



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: 18/07/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/07/2017	Any day expiry	12.95500	12.95500		12.92790	12.92790		17.40	0.00	0.00	0	0.00
\$ / R	On 19/07/2017	Any day expiry	12.93230	12.93230		12.92790	12.92790		17.64	0.00	0.00	0	1,080.00
\$ / R	On 21/07/2017	Any day expiry	12.93230	12.93230		12.93030	12.93030		16.15	0.00	0.00	0	70.00
\$ / R	On 21/07/2017	Any day expiry	12.85	Put	46.10130	0.04610	60.47610	0.06048	46.101	17.30	0.34	0	20,000.00
\$ / R	On 21/07/2017	Any day expiry	13.25	Put	330.23000	0.33023	337.51060	0.33751	330.230	21.26	0.89	0	20,000.00
\$ / R	On 25/07/2017	Any day expiry			12.94150	12.94150	12.93950	12.93950		14.55	0.00	0	0.00
\$ / R	On 25/07/2017	Any day expiry	13.20	Put	289.71700	0.28972	298.80500	0.29881	289.717	16.36	0.81	0	2,000.00
\$ / R	On 25/07/2017	Any day expiry	14.30	Call	0.41420	0.00041	0.57820	0.00058	0.414	26.03	0.00	0	2,000.00
\$ / R	On 27/07/2017	Any day expiry			12.94600	12.94600	12.94400	12.94400		14.94	0.00	0	909.00
\$ / R	On 27/07/2017	Any day expiry	13.50	Put	564.72100	0.56472	568.82720	0.56883	564.721	17.75	0.93	0	60.00
\$ / R	On 27/07/2017	Any day expiry	16.53	Call	0.26120	0.00026	0.18190	0.00018	0.261	49.54	0.00	0	60.00
\$ / R	On 31/07/2017	Any day expiry			12.95480	12.95480	12.95280	12.95280		14.68	0.00	11	8,323.00
\$ / R	On 04/08/2017	Any day expiry			12.96370	12.96370	12.96160	12.96160		15.18	0.00	0	1,350.00
\$ / R	On 11/08/2017	Any day expiry			12.97910	12.97910	12.97690	12.97690		15.41	0.00	0	70.00
\$ / R	On 16/08/2017	Any day expiry			12.99010	12.99010	12.98790	12.98790		15.37	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.12	Put	303.35920	0.30336	310.61730	0.31062	303.359	15.85	0.58	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 17/08/2017	Any day expiry			12.99230	12.99230		12.99010	12.99010		15.41	0.00	0.00	0	0.00
\$ / R	13.35	Put	On 17/08/2017	Any day expiry	471.07290	0.47107	477.86920	0.47787	471.073	16.80	0.71	0.00	0	34,000.00			
\$ / R			On 29/08/2017	Any day expiry	13.01860	13.01860	13.01630	13.01630		15.35	0.00	0.00	0	910.00			
\$ / R	13.50	Put	On 29/08/2017	Any day expiry	606.24060	0.60624	613.67280	0.61367	606.241	17.14	0.72	0.00	0	60.00			
\$ / R	16.84	Call	On 29/08/2017	Any day expiry	2.11380	0.00211	2.10560	0.00211	2.114	29.14	0.01	0.00	0	60.00			
\$ / R			On 30/08/2017	Any day expiry	13.02080	13.02080	13.01840	13.01840		15.39	0.00	0.00	0	202.00			
\$ / R			On 31/08/2017	Any day expiry	13.02290	13.02290	13.02060	13.02060		15.40	0.00	0.00	0	3,635.00			
\$ / R			On 18/09/2017	Foreign Exchange Future	13.06210	13.06210	13.05970	13.05970		15.48	0.00	440,205,832.10	33,701	801,117.00			
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	23.89460	0.02389	25.13060	0.02513	23.895	14.17	0.07	0.00	0	37,202.00			
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	44.63650	0.04464	47.41390	0.04741	44.636	14.23	0.12	0.00	0	1,000.00			
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	51.57180	0.05157	54.84900	0.05485	51.572	14.24	0.13	0.00	0	10,000.00			
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	53.05490	0.05305	56.43600	0.05644	53.055	14.24	0.13	0.00	0	5,250.00			
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	102.02720	0.10203	107.86560	0.10787	102.027	14.47	0.22	0.00	0	33,025.00			
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	116.08790	0.11609	122.32330	0.12232	116.088	14.56	0.24	0.00	0	4,920.00			
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	131.37840	0.13138	138.00190	0.13800	131.378	14.65	0.27	0.00	0	190.00			
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	496.94420	0.49694	502.22910	0.50223	496.944	14.93	0.66	0.00	0	3,500.00			
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	184.84420	0.18484	192.52910	0.19253	184.844	14.93	0.34	0.00	0	26,250.00			
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	205.23580	0.20524	213.23410	0.21323	205.236	15.02	0.36	0.00	0	3,000.00			
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	411.98140	0.41198	418.13430	0.41813	411.981	15.21	0.59	0.00	0	400.00			
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	361.70940	0.36171	368.30690	0.36831	361.709	15.39	0.54	0.00	0	4,551.00			
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	299.60940	0.29961	308.60690	0.30861	299.609	15.39	0.46	0.00	0	11,600.00			
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	379.82020	0.37982	389.14980	0.38915	379.820	15.76	0.52	0.00	0	90.00			
\$ / R	13.15	Put	On 18/09/2017	Foreign Exchange Future	385.99450	0.38599	395.33640	0.39534	385.994	15.79	0.53	0.00	0	500.00			
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	417.53960	0.41754	426.92120	0.42692	417.540	15.95	0.55	0.00	0	5,920.00			
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	279.63960	0.27964	286.62120	0.28662	279.640	15.95	0.45	0.00	0	3,000.00			
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future	450.16650	0.45017	459.56300	0.45956	450.167	16.10	0.57	0.00	0	25,100.00			
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	554.05950	0.55406	563.37420	0.56337	554.059	16.56	0.63	0.00	0	3,500.00			
