		1.92220	1.92220		17.81	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future		127.49131	127.49131		127.49131	127.49131			0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.11253	130.11253		129.84985	129.84985			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		131.18946	131.18946		130.92220	130.92220			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.71909	133.71909		133.44953	133.44953			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		100.26839	100.26839		100.27254	100.27254			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.14014	102.14014		102.14458	102.14458			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		103.08158	103.08158		103.08836	103.08836			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		104.01719	104.01719		104.01719	104.01719			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		104.86536	104.86536		104.86974	104.86974			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.82295	106.82295		106.82761	106.82761			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.78413	107.78413		107.79122	107.79122			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		127.83143	127.83143		127.83143	127.83143			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		130.82573	130.82573		130.19583	130.19583			0.00	0.00	0	19,558.00
I2038	On 01/02/2018	Bond Future		131.74707	131.74707		131.10564	131.10564			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		134.28742	134.28742		133.63655	133.63655			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		125.13354	125.13354		125.13354	125.13354			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		125.74118	125.74118		125.74650	125.74650			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		128.08834	128.08834		128.09396	128.09396			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		128.94290	128.94290		128.95143	128.95143			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		131.77945	131.77945		131.77945	131.77945			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		135.57745	135.57745		134.67067	134.67067			0.00	0.00	0	21,927.00
I2050	On 01/02/2018	Bond Future		136.41705	136.41705		135.49384	135.49384			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		139.04754	139.04754		138.10940	138.10940			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		252.12200	252.12200		251.63000	251.63000			0.00	0.00	0	1,161.00
IGOV	On 01/02/2018	Index Future		256.82900	256.82900		256.32800	256.32800			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		261.78000	261.78000		261.27600	261.27600			0.00	0.00	0	0.00
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		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/10/2017			Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017			Jibar Tradeable Future	6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017			Jibar Tradeable Future	6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018			Jibar Tradeable Future	6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018			Jibar Tradeable Future	6.63000	93.37000		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018			Jibar Tradeable Future	6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018			Jibar Tradeable Future	6.70000	93.30000		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019			Jibar Tradeable Future	6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019			Jibar Tradeable Future	6.83000	93.17000		6.83000	93.17000			0.00	0.00	0	0.00
KES / R	On 18/09/2017			Foreign Exchange Future	0.12750	0.12750		0.12960	0.12960			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017			Foreign Exchange Future	0.12720	0.12720		0.12940	0.12940			0.00	0.00	0	0.00
KES / R	On 19/03/2018			Foreign Exchange Future	0.12670	0.12670		0.12910	0.12910			0.00	0.00	0	0.00
KES / R	On 18/06/2018			Foreign Exchange Future	0.12580	0.12580		0.12840	0.12840			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019			Foreign Exchange Future	0.12060	0.12060		0.12020	0.12020			0.00	0.00	0	0.00
NOK/R	On 18/09/2017			Foreign Exchange Future	1.68090	1.68090		1.70520	1.70520		14.96	0.00	0.00	0	0.00
NOK/R	On 18/12/2017			Foreign Exchange Future	1.70800	1.70800		1.73350	1.73350		14.86	0.00	0.00	0	0.00
NOK/R	On 19/03/2018			Foreign Exchange Future	1.73510	1.73510		1.76160	1.76160		14.70	0.00	0.00	0	0.00
NOK/R	On 14/06/2019			Foreign Exchange Future	1.87740	1.87740		1.90280	1.90280		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017			Any day expiry	9.76910	9.76910		9.98370	9.98370		15.82	0.00	98,323,000.00	10,000	10,000.00
NZ\$ / R	On 15/08/2017	9.91	Put	Any day expiry	184.93980	0.18494		71.17010	0.07117	184.940	17.03	0.71	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017			Foreign Exchange Future	9.81850	9.81850		10.03520	10.03520		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017			Foreign Exchange Future	9.94250	9.94250		10.16650	10.16650		15.90	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018			Foreign Exchange Future	10.06660	10.06660		10.29600	10.29600		15.48	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019			Foreign Exchange Future	10.67330	10.67330		10.90060	10.90060		15.41	0.00	0.00	0	0.00
PULA / R	On 18/09/2017			Foreign Exchange Future	1.29750	1.29750		1.31870	1.31870			0.00	0.00	0	0.00
PULA / R	On 18/12/2017			Foreign Exchange Future	1.31100	1.31100		1.33250	1.33250			0.00	0.00	0	0.00
PULA / R	On 19/03/2018			Foreign Exchange Future	1.32450	1.32450		1.34650	1.34650			0.00	0.00	0	0.00
PULA / R	On 14/06/2019			Foreign Exchange Future	1.34930	1.34930		1.37560	1.37560			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017			Foreign Exchange Future	1.30430	1.30430		1.30550	1.30550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017			Foreign Exchange Future	1.30820	1.30820		1.30940	1.30940			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018			Foreign Exchange Future	1.31230	1.31230		1.31340	1.31340			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017			Foreign Exchange Future	1.18190	1.18190		1.17780	1.17780			0.00	0.00	0	2,615.00
QUANTO € / \$	On 18/12/2017			Foreign Exchange Future	1.18770	1.18770		1.18360	1.18360			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018			Foreign Exchange Future	1.19390	1.19390		1.18980	1.18980			0.00	0.00	0	0.00
R186	On 03/08/2017			Bond Future	8.61000	113.34227		8.61000	113.34227		7.44	0.00	0.00	0	0.00
R186	On 02/11/2017			Bond Future	8.60512	115.77568		8.68890	115.21512		7.30	0.00	148,192,870.40	1,280	164,900.00

