



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: 29/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 29/08/2017	Any day expiry	12.97830	12.97830		13.04840	13.04840		13.35	0.00	12,588,951.00	970	0.00
\$ / R	On 30/08/2017	Any day expiry	12.98710	12.98710		13.04840	13.04840		13.59	0.00	0.00	0	0.00
\$ / R	On 31/08/2017	Any day expiry	12.98710	12.98710		13.04840	13.04840		13.31	0.00	1,781,013.70	137	5,842.00
\$ / R	On 01/09/2017	Any day expiry	12.98710	12.98710		13.05030	13.05030		13.22	0.00	0.00	0	0.00
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	9.02810	0.00903	9.00150	0.00900	15.99	0.10	0.00	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	68.80640	0.06881	50.95100	0.05095	13.22	0.53	0.00	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.45	Call	3.52920	0.00353	6.61600	0.00662	21.31	0.04	0.00	0	20,000.00
\$ / R	On 05/09/2017	Any day expiry	12.99470	12.99470		13.05770	13.05770		11.90	0.00	0.00	0	75.00
\$ / R	On 07/09/2017	Any day expiry	12.99840	12.99840		13.06150	13.06150		12.16	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	4.37300	0.00437	3.69150	0.00369	15.27	0.04	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.02230	13.02230		13.08590	13.08590		12.63	0.00	857,310,098.20	65,834	763,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	1.99700	0.00200	2.01240	0.00201	15.60	0.01	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	3.56980	0.00357	3.30040	0.00330	13.98	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	4.17210	0.00417	3.77390	0.00377	13.58	0.03	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	4.30680	0.00431	3.87860	0.00388	13.50	0.03	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	14.79790	0.01480	9.58870	0.00959	12.74	0.08	0.00	0	96,184.00

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	12.54	Put	18.59910	0.01860	12.48290	0.01248	18.599	12.73	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	19.66540	0.01967	13.30810	0.01331	19.665	12.73	0.10	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	25.77400	0.02577	18.12300	0.01812	25.774	12.72	0.13	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	325.88750	0.32589	377.09540	0.37710	325.888	12.68	0.77	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	53.58750	0.05359	41.19540	0.04120	53.588	12.68	0.23	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	66.69180	0.06669	52.44390	0.05244	66.692	12.67	0.28	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	222.00340	0.22200	267.26350	0.26726	222.003	12.65	0.63	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	124.20950	0.12421	103.18860	0.10319	124.210	12.64	0.43	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	164.89340	0.16489	205.59910	0.20560	164.893	12.63	0.53	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	142.59340	0.14259	119.69910	0.11970	142.593	12.63	0.47	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	227.08710	0.22709	191.57120	0.19157	227.087	13.22	0.61	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	233.82290	0.23382	197.70930	0.19771	233.823	13.26	0.62	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	268.75380	0.26875	229.75400	0.22975	268.754	13.47	0.66	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	91.05380	0.09105	115.65400	0.11565	91.054	13.47	0.34	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	305.63010	0.30563	263.93160	0.26393	305.630	13.68	0.70	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	384.43770	0.38444	337.96090	0.33796	384.438	14.10	0.77	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	48.29810	0.04830	63.34820	0.06335	48.298	14.30	0.20	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	425.99810	0.42600	377.44820	0.37745	425.998	14.30	0.80	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	45.26950	0.04527	59.54840	0.05955	45.269	14.39	0.19	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	468.76640	0.46877	418.34970	0.41835	468.766	14.51	0.82	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	41.06640	0.04107	54.24970	0.05425	41.066	14.51	0.18	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	37.24130	0.03724	49.40090	0.04940	37.241	14.64	0.16	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	34.88670	0.03489	46.40130	0.04640	34.887	14.72	0.15	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	630.48290	0.63048	574.89170	0.57489	630.483	15.27	0.90	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	21.33580	0.02134	28.90060	0.02890	21.336	15.35	0.10	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	742.91580	0.74292	685.14600	0.68515	742.916	15.73	0.93	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	752.40980	0.75241	694.46580	0.69447	752.410	15.77	0.93	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	12.84870	0.01285	17.85510	0.01786	12.849	15.92	0.06	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	12.42170	0.01242	17.27700	0.01728	12.422	15.96	0.06	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	9.16820	0.00917	12.84460	0.01284	9.168	16.30	0.05	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	8.01470	0.00801	11.25970	0.01126	8.015	16.45	0.04	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	6.55560	0.00656	9.24400	0.00924	6.556	16.68	0.03	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	3.38690	0.00339	4.81550	0.00482	3.387	17.44	0.02	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,200.87350	1.20087	1,138.61450	1.13861	1,200.874	17.51	0.98	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,300.02920	1.30003	1,237.37670	1.23738	1,300.029	17.92	0.99	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	2.27070	0.00227	3.17410	0.00317	2.271	17.98	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,449.30950	1.44931	1,386.23960	1.38624	1,449.310	18.72	0.99	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	1.49930	0.00150	1.98960	0.00199	1.499	18.88	0.01	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	1.33510	0.00134	1.76630	0.00177	1.335	19.15	0.01	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.91800	0.00092	1.20110	0.00120	0.918	20.05	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.88020	0.00088	1.15000	0.00115	0.880	20.16	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.52810	0.00053	0.67720	0.00068	0.528	21.54	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.15290	0.00015	0.17160	0.00017	0.153	27.24	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.12450	0.00012	0.13460	0.00013	0.124	29.76	0.00	0.00	0	960.00