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	216.15950	0.21616	223.07420	0.22307	216.160	16.56	0.37	0.00	0	100.00			
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	202.63530	0.20264	209.48820	0.20949	202.635	16.71	0.35	0.00	0	4,375.00			
\$ / R	13.45	Put	On 18/09/2017	Foreign Exchange Future	590.53530	0.59054	599.78820	0.59979	590.535	16.71	0.65	0.00	0	3,500.00			
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future	194.93000	0.19493	201.73550	0.20174	194.930	16.81	0.34	0.00	0	111.00			
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	189.95790	0.18996	196.72960	0.19673	189.958	16.87	0.33	0.00	0	6,020.00			
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	728.52520	0.72853	737.42920	0.73743	728.525	17.27	0.71	0.00	0	186,712.00			
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future	156.54390	0.15654	163.00020	0.16300	156.544	17.33	0.28	0.00	0	1,000.00			
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	825.28950	0.82529	833.91260	0.83391	825.289	17.62	0.75	0.00	0	20,000.00			
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	833.48290	0.83348	842.08010	0.84208	833.483	17.65	0.75	0.00	0	960.00			
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	128.58940	0.12859	134.69210	0.13469	128.589	17.75	0.24	0.00	0	10,000.00			
\$ / R	13.81	Call	On 18/09/2017	Foreign Exchange Future	126.89870	0.12690	132.97750	0.13298	126.899	17.78	0.23	0.00	0	4,920.00			
\$ / R	13.90	Call	On 18/09/2017	Foreign Exchange Future	112.67460	0.11267	118.52090	0.11852	112.675	18.03	0.21	0.00	0	1,000.00			
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future	106.89000	0.10689	112.62910	0.11263	106.890	18.14	0.20	0.00	0	1,250.00			
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future	98.78430	0.09878	104.35740	0.10436	98.784	18.30	0.19	0.00	0	3,000.00			
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	76.12430	0.07612	81.12230	0.08112	76.124	18.84	0.15	0.00	0	90.00			
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	1,232.08260	1.23208	1,239.42360	1.23942	1,232.083	18.90	0.85	0.00	0	110.00			
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	1,323.14310	1.32314	1,330.19580	1.33020	1,323.143	19.17	0.87	0.00	0	110.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	64.41490	0.06441	69.03950	0.06904	64.415	19.20	0.13	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,459.96390	1.45996	1,467.09090	1.46709	1,459.964	19.39	0.89	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	49.66410	0.04966	54.41370	0.05441	49.664	19.43	0.10	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	45.89520	0.04590	50.66770	0.05067	45.895	19.48	0.10	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	35.00730	0.03501	39.74020	0.03974	35.007	19.68	0.08	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	33.90210	0.03390	38.61910	0.03862	33.902	19.70	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	22.25710	0.02226	26.63580	0.02664	22.257	20.00	0.05	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	5.99830	0.00600	7.25640	0.00726	5.998	22.13	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	4.77300	0.00477	4.83300	0.00483	4.773	23.69	0.01	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	4.53950	0.00454	4.38980	0.00439	4.539	24.08	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	3.96510	0.00397	3.33170	0.00333	3.965	25.25	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	3.43940	0.00344	2.68000	0.00268	3.439	25.84	0.01	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	3.27110	0.00327	2.54250	0.00254	3.271	25.84	0.01	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.59930	0.00060	0.42770	0.00043	0.599	25.84	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.08120	13.08120	13.07870	13.07870		15.76	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	639.86610	0.63987	648.03260	0.64803	639.866	16.93	0.65	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	3.18200	0.00318	2.48360	0.00248	3.182	24.41	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.08330	13.08330	13.08090	13.08090		15.78	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.08540	13.08540	13.08300	13.08300		15.81	0.00	0.00	0	1,930.00
\$ / R	On 23/10/2017	Any day expiry			13.13610	13.13610	13.13350	13.13350		16.02	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.14450	13.14450	13.14200	13.14200		16.09	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	325.04610	0.32505	329.73860	0.32974	325.046	15.65	0.40	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	672.72760	0.67273	678.43200	0.67843	672.728	16.96	0.60	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	180.81720	0.18082	184.01090	0.18401	180.817	18.42	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.55420	0.00355	3.31250	0.00331	3.554	21.63	0.01	0.00	0	60.00
\$ / R	On 13/11/2017	Any day expiry			13.18060	13.18060	13.17790	13.17790		16.20	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.21240	13.21240	13.20960	13.20960		16.22	0.00	0.00	0	915.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	698.64350	0.69864	702.95260	0.70295	698.644	16.88	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	16.77750	0.01678	17.90460	0.01790	16.778	23.92	0.02	0.00	0	60.00