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	8.75	Put	1,200.83000		1.20083		1,467.79000	1.46779	1,200.830	7.30	0.40	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	668.38000		0.66838		851.03000	0.85103	668.380	7.43	0.26	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.65500		112.59854		8.74236	112.02791		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	406.62000		0.40662		339.45000	0.33945	406.620	7.05	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,834.41000		1.83441		1,613.04000	1.61304	1,834.410	7.33	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,027.05000		2.02705		2,312.84000	2.31284	2,027.050	7.43	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,401.76000		1.40176		1,626.43000	1.62643	1,401.760	7.57	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	941.94000		0.94194		1,112.00000	1.11200	941.940	7.71	0.25	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.70041		114.71811		8.79129	114.13878		7.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future			295.12682		295.12682		295.12682	295.12682			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.06055		301.06055		300.58615	300.58615			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.63195		299.63195		299.14927	299.14927			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.40965		305.40965		304.92435	304.92435			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future			237.16781		237.16781		237.16781	237.16781			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			242.46310		242.46310		242.47330	242.47330			0.00	0.00	0	28,504.00
R202	On 01/02/2018	Bond Future			243.24567		243.24567		243.25618	243.25618			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.93586		247.93586		247.95212	247.95212			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
R203	On 03/08/2017	Bond Future			7.96000		102.45311		7.96000	102.45311		4.90	0.00	0.00	0	0.00
R203	On 02/11/2017	Bond Future			7.92935		100.67277		8.01412	100.31332		4.45	0.00	0.00	0	53,785.00
R203	On 01/02/2018	Bond Future			7.96399		102.51868		8.05390	102.15283		4.47	0.00	0.00	0	0.00
R203	On 03/05/2018	Bond Future			7.98327		100.51818		8.07830	100.14728		4.45	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future			9.15000		91.71743		9.15000	91.71743			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.14605		93.79627		9.22927	93.22832			0.00	0.00	0	54,416.00
R2030	On 01/02/2018	Bond Future			9.20206		91.51132		9.28817	90.93322			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.25775		93.23397		9.34666	92.64662			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/08/2017	Bond Future			9.37000		94.08439		9.37000	94.08439		10.62	0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.37695		92.04056		9.46016	91.43455		11.10	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future			9.43851		93.72798		9.52447	93.11104		10.71	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
R2032	On 01/02/2018	Bond Future	9.20	Call	1,996.07000	1.99607	1,772.33000	1.77233	1,996.070	10.56	0.42	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,309.19000	2.30919	2,060.57000	2.06057	2,309.190	10.61	0.46	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,649.57000	2.64957	2,375.74000	2.37574	2,649.570	10.66	0.50	0.00	0	6,800.00
R2032	On 03/05/2018	Bond Future			9.49592	91.33490		9.58453	90.70801	11.10	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2035	On 03/08/2017	Bond Future			9.63000	97.53421		9.63000	97.53421		0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.64725	95.20443		9.72527	94.58875		0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future			9.71553	96.95003		9.79610	96.32326		0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.77609	94.27423		9.85903	93.63729		0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2037	On 03/08/2017	Bond Future			9.71000	89.68479		9.71000	89.68479	12.59	0.00	0.00	0	0.00
R2037	On 02/11/2017	Bond Future			9.72839	91.66676		9.81142	91.01365	12.67	0.00	0.00	0	63,443.00
R2037	On 01/02/2018	Bond Future			9.79196	89.09254		9.87760	88.42755	12.80	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.85519	90.76956		9.94330	90.09378	12.67	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204	On 03/08/2017	Bond Future			7.10500	102.18383		7.10500	102.18383	0.97	0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			7.00757	104.07725		7.05564	104.02586	0.50	0.00	0.00	0	44,643.00
R204	On 01/02/2018	Bond Future			6.88452	101.94754		6.94666	101.89540	0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.58776	103.86663		6.67254	103.81535	0.50	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2040	On 03/08/2017	Bond Future			9.86500	92.42945		9.86500	92.42945	13.23	0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future			9.88080	94.52451		9.95871	93.87675	13.34	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future			9.94697	91.75230		10.02732	91.09283	13.48	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			10.01279	93.47944		10.09545	92.80929	13.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2044	On 03/08/2017	Bond Future			9.89000	89.55370		9.89000	89.55370	13.84	0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.90393	91.59934		9.98177	90.94592	13.99	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future			9.96796	88.89863		10.04819	88.23340	14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			10.03154	90.57211		10.11405	89.89591	13.99	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2048	On 03/08/2017	Bond Future			9.85000	93.24023		9.85000	93.24023	13.67	0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.86463	90.92990		9.93735	90.30226	14.51	0.00	216,231,302.20	2,378	75,988.00
R2048	On 01/02/2018	Bond Future			9.92962	92.59713		10.00458	91.95820	13.95	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.98755	89.90276		10.06457	89.25337	14.51	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