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	16.50	Call	0.11950	0.00012	0.12810	0.00013	0.119	30.39	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.10820	0.00011	0.11330	0.00011	0.108	32.28	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.07840	0.00008	0.10620	0.00011	0.078	32.91	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.07170	0.00007	0.10530	0.00011	0.072	32.91	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00340	0.00000	0.00580	0.00001	0.003	32.91	0.00	0.00	0	3,099.00
\$ / R	On 26/09/2017	Any day expiry			13.04000	13.04000	13.10370	13.10370		13.26	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.04220	13.04220	13.10590	13.10590		13.34	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	525.19040	0.52519	475.46000	0.47546	525.190	15.17	0.78	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.85790	0.00086	1.07730	0.00108	0.858	33.73	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.04440	13.04440	13.10810	13.10810		13.42	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.04660	13.04660	13.11040	13.11040		13.52	0.00	12,085,045.20	925	3,013.00
\$ / R	On 13/10/2017	Any day expiry			13.07470	13.07470	13.13870	13.13870		13.87	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.09480	13.09480	13.15900	13.15900		14.07	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	70.44730	0.07045	78.92200	0.07892	70.447	16.83	0.16	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.10290	13.10290	13.16710	13.16710		14.20	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	208.53790	0.20854	182.30570	0.18231	208.538	13.94	0.39	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	565.00690	0.56501	518.77930	0.51878	565.007	15.43	0.67	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	69.03440	0.06903	77.13410	0.07713	69.034	17.15	0.15	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.36960	0.00137	1.41850	0.00142	1.370	25.83	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.12910	13.12910	13.19330	13.19330		14.55	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.13710	13.13710	13.20140	13.20140		14.56	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.16740	13.16740	13.23160	13.23160		14.72	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	602.71860	0.60272	558.87850	0.55888	602.719	15.64	0.61	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.18820	0.00119	1.55620	0.00156	1.188	21.24	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.17140	13.17140	13.23560	13.23560		14.80	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.20110	13.20110	13.26510	13.26510		15.25	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.20700	13.20700	13.27100	13.27100		15.25	0.00	323,320,567.00	24,481	126,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	28.39250	0.02839	25.64140	0.02564	28.393	14.13	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	46.68900	0.04669	39.89720	0.03990	46.689	13.74	0.10	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	77.44340	0.07744	67.36500	0.06737	77.443	13.90	0.14	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	116.30330	0.11630	102.62600	0.10263	116.303	14.05	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	141.53540	0.14154	125.75910	0.12576	141.535	14.13	0.23	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	188.19940	0.18820	167.89730	0.16790	188.199	14.34	0.28	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	334.30730	0.33431	304.62340	0.30462	334.307	14.92	0.41	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	384.93890	0.38494	352.60320	0.35260	384.939	15.08	0.44	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	395.52170	0.39552	362.66440	0.36266	395.522	15.12	0.45	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	428.16930	0.42817	393.75920	0.39376	428.169	15.22	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	445.19980	0.44520	409.81480	0.40981	445.200	15.27	0.48	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	425.97480	0.42597	452.74300	0.45274	425.975	15.37	0.50	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	530.86810	0.53087	491.31830	0.49132	530.868	15.61	0.53	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	563.07510	0.56308	522.42140	0.52242	563.075	15.73	0.55	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	336.87430	0.33687	358.11130	0.35811	336.874	15.97	0.42	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	254.29570	0.25430	270.07710	0.27008	254.296	16.68	0.33	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,003.92100	1.00392	952.94360	0.95294	1,003.921	17.15	0.72	0.00	0	33,000.