\$ / R	On 15/12/2017	Any day expiry			13.24840	13.24840	13.24550	13.24550		16.35	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.25470	13.25470	13.25180	13.25180		16.32	0.00	18,384,268.90	1,387	120,801.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	59.30950	0.05931	59.78120	0.05978	59.309	14.79	0.10	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	87.65890	0.08766	88.16980	0.08817	87.659	14.49	0.13	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	130.29070	0.13029	131.16700	0.13117	130.291	14.71	0.18	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	179.64360	0.17964	180.92460	0.18092	179.644	14.91	0.23	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	210.01930	0.21002	211.53040	0.21153	210.019	15.02	0.26	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	262.62870	0.26263	264.50250	0.26450	262.629	15.22	0.30	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	419.72310	0.41972	422.39360	0.42239	419.723	15.86	0.41	0.00	0	2,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	471.91460	0.47191	474.80830	0.47481	471.915	16.04	0.43	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	482.72520	0.48273	485.66060	0.48566	482.725	16.08	0.44	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	515.89020	0.51589	518.95190	0.51895	515.890	16.19	0.46	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	532.87550	0.53288	536.00250	0.53600	532.876	16.24	0.47	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	560.63740	0.56064	560.94320	0.56094	560.637	16.32	0.52	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	616.44950	0.61645	619.81300	0.61981	616.449	16.53	0.51	0.00	0	52,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	647.74760	0.64775	651.18740	0.65119	647.748	16.63	0.52	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	467.04450	0.46704	467.72790	0.46773	467.044	16.84	0.45	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	375.46680	0.37547	376.50240	0.37650	375.467	17.46	0.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,070.52790	1.07053	1,074.64230	1.07464	1,070.528	17.88	0.66	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,474.80500	1.47481	1,479.19760	1.47920	1,474.805	18.94	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	160.72760	0.16073	162.23760	0.16224	160.728	19.80	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	148.67320	0.14867	150.16880	0.15017	148.673	19.98	0.17	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	147.62680	0.14763	149.12090	0.14912	147.627	20.00	0.17	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	113.42930	0.11343	114.84570	0.11485	113.429	20.62	0.13	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	82.10780	0.08211	83.41490	0.08341	82.108	21.48	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	46.77120	0.04677	47.98230	0.04798	46.771	23.86	0.06	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	44.58900	0.04459	45.78710	0.04579	44.589	24.09	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	21.50080	0.02150	22.22760	0.02223	21.501	24.11	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.26320	13.26320	13.26030	13.26030		16.34	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	715.73140	0.71573	719.09360	0.71909	715.731	16.85	0.54	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	24.79660	0.02480	25.48480	0.02548	24.797	24.18	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.27380	13.27380	13.27080	13.27080		16.30	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.28650	13.28650	13.28350	13.28350		16.36	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.30140	13.30140	13.29830	13.29830		16.36	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	542.73650	0.54274	545.15980	0.54516	542.737	16.18	0.45	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	231.13520	0.23114	232.14540	0.23215	231.135	19.22	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	213.40490	0.21340	214.44530	0.21445	213.405	19.41	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.34750	13.34750	13.34420	13.34420		16.44	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	614.80250	0.61480	617.33780	0.61734	614.803	16.35	0.46	0.00	0	7,904.00
\$ / R	On 01/02/2018	Any day expiry			13.34950	13.34950	13.34630	13.34630		16.44	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	531.38120	0.53138	533.59180	0.53359	531.381	16.09	0.43	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	174.20860	0.17421	175.27960	0.17528	174.209	20.21	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.37430	13.37430	13.37100	13.37100		16.43	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.37840	13.37840	13.37520	13.37520		16.52	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.44440	13.44440	13.44120	13.44120		16.55	0.00	0.00	0	21,396.