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
R207	On 03/08/2017	Bond Future			7.38000		100.18046		7.38000	100.18046		1.85	0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future			7.31351		102.12408		7.40281	101.94670		1.40	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future			7.29397		100.35552		7.39555	100.17509		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.25212		102.24465		7.36863	102.06262		1.40	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/08/2017	Bond Future			7.53500		99.92281		7.53500	99.92281		2.99	0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.48563		98.52420		7.57210	98.27278		2.51	0.00	0.00	0	32,234.00
R208	On 01/02/2018	Bond Future			7.49315		100.33057		7.58724	100.07471		2.57	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.48127		98.81769		7.58366	98.55877		2.51	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/08/2017	Bond Future			9.59500		73.41690		9.59500	73.41690		12.53	0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.60983		71.89720		9.68758	71.38244		13.33	0.00	3,379,168.40	47	83,118.00
R209	On 02/11/2017	Bond Future	8.30	Call	39.24000		0.03924		32.01000	0.03201	39.240	12.74	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	458.75000		0.45875		387.64000	0.38764	458.750	12.89	0.19	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,428.83000		1.42883		1,681.70000	1.68170	1,428.830	13.33	0.41	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	867.25000		0.86725		1,051.57000	1.05157	867.250	13.56	0.28	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	215.16000		0.21516		282.48000	0.28248	215.160	14.10	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.66864		73.21537		9.74867	72.69126		12.82	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			9.72373		71.44398		9.80592	70.91131		13.33	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future			184.70019		184.70019		184.70019	184.70019			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			186.24176		186.24176		185.73145	185.73145			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.71835		189.71835		189.19891	189.19891			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.92778		190.92778		190.40249	190.40249			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future			148.17829		148.17829		148.17829	148.17829			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			151.22866		151.22866		151.04554	151.04554			0.00	3,024,573.20	20	3,812.00

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
R212	On 01/02/2018	Bond Future	151.99180		151.99180		151.80555	151.80555			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.92257		154.92257		154.73612	154.73612			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/08/2017	Bond Future	9.25000		85.86504		9.25000	85.86504		10.36	0.00	0.00	0	0.00
R213	On 02/11/2017	Bond Future	9.25424		84.24279		9.33736	83.69226		10.88	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future	9.31400		85.78741		9.39987	85.22699		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.36577		83.85236		9.45422	83.28288		10.88	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/08/2017	Bond Future	9.78000		72.83280		9.78000	72.83280		13.24	0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.79245		71.20053		9.86506	70.70566		14.18	0.00	0.00	0	44,061.00
R214	On 01/02/2018	Bond Future	9.85504		72.50597		9.92979	72.00220		13.59	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.91063		70.57448		9.98735	70.06243		14.18	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	23,572.31000		23,572.31000		23,904.08000	23,904.08000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.79960		9.79960		9.97230	9.97230		14.62	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.84800		10.84800		11.02950	11.02950		15.49	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.74270		3.74270		3.79520	3.79520		13.23	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65680		3.65680		3.71260	3.71260		14.39	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.50430		3.50430		3.55440	3.55440		15.27	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.43910		1.43910		1.46060	1.46060			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.41570		1.41570		1.43890	1.43890			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39070		1.39070		1.41390	1.41390			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20190		1.20190		1.22140	1.22140			0.00	0.00	0	0.00

Total for Derivatives : **2,105,243,804.47** **179,951** **5,701,374.00**

Grand Total: **2,105,243,804.47** **179,951** **5,701,374.00**