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	146.11260	0.14611	154.87050	0.15487	146.113	18.06	0.21	2,745,259.48	1,000	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,426.59180	1.42659	1,370.52360	1.37052	1,426.592	18.29	0.81	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	117.99170	0.11799	125.79920	0.12580	117.992	18.53	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	83.32850	0.08333	88.74650	0.08875	83.329	19.21	0.13	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	75.29040	0.07529	80.15120	0.08015	75.290	19.42	0.11	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	74.60330	0.07460	79.41550	0.07942	74.603	19.43	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	53.00630	0.05301	56.32370	0.05632	53.006	20.13	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	31.84390	0.03184	34.80590	0.03481	31.844	20.71	0.05	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	5.52450	0.00552	6.46550	0.00647	5.525	20.20	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.65240	0.00465	5.40320	0.00540	4.652	20.19	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.25900	0.00126	1.48980	0.00149	1.259	20.19	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.21500	13.21500	13.27890	13.27890		15.36	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	635.99300	0.63599	593.46920	0.59347	635.993	16.06	0.58	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.85100	0.00285	3.08000	0.00308	2.851	21.38	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.22480	13.22480	13.28880	13.28880		15.46	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.23670	13.23670	13.30060	13.30060		15.50	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.25060	13.25060	13.31440	13.31440		15.58	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	468.58230	0.46858	433.60070	0.43360	468.582	15.50	0.47	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	144.08740	0.14409	151.94030	0.15194	144.087	18.76	0.19	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	130.40750	0.13041	137.48860	0.13749	130.408	18.96	0.17	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.29410	13.29410	13.35770	13.35770		15.87	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	522.88290	0.52288	486.80110	0.48680	522.883	15.79	0.47	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	534.22540	0.53423	497.74110	0.49774	534.225	15.82	0.47	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	551.45800	0.55146	514.37800	0.51438	551.458	15.87	0.48	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	612.04110	0.61204	572.44360	0.57244	612.041	16.07	0.51	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.29610	13.29610	13.35970	13.35970		15.89	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	469.26310	0.46926	435.21420	0.43521	469.263	15.64	0.44	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	108.04840	0.10805	112.93500	0.11293	108.048	19.95	0.13	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.31980	13.31980	13.38330	13.38330		15.95	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.32380	13.32380	13.38730	13.38730		16.06	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.38670	13.38670	13.45020	13.45020		16.25	0.00	61,592,206.70	4,601	91,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	114.88710	0.11489	104.53030	0.10453	114.887	14.68	0.15	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	208.19800	0.20820	190.19100	0.19019	208.198	14.94	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	238.23100	0.23823	218.51750	0.21852	238.231	15.02	0.25	67,303,503.20	20,000	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	436.95500	0.43696	406.70420	0.40670	436.955	15.61	0.38	50,574,277.90	10,000	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	566.48070	0.56648	531.69980	0.53170	566.481	16.01	0.44	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	640.44230	0.64044	603.44790	0.60345	640.442	16.22	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	652.20520	0.65221	614.87530	0.61488	652.205	16.25	0.48	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	599.84810	0.59985	0.00000	0.00000	599.848	16.43	0.50	664,171.45	100	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	986.78920	0.98679	941.84740	0.94185	986.789	17.15	0.59	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	438.16860	0.43817	455.63830	0.45564	438.169	17.30	0.39	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,185.65230	1.18565	1,137.47040	1.13747	1,185.652	17.63	0.65	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	253.12580	0.25313	263.31820	0.26332	253.126	18.91	0.24	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	223.48470	0.22348	232.44550	0.23245	223.485	19.18	0.22	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	203.75320	0.20375	211.89610	0.21190	203.753	19.39	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	180.39210	0.18039	187.56160	0.18756	180.392	19.67	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	176.08940	0.17609	183.08030	0.18308	176.089	19.72	0.18	47,418,530.40	20,000	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	151.69260	0.15169	157.66790	0.15767	151.693	20.07	0.16	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	131.09210	0.13109	136.21750	0.13622	131.092	20.41	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	120.39180	0.12039	124.40400	0.12440	120.392	20.67	0.13	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.45900	13.45900	13.52290	13.52290		16.39	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,847.07160	1.84707	1,795.04670	1.79505	1,847.072	18.92	0.74	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	197.92330	0.19792	205.45680	0.20546	197.923	19.99	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.49030	13.49030	13.55430	13.55430		16.48	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.49810	13.49810	13.56220	13.56220		16.47	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.56380	13.56380	13.62800	13.62800		16.57	0.00	14,716,723.00	1,085	103,062.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	23.34220	0.02334	24.79220	0.02479	23.342	13.33	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	480.65980	0.48066	453.75300	0.45375	480.660	15.71	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	499.48330	0.49948	471.99750	0.47200	499.483	15.77	0.36	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	523.55210	0.52355	495.34210	0.49534	523.552	15.84	0.37	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	850.11850	0.85012	813.96930	0.81397	850.119	16.71	0.49	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	887.42390	0.88742	850.53080	0.85053	887.424	16.79	0.50	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	383.19210	0.38319	397.83250	0.39783	383.192	18.89	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	377.74730	0.37775	392.14440	0.39214	377.747	18.92	0.29	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	217.16510	0.21717	222.05240	0.22205	217.165	20.54	0.18	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.59050	13.59050	13.65490	13.65490		16.65	0.00	14,297,850.00	1,050	605.00