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	275.88080	0.27588	277.28930	0.27729	275.881	15.15	0.26	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	480.97920	0.48098	483.22530	0.48323	480.979	15.78	0.37	0.00	0	63,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	612.27980	0.61228	614.98210	0.61498	612.280	16.21	0.43	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	686.60880	0.68661	689.53730	0.68954	686.609	16.43	0.46	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,027.40380	1.02740	1,031.03000	1.03103	1,027.404	17.33	0.57	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,221.66020	1.22166	1,225.55930	1.22556	1,221.660	17.79	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	333.62190	0.33362	334.83100	0.33483	333.622	19.04	0.28	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	300.00060	0.30000	301.30090	0.30130	300.001	19.31	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	250.03550	0.25004	251.45230	0.25145	250.035	19.79	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	244.96080	0.24496	246.38760	0.24639	244.961	19.85	0.21	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	215.85930	0.21586	217.33830	0.21734	215.859	20.19	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	190.77680	0.19078	192.28570	0.19229	190.777	20.53	0.17	0.00	0	750.00
\$ / R	On 25/04/2018	Any day expiry			13.52030	13.52030	13.51720	13.51720		16.58	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,862.85900	1.86286	1,867.83740	1.86784	1,862.859	18.96	0.71	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	262.12400	0.26212	264.24890	0.26425	262.124	20.03	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.55220	13.55220	13.54890	13.54890		16.65	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.56020	13.56020	13.55690	13.55690		16.63	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.62800	13.62800	13.62440	13.62440		16.72	0.00	136,280.00	10	3,845.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.11540	0.02612	26.59780	0.02660	26.115	12.96	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	504.82260	0.50482	508.89730	0.50890	504.823	15.66	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	523.86610	0.52387	528.00770	0.52801	523.866	15.72	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	548.19010	0.54819	552.40650	0.55241	548.190	15.80	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	875.76870	0.87577	880.52550	0.88053	875.769	16.71	0.47	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	457.30170	0.45730	459.00980	0.45901	457.302	18.86	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	451.44330	0.45144	453.21780	0.45322	451.443	18.90	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	272.32880	0.27233	277.36930	0.27737	272.329	20.44	0.20	0.00	0	750.00
\$ / R	On 13/08/2018	Any day expiry			13.74180	13.74180	13.73800	13.73800		16.91	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.81490	13.81490	13.81090	13.81090		17.08	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	25.26120	0.02526	25.46450	0.02546	25.261	11.99	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	503.76070	0.50376	505.99820	0.50600	503.761	15.79	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	448.12650	0.44813	452.38420	0.45238	448.127	20.08	0.27	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.93380	13.93380	13.92960	13.92960		17.39	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.99850	13.99850	13.99420	13.99420		17.49	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.12570	14.12570	14.12120	14.12120		17.71	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.19460	14.19460	14.18990	14.18990		17.77	0.00	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.37820	14.37820	14.37000	14.37000		17.98	0.00	0.00	0	0.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.06210	13.06210	13.05970	13.05970		15.48	0.00	78,372.60	6	407.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.25470	13.25470	13.25180	13.25180		16.32	0.00	79,528.20	6	72.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.44440	13.44440	13.44120	13.44120		16.55	0.00	0.00	0	4.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.62800	13.62800	13.62440	13.62440		16.72	0.00	0.00	0	182.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.99850	13.99850	14.37000	14.37000		17.28	0.00	0.00	0	0.00
£ / R	On 31/07/2017	Any day expiry			16.86840	16.86840	16.92610	16.92610		14.98	0.00	0.00	0	25.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.03510	17.03510	17.09190	17.09190		15.93	0.00	15,229,379.40	894	35,202.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	622.75750	0.62276	662.46240	0.66246	622.758	15.68	0.63	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	94.22130	0.09422	104.74970	0.10475	94.221	18.38	0.15	0.00	0	700.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.33530	17.33530	17.39100	17.39100		16.57	0.00	208,023.60	12	7,997.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.63470	17.63470	17.68900	17.68900		17.07	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.92630	17.92630	17.98030	17.98030		17.44	0.00	0.00	0	3,033.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.13880	19.13880	18.63000	18.63000		16.92	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11714	0.11714	0.11607	0.11607		19.84	0.00	0.00	0	5,992.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11939	0.11939	0.11829	0.11829		16.23	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12170	0.12170	0.12058	0.12058		14.83	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13259	0.13259	0.13000	0.13000		21.66	0.00	0.00	0	0.00