\$ / R	On 20/07/2018	Any day expiry			13.62490	13.62490	13.68940	13.68940		16.67	0.00	10,983,600.00	800	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.67070	13.67070	13.73530	13.73530		16.72	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.74060	13.74060	13.80500	13.80500		16.92	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.51310	0.01951	26.85310	0.02685	19.513	11.83	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	392.30830	0.39231	0.00000	0.00000	392.308	15.59	0.27	19,581,797.32	5,300	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	484.58620	0.48459	464.28760	0.46429	484.586	15.78	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	397.54940	0.39755	0.00000	0.00000	397.549	19.75	0.26	37,998,959.39	10,600	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	373.61680	0.37362	386.09260	0.38609	373.617	19.94	0.25	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.85930	13.85930	13.92240	13.92240		17.22	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.92390	13.92390	13.98630	13.98630		17.35	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.05100	14.05100	14.11190	14.11190		17.60	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.11970	14.11970	14.17990	14.17990		17.68	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.30310	14.30310	14.36120	14.36120		17.92	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.16850	15.16850	15.21340	15.21340		19.00	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.28140	15.28140	15.32460	15.32460		19.12	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.39930	15.39930	15.44060	15.44060		19.24	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.02230	13.02230	13.08590	13.08590		12.63	0.00	390,669.00	30	545.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.20700	13.20700	13.27100	13.27100		15.25	0.00	79,242.00	6	171.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.38670	13.38670	13.45020	13.45020		16.25	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.56380	13.56380	13.62800	13.62800		16.57	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.30310	14.30310	13.98630	13.98630		17.92	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/09/2017	Foreign Exchange Future			16.86330		16.86330		16.92430	16.92430		13.57	0.00	23,102,721.00	1,370	191,545.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	305.53430		0.30553		350.65880	0.35066	305.534	13.66	0.63	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	5.56490		0.00556		6.78340	0.00678	5.565	19.12	0.02	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.00410		17.00410		17.06560	17.06560		14.96	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.15440		17.15440		17.21550	17.21550		15.68	0.00	686,176.00	40	8,406.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.44150		17.44150		17.50330	17.50330		16.54	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.72800		17.72800		17.78840	17.78840		16.77	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.01220		18.01220		18.07360	18.07360		16.90	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.91900		18.91900		18.97190	18.97190		17.15	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11979		0.11979		0.11985	0.11985		22.49	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12205		0.12205		0.12209	0.12209		19.05	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12438		0.12438		0.12441	0.12441		16.93	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12667		0.12667		0.12670	0.12670		15.75	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13568		0.13568		0.13561	0.13561		21.55	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.60320		15.60320		15.59550	15.59550		12.50	0.00	12,482,560.00	800	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.66480		15.66480		15.65380	15.65380		12.41	0.00	34,979,498.40	2,233	111,066.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	25.95310		0.02595		28.59090	0.02859	25.953	13.01	0.11	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.69670		15.69670		15.68570	15.68570		12.74	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.79640		15.79640		15.78550	15.78550		13.68	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.90100		15.90100		15.88950	15.88950		13.99	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.96590		15.96590		15.95410	15.95410		14.36	0.00	17,722,149.00	1,110	34,813.