€ / R	On 27/07/2017	Any day expiry			14.99830	14.99830	14.85270	14.85270		14.59	0.00	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 31/07/2017	Any day expiry			15.01170		15.01170		14.86600	14.86600		14.05	0.00	0.00	0	2.00
€ / R	On 29/08/2017	Any day expiry			15.10880		15.10880		14.96140	14.96140		14.56	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.17510		15.17510		15.02680	15.02680		14.82	0.00	5,007,783.00	330	94,325.00
€ / R	On 27/09/2017	Any day expiry			15.20490		15.20490		15.05620	15.05620		14.96	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.30360		15.30360		15.15400	15.15400		15.30	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.40840		15.40840		15.25750	15.25750		15.38	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.47410		15.47410		15.32240	15.32240		15.40	0.00	11,729,367.80	758	23,869.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	87.41540		0.08742		111.14540	0.11115	87.415	13.84	0.12	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	333.91410		0.33391		299.76070	0.29976	333.914	16.98	0.32	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.50500		15.50500		15.35290	15.35290		15.44	0.00	0.00	0	800.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.77830		15.77830		15.62300	15.62300		15.65	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	430.83600		0.43084		496.02200	0.49602	430.836	14.70	0.33	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	452.55530		0.45256		519.51130	0.51951	452.555	14.76	0.34	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.07680		16.07680		15.91840	15.91840		15.81	0.00	0.00	0	1,001.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.39340		17.39340		16.87000	16.87000		15.82	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.83928		94.83928		94.89391	94.89391			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.84606		91.84606		91.91036	91.91036			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.59411		90.59411		90.66588	90.66588			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.75037		92.75037		92.82492	92.82492			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.53129		96.53129		96.60563	96.60563			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.11231		95.11231		95.18822	95.18822			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.18381		97.18381		97.25830	97.25830			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.90460		100.90460		100.97540	100.97540			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61261		99.61261		99.61261	99.61261			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.82310		99.82310		99.82302	99.82302			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.75298		99.75298		99.75512	99.75512			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.87565		99.87565		99.88123	99.88123			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.98457		99.98457		99.99516	99.99516			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.85106		99.85106		99.85106	99.85106			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.03301		99.03301		99.03533	99.03533			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.56592		98.56592		98.57135	98.57135			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.45262		98.45262		98.46337	98.46337			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.79000		98.79000		98.80000	98.80000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.14044		99.14044		99.16647	99.16647			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.48800		99.48800		99.52066	99.52066			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.86319		99.86319		99.90297	99.90297			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.96417		95.96417		96.03296	96.03296			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.18782		95.18782		95.25638	95.25638			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.38013		94.38013		94.44909	94.44909			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.53698		94.53698		94.60903	94.60903			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
5Y STND	On 21/12/2021	Interest Rate Swap	96.70539		96.70539		96.78153	96.78153			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.82112		96.82112		96.90195	96.90195			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.99475		97.99475		98.07894	98.07894			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.18880		100.18880		100.27287	100.27287			0.00	0.00	0	0.00
AL37	On 03/08/2017	Index Future	545.18900		545.18900		544.84700	544.84700			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	555.58400		555.58400		555.23700	555.23700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	566.33600		566.33600		565.98800	565.98800			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	577.39500		577.39500		577.03700	577.03700			0.00	0.00	0	0.00