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	20.53110		0.02053		21.59120	0.02159	20.531	13.94	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	353.04630		0.35305		350.78310	0.35078	353.046	15.14	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.99510		15.99510		15.98330	15.98330		14.50	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.11600		16.11600		16.10290	16.10290		14.84	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	456.70520		0.45671		464.84410	0.46484	456.705	14.51	0.40	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.26810		16.26810		16.25660	16.25660		15.19	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	221.43140		0.22143		225.87270	0.22587	221.431	14.19	0.21	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	234.68590		0.23469		239.26580	0.23927	234.686	14.21	0.22	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	644.08070		0.64408		640.99530	0.64100	644.081	15.52	0.47	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.57310		16.57310		16.55900	16.55900		15.67	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.90950		17.90950		17.88510	17.88510		16.96	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.07334		94.07334		94.23077	94.23077			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.07263		91.07263		91.22484	91.22484			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.82613		89.82613		89.96916	89.96916			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.01238		92.01238		92.14422	92.14422			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.82020		95.82020		95.93964	95.93964			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.38005		94.38005		94.49073	94.49073			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.47357		96.47357		96.57195	96.57195			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.22160		100.22160		100.30975	100.30975			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
1Y STND	On 21/09/2017	Interest Rate Swap	99.61250	99.61250	99.61250	99.61250					0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.74426	99.74426	99.74253	99.74253					0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61928	99.61928	99.61631	99.61631					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.67434	99.67434	99.67230	99.67230					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.74527	99.74527	99.74321	99.74321					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.77505	99.77505	99.77310	99.77310					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89663	98.89663	98.89361	98.89361					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.36718	98.36718	98.36509	98.36509					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.21033	98.21033	98.20829	98.20829					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.48000	98.48000	98.48000	98.48000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.77199	98.77199	98.77269	98.77269					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.06755	99.06755	99.06942	99.06942					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.38840	99.38840	99.39229	99.39229					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.27128	95.27128	95.31549	95.31549					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.45633	94.45633	94.50870	94.50870					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.62121	93.62121	93.68025	93.68025					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.77431	93.77431	93.83627	93.83627					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.95425	95.95425	96.01279	96.01279					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.06754	96.06754	96.12100	96.12100					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.26087	97.26087	97.30953	97.30953					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.46448	99.46448	99.51428	99.51428					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	558.79900	558.79900	558.79100	558.79100					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	569.07300	569.07300	569.06400	569.06400					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	579.70300	579.70300	579.69800	579.69800					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	642.37900	642.37900	642.35600	642.35600					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	654.18800	654.18800	654.16400	654.16400					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	666.40900	666.40900	666.38800	666.38800					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	576.58600	576.58600	576.56400	576.56400					0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	587.18600	587.18600	587.16300	587.16300					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.15500	598.15500	598.13500	598.13500					0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.38700	10.38700	10.39600	10.39600				12.41	0.00	0.00	0	25,771.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.52180	10.52180	10.53050	10.53050				14.13	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.53480	10.53480	10.54350	10.54350				14.30	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.65310	10.65310	10.66040	10.66040				14.62	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.78050	10.78050	10.78800	10.78800				14.17	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.30420	11.30420	11.30010	11.30010				14.26	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD / R	On 18/09/2017	Foreign Exchange Future	10.41600	10.41600	10.49310	10.49310				11.54	0.00	4,166,400.00	400	1,220.00
CAD / R	On 18/12/2017	Foreign Exchange Future	10.57300	10.57300	10.65050	10.65050				13.36	0.00	2,643,250.00	250	1,000.00
CAD / R	On 19/03/2018	Foreign Exchange Future	10.72340	10.72340	10.80010	10.80010				14.14	0.00	0.00	0	0.00