AL7T	On 03/08/2017	Index Future	628.19200		628.19200		627.98400	627.98400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	640.17000		640.17000		639.96000	639.96000			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.55900		652.55900		652.35000	652.35000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.30200		665.30200		665.08500	665.08500			0.00	0.00	0	0.00
ALBI	On 03/08/2017	Index Future	564.82000		564.82000		564.56200	564.56200			0.00	0.00	0	596.00
ALBI	On 02/11/2017	Index Future	575.59000		575.59000		575.32800	575.32800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	586.72900		586.72900		586.46800	586.46800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	598.18700		598.18700		597.91600	597.91600			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.34270		10.34270		10.20520	10.20520		13.89	0.00	2,585,675.00	250	24,628.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.48260		10.48260		10.34340	10.34340		14.35	0.00	0.00	0	4,499.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.61990		10.61990		10.47980	10.47980		14.04	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.75180		10.75180		10.61150	10.61150		13.83	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.28100		11.28100		11.01000	11.01000		13.89	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.34580		10.34580		10.33540	10.33540		13.58	0.00	0.00	0	370.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.50730		10.50730		10.49600	10.49600		14.02	0.00	0.00	0	750.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.66410		10.66410		10.65300	10.65300		14.27	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.76510		13.76510		13.61270	13.61270		14.83	0.00	0.00	0	1,308.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.05100		14.05100		13.89500	13.89500		15.67	0.00	0.00	0	500.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.34140		14.34140		14.18380	14.18380		16.10	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.64540		15.64540		14.73000	14.73000		16.05	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.93090		1.93090		1.92390	1.92390		15.33	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.95030		1.95030		1.94220	1.94220		15.46	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.96850		1.96850		1.95990	1.95990		15.53	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.98000		1.98000		1.98000	1.98000			0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.05350		2.05350		2.03350	2.03350		15.67	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.09500		2.09500		2.07440	2.07440		16.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.36470		2.36470		2.15000	2.15000		17.56	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
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	10.75358	78.30467		10.75961	78.26765				0.00	0.00	0	9,466.00
ES33	On 02/11/2017	Bond Future	10.84642	76.00651		10.85264	75.96888				0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.94226	77.47721		10.94856	77.43967				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	11.03613	75.19615		11.04275	75.15729				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES42	On 03/08/2017	Bond Future	10.95855	81.58221		10.95955	81.57526				0.00	0.00	0	7,957.00
ES42	On 02/11/2017	Bond Future	11.05056	78.87654		11.05158	78.86956				0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.14235	80.40275		11.14328	80.39648				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.23702	77.71048		11.23806	77.70357				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/08/2017	GOVI	563.50100	563.50100		563.22400	563.22400				0.00	0.00	0	415.00
GOVI	On 02/11/2017	GOVI	574.24600	574.24600		573.96400	573.96400				0.00	0.00	0	74.00
GOVI	On 01/02/2018	GOVI	585.35800	585.35800		585.07700	585.07700				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	596.78900	596.78900		596.49900	596.49900				0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.67660	1.67660		1.67620	1.67620			15.24	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.70500	1.70500		1.70450	1.70450			16.15	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73220	1.73220		1.73140	1.73140			16.57	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.85990	1.85990		1.76000	1.76000			17.50	0.00	0.00	0	0.00
I2025	On 03/08/2017	Bond Future	126.97284	126.97284		126.98761	126.98761				0.00	0.00	0	2,414.00
I2025	On 02/11/2017	Bond Future	129.41995	129.41995		129.43591	129.43591				0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.61479	130.61479		130.63293	130.63293				0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.24266	133.24266		133.25987	133.25987				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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2017	Bond Future		98.76272	98.76272		98.77315	98.77315			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		101.62005	101.62005		101.63299	101.63299			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.63616	102.63616		102.64835	102.64835			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/08/2017	Bond Future		103.07511	103.07511		103.22221	103.22221			0.00	0.00	0	6,534.00
I2033	On 02/11/2017	Bond Future		103.98916	103.98916		104.13986	104.13986			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		106.03565	106.03565		106.19076	106.19076			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.06979	107.06979		107.22691	107.22691			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/08/2017	Bond Future		126.36798	126.36798		126.38313	126.38313			0.00	0.00	0	22,653.00
I2038	On 02/11/2017	Bond Future		128.80358	128.80358		128.81980	128.81980			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		129.81724	129.81724		129.83562	129.83562			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.42905	132.42905		132.44664	132.44664			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/08/2017	Bond Future		123.68417	123.68417		123.19982	123.19982			0.00	0.00	0	23,901.00
I2046	On 02/11/2017	Bond Future		124.48487	124.48487		123.99209	123.99209			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		126.93465	126.93465		126.43388	126.43388			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.87255	127.87255		127.36055	127.36055			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/08/2017	Bond Future		130.06049	130.06049		130.07418	130.07418			0.00	0.00	0	26,041.00
I2050	On 02/11/2017	Bond Future		132.56702	132.56702		132.58197	132.58197			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		133.48428	133.48428		133.50146	133.50146			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		136.16976	136.16976		136.18595	136.18595			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/08/2017	Index Future		245.47000	245.47000		245.42600	245.42600			0.00	0.00	0	1,319.00
IGOV	On 02/11/2017	Index Future		250.20000	250.20000		250.15800	250.15800			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		255.12400	255.12400		255.08400	255.08400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		260.25600	260.25600		260.21300	260.21300			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/07/2017	Jibar Tradeable Future		7.29000	92.71000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future		7.27000	92.73000		7.27000	92.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.18000	92.82000		7.18000	92.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.04000		92.96000		7.04000	92.96000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12450		0.12450		0.12440	0.12440			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12410		0.12410		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12400		0.12400		0.12390	0.12390			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12320		0.12320		0.12300	0.12300			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11890		0.11890		0.12000	0.12000			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.62510		1.62510		1.60910	1.60910		14.53	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.65200		1.65200		1.63570	1.63570		14.39	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.67920		1.67920		1.66260	1.66260		14.86	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.81790		1.81790		1.69000	1.69000		15.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.60060		9.60060		9.56050	9.56050		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.72610		9.72610		9.68460	9.68460		15.15	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.84910		9.84910		9.80720	9.80720		14.83	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.43910		10.43910		9.92000	9.92000		15.16	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.27640		1.27640		1.27590	1.27590			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.28790		1.28790		1.29090	1.29090			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.30000		1.30000		1.30700	1.30700			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32740		1.32740		1.32000	1.32000			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30420		1.30420		1.30880	1.30880			0.00	0.00	0	9,929.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30790		1.30790		1.31240	1.31240			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31170		1.31170		1.31600	1.31600			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.16180		1.16180		1.15060	1.15060			0.00	69,708.00	60	2.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16740		1.16740		1.15630	1.15630			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17360		1.17360		1.16230	1.16230			0.00	0.00	0	0.00
R186	On 03/08/2017	Bond Future			8.62818		113.21798		8.63363	113.18076		7.62	0.00	264,590,419.26	2,337	136,758.00
R186	On 03/08/2017	Bond Future	8.65	Put	644.33000		0.64433		683.75000	0.68375	644.330	7.58	0.46	0.00	0	2,500.00
R186	On 03/08/2017	Bond Future	8.75	Put	378.60000		0.37860		410.75000	0.41075	378.600	7.62	0.32	0.00	0	3,654.00
R186	On 03/08/2017	Bond Future	8.80	Put	282.10000		0.28210		310.09000	0.31009	282.100	7.65	0.26	0.00	0	7,100.00
R186	On 03/08/2017	Bond Future	8.85	Put	205.95000		0.20595		229.68000	0.22968	205.950	7.68	0.20	773,360.74	34	733.00
R186	On 03/08/2017	Bond Future	9.35	Put	2.82000		0.00282		3.93000	0.00393	2.820	7.98	0.00	9,042.29	17	733.00