CAD / R	On 18/06/2018	Foreign Exchange Future	10.72340	10.72340	10.80660	10.80660				14.29	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.76750	13.76750	13.71810	13.71810				14.53	0.00	5,507,000.00	400	4,008.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.04720	14.04720	13.99580	13.99580				16.50	0.00	0.00	0	1,250.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.32960	14.32960	14.27810	14.27810				16.63	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.61250	14.61250	14.55770	14.55770				16.50	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.64020	15.64020	15.56740	15.56740				17.38	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97230	1.97230	1.97600	1.97600				12.66	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.99000	1.99000	1.99390	1.99390				15.05	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00600	2.00600	2.00880	2.00880				15.74	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.02070	2.02070	2.02330	2.02330				15.82	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00020	2.00020	2.00360	2.00360				16.61	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.11080	2.11080	2.10930	2.10930				13.62	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.15250	2.15250	2.15080	2.15080				15.40	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.19350	2.19350	2.19170	2.19170				16.16	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.23550	2.23550	2.23380	2.23380				16.27	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.42040	2.42040	2.41760	2.41760				17.45	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.84109	76.03878	10.84224	76.03181					0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.94909	77.43652	10.95030	77.42931					0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.05402	75.09121	11.05519	75.08435					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



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
ES42	On 02/11/2017	Bond Future		11.07045	78.74058		11.07161	78.73267			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.17430	80.18769		11.17550	80.17964			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.28026	77.42408		11.28144	77.41629			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		575.33900	575.33900		575.31900	575.31900			0.00	0.00	0	674.00
GOVI	On 01/02/2018	GOVI		585.91600	585.91600		585.89500	585.89500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		596.86100	596.86100		596.84400	596.84400			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.66510	1.66510		1.67360	1.67360		12.76	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.69290	1.69290		1.70130	1.70130		15.29	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.71880	1.71880		1.72700	1.72700		15.87	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.74360	1.74360		1.75150	1.75150		16.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84260	1.84260		1.85050	1.85050		17.58	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		129.50631	129.50631		129.51138	129.51138			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		130.58037	130.58037		130.58526	130.58526			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.07714	133.07714		133.08211	133.08211			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		100.17839	100.17839		100.18234	100.18234			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.05507	102.05507		102.05890	102.05890			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.97843	102.97843		102.98231	102.98231			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future		104.35583	104.35583		104.35978	104.35978			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.31073	106.31073		106.31454	106.31454			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.24507	107.24507		107.24889	107.24889			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future		129.43912	129.43912		129.86357	129.86357			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future		130.34292	130.34292		130.77505	130.77505			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.83517	132.83517		133.27548	133.27548			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		123.85405	123.85405		123.85853	123.85853			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.17404	126.17404		126.17855	126.17855			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		126.97133	126.97133		126.97589	126.97589			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		132.74774	132.74774		132.75273	132.75273			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future		133.54324	133.54324		133.54828	133.54828			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.09671	136.09671		136.10171	136.10171			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

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
IGOV	On 02/11/2017	Index Future	250.84500		250.84500		250.93100	250.93100			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	255.54500		255.54500		255.63200	255.63200			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.43100		260.43100		260.51900	260.51900			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
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	6.88000		93.12000		6.88000	93.12000			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	6.75000		93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			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	6.56000		93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.64000		93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future	0.12580		0.12580		0.12640	0.12640			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12550		0.12550		0.12470	0.12470			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12480		0.12480		0.12340	0.12340			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12420		0.12420		0.12550	0.12550			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11890		0.11890		0.11770	0.11770			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future	1.68710		1.68710		1.68780	1.68780		12.25	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.71450		1.71450		1.71520	1.71520		13.30	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.74130		1.74130		1.74200	1.74200		14.38	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.76770		1.76770		1.76850	1.76850		14.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.88010		1.88010		1.87980	1.87980		15.11	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future	9.47780		9.47780		9.48650	9.48650		13.02	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.59620		9.59620		9.60470	9.60470		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.71210		9.71210		9.71910	9.71910		15.22	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.82450		9.82450		9.83200	9.83200		14.59	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.28990		10.28990		10.28680	10.28680		15.26	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future	1.29090		1.29090		1.29050	1.29050			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.30440		1.30440		1.30050	1.30050			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.31710		1.31710		1.30950	1.30950			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.33000		1.33000		1.32150	1.32150			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.34290		1.34290		1.34240	1.34240			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future	1.29500		1.29500		1.29330	1.29330			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.29890		1.29890		1.29720	1.29720			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
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30290		1.30290		1.30130	1.30130			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.30700		1.30700		1.30530	1.30530			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.20290		1.20290		1.19620	1.19620			0.00	6,283,949.60	5,224	5,256.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20890		1.20890		1.20220	1.20220			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.21520		1.21520		1.20870	1.20870			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22190		1.22190		1.21510	1.21510			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.60499		115.77655		8.60554	115.77286		7.31	0.00	407,880,785.65	3,523	162,597.00
R186	On 02/11/2017	Bond Future	8.75	Put	987.07000		0.98707		998.98000	0.99898	987.070	7.31	0.39	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	492.35000		0.49235		501.68000	0.50168	492.350	7.45	0.23	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.65405		112.60477		8.65464	112.60090		7.37	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	335.87000		0.33587		338.91000	0.33891	335.870	7.09	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,703.75000		1.70375		1,708.90000	1.70890	1,703.750	7.37	0.44	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,903.02000		1.90302		1,911.75000	1.91175	1,903.020	7.52	0.45	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,287.50000		1.28750		1,295.39000	1.29539	1,287.500	7.67	0.34	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	841.41000		0.84141		848.09000	0.84809	841.410	7.81	0.24	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.70202		114.70781		8.70252	114.70462		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			301.42281		301.42281		301.43556	301.43556			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.02078		300.02078		300.03302	300.03302			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.75729		305.75729		305.76987	305.76987			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			241.94317		241.94317		241.95245	241.95245			0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			242.73175		242.73175		242.74073	242.74073			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.37277		247.37277		247.38199	247.38199			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			7.88219		100.87344		7.88255	100.87190		4.08	0.00	4,841,925.12	48	53,960.00
R2023	On 01/02/2018	Bond Future			7.91279		102.72775		7.91320	102.72608		4.44	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.93264		100.71649		7.93291	100.71543		4.38	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.14950		93.77263		9.15011	93.76845			0.00	189,420,712.60	2,020	58,401.00
R2030	On 01/02/2018	Bond Future			9.20499		91.49157		9.20564	91.48719			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.26284		93.20021		9.26342	93.19636			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
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		9.40445	91.83964		9.40514	91.83461		10.77	0.00	212,149,568.40	2,310	35,444.00
R2032	On 01/02/2018	Bond Future		9.46633	93.52766		9.46705	93.52248		10.67	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,765.10000	1.76510	1,771.08000	1.77108	1,765.100	10.65	0.40	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,069.20000	2.06920	2,075.19000	2.07519	2,069.200	10.71	0.44	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,405.77000	2.40577	2,411.67000	2.41167	2,405.770	10.79	0.49	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,584.54000	2.58454	2,590.37000	2.59037	2,584.540	10.83	0.51	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.52657	91.11736		9.52724	91.11261		11.05	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		9.63801	95.27775		9.63874	95.27195			0.00	106,901,635.50	1,122	19,402.00
R2035	On 01/02/2018	Bond Future		9.70541	97.02921		9.70618	97.02318			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.76744	94.34104		9.76816	94.33547			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		9.75045	91.49251		9.75114	91.48707		12.89	0.00	0.00	0	54,038.00
R2037	On 01/02/2018	Bond Future		9.81418	88.91926		9.81491	88.91357		12.79	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.87982	90.57985		9.88050	90.57462		12.66	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		6.89318	104.19971		6.89217	104.20080		0.29	0.00	0.00	0	46,007.00
R204	On 01/02/2018	Bond Future		6.73043	102.07702		6.72925	102.07801		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.39479	103.98352		6.39208	103.98516		0.49	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		9.84093	94.85890		9.84163	94.85301		13.58	0.00	0.00	0	15,719.00
R2040	On 01/02/2018	Bond Future		9.90533	92.09713		9.90606	92.09107		13.45	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.97152	93.81706		9.97220	93.81148		13.32	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		9.85429	92.02034		9.85496	92.01464		14.27	0.00	211,554,761.66	2,299	24,076.00
R2044	On 01/02/2018	Bond Future		9.91629	89.33160		9.91700	89.32563		14.11	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.97989	90.99995		9.98056	90.99437		13.98	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.81501	91.36269		9.81570	91.35665		14.12	0.00	5,755,849.47	63	78,989.00
R2048	On 01/02/2018	Bond Future		9.87797	93.04218		9.87869	93.03595		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		9.93592	90.34287		9.93659	90.33713		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 02/11/2017	Bond Future		7.29663	102.15766		7.29104	102.16878		1.20	0.00	0.00	0	40,517.00
R207	On 01/02/2018	Bond Future		7.27213	100.39437		7.26583	100.40558		1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.23629	102.26941		7.22859	102.28146		1.38	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		7.46404	98.58710		7.46413	98.58684		2.18	0.00	0.00	0	32,512.00
R208	On 01/02/2018	Bond Future		7.46795	100.39924		7.46809	100.39886		2.56	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.45939	98.87313		7.45929	98.87338		2.45	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		9.60194	71.94975		9.60259	71.94542		12.99	0.00	20,649,578.25	287	115,164.00
R209	On 02/11/2017	Bond Future	8.30	Call	11.78000	0.01178	12.48000	0.01248	11.780	12.41	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	287.18000	0.28718	293.34000	0.29334	287.180	12.56	0.15	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	810.26000	0.81026	819.56000	0.81956	810.260	12.75	0.33	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,636.83000	1.63683	1,650.97000	1.65097	1,636.830	12.89	0.50	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,122.62000	1.12262	1,135.92000	1.13592	1,122.620	12.99	0.39	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	823.14000	0.82314	835.29000	0.83529	823.140	13.11	0.31	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	606.56000	0.60656	617.37000	0.61737	606.560	13.21	0.25	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	102.43000	0.10243	106.34000	0.10634	102.430	13.74	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future		9.66001	73.27224		9.66069	73.26775		12.77	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,546.38000	1.54638	1,555.43000	1.55543	1,546.380	13.23	0.35	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,336.99000	1.33699	1,345.61000	1.34561	1,336.990	13.32	0.31	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future		9.71646	71.49139		9.71709	71.48728		13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future		186.41277	186.41277		186.42053	186.42053			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future		189.90485	189.90485		189.91221	189.91221			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		191.08726	191.08726		191.09488	191.09488			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		151.17682	151.17682		151.24579	151.24579			0.00	0.00	0	4,247.00
R212	On 01/02/2018	Bond Future		151.94882	151.94882		152.01880	152.01880			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
R212	On 03/05/2018	Bond Future	154.85417		154.85417		154.92546	154.92546			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	9.26241		84.18846		9.26306	84.18414		10.54	0.00	0.00	0	63,381.00
R213	On 01/02/2018	Bond Future	9.32184		85.73603		9.32253	85.73151		10.45	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.37576		83.78777		9.37639	83.78370		10.82	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	9.73832		71.57319		9.73898	71.56863		13.80	0.00	47,238,305.40	660	44,733.00
R214	On 01/02/2018	Bond Future	9.79881		72.88887		9.79950	72.88415		13.53	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.85433		70.95418		9.85498	70.94978		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 18/09/2017	Foreign Exchange Future	23,333.86000	23,333.86000		23,356.79000	23,356.79000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,704.80000	23,704.80000		23,727.75000	23,727.75000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,071.27000	24,071.27000		24,091.39000	24,091.39000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.63880	9.63880		9.66810	9.66810			11.78	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.78630	9.78630		9.81000	9.81000			13.72	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.93070	9.93070		9.96000	9.96000			14.46	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.07340	10.07340		10.10000	10.10000			14.43	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.66300	10.66300		10.68530	10.68530			15.33	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.76580	3.76580		3.78050	3.78050			10.61	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.72760	3.72760		3.74000	3.74000			12.38	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.68630	3.68630		3.69510	3.69510			13.45	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.64840	3.64840		3.66000	3.66000			14.50	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.51910	3.51910		3.54300	3.54300			14.99	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.42830	1.42830		1.43520	1.43520				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40190	1.40190		1.40880	1.40880				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37980	1.37980		1.38650	1.38650				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36120	1.36120		1.36800	1.36800				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.24620	1.24620		1.25290	1.25290				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,849,399,290.99</b>	<b>191,078</b>	<b>6 036 259.00</b>
<b>Grand Total:</b>												<b>2,849,399,290.99</b>	<b>191,078</b>	<b>6 036 259.00</b>