R186	On 03/08/2017	Bond Future	9.50	Put	0.53000		0.00053		0.80000	0.00080	0.530	8.07	0.00	0.00	0	6,500.00
R186	On 02/11/2017	Bond Future			8.66462		115.37719		8.67027	115.33944		7.48	0.00	0.00	0	5.00
R186	On 02/11/2017	Bond Future	9.00	Put	947.32000		0.94732		966.76000	0.96676	947.320	7.48	0.31	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.69951		112.30732		8.70523	112.26997		7.62	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.73460		114.49969		8.74069	114.46085			0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/08/2017	Bond Future	293.64041		293.64041		293.67149	293.67149			0.00	0.00	0	2,350.00
R197	On 02/11/2017	Bond Future	299.29978		299.29978		299.33339	299.33339			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future	298.13703		298.13703		298.17543	298.17543			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future	304.13539		304.13539		304.17166	304.17166			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/08/2017	Bond Future	236.91120		236.91120		236.93634	236.93634			0.00	0.00	0	30,561.00
R202	On 02/11/2017	Bond Future	241.47717		241.47717		241.50435	241.50435			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future	242.48335		242.48335		242.51446	242.51446			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future	247.36180		247.36180		247.39123	247.39123			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/08/2017	Bond Future	8.02441		102.17017		8.04483	102.08068		5.07	0.00	0.00	0	38,422.00
R2023	On 02/11/2017	Bond Future	8.04363		100.18857		8.06519	100.09754		4.59	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future	8.06019		102.12730		8.08281	102.03555		4.59	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	8.06771		100.18853		8.09191	100.09430			0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/08/2017	Bond Future	9.17517		91.54353		9.19111	91.43364			0.00	268,222,542.90	2,930	49,979.00
R2030	On 02/11/2017	Bond Future	9.22029		93.28938		9.23673	93.17765			0.00	0.00	0	2.00
R2030	On 01/02/2018	Bond Future	9.26481		91.08955		9.28169	90.97655			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future	9.31312		92.86759		9.33070	92.75168			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	9.37577		94.04183		9.38640	93.96350		10.73	0.00	0.00	0	30,115.00
R2032	On 02/11/2017	Bond Future	9.42670		91.67754		9.43766	91.59785		11.27	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.47692		93.45157		9.48811	93.37127		10.86	0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future	9.52659		91.11722		9.53824	91.03473			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	9.56606		98.04712		9.57167	98.00195			0.00	0.00	0	11,141.00
R2035	On 02/11/2017	Bond Future	9.62057		95.41638		9.62634	95.37048			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	9.67563		97.26280		9.68147	97.21692			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.72652		94.65808		9.73262	94.61071			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	9.65616		90.11491		9.66213	90.06705		12.65	0.00	0.00	0	66,825.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/11/2017	Bond Future		9.70734	91.83353		9.71346	91.78500		12.73	0.00	0.00	0	233.00
R2037	On 01/02/2018	Bond Future		9.75841	89.35518		9.76460	89.30663		12.87	0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future		9.81257	91.09934		9.81904	91.04916			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		7.38823	101.81799		7.39804	101.80535		1.03	0.00	0.00	0	42,165.00
R204	On 02/11/2017	Bond Future		7.30505	103.75981		7.31698	103.74711		0.53	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future		7.14695	101.72762		7.16117	101.71573		0.71	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.84112	103.71352		6.86238	103.70070			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		9.76642	93.26388		9.76740	93.25552		13.25	0.00	0.00	0	14,089.00
R2040	On 02/11/2017	Bond Future		9.81914	95.04249		9.82011	95.03430		13.36	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future		9.87185	92.37592		9.87274	92.36849		13.50	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.92755	94.17900		9.92855	94.17075			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		9.79611	90.35576		9.79706	90.34759		13.84	0.00	0.00	0	24,110.00
R2044	On 02/11/2017	Bond Future		9.84741	92.07896		9.84836	92.07086		13.99	0.00	0.00	0	200.00
R2044	On 01/02/2018	Bond Future		9.89865	89.48025		9.89952	89.47290		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.95268	91.22676		9.95365	91.21866			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		9.76061	94.02528		9.76117	94.02032		13.66	0.00	0.00	0	77,431.00
R2048	On 02/11/2017	Bond Future		9.81290	91.38118		9.81346	91.37627		14.49	0.00	0.00	0	226.00
R2048	On 01/02/2018	Bond Future		9.86559	93.14944		9.86606	93.14536		13.94	0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future		9.91435	90.52788		9.91490	90.52316			0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/08/2017	Bond Future		7.48213	99.95723		7.49208	99.93551		1.91	0.00	0.00	0	46,581.00
R207	On 03/08/2017	Bond Future	8.19	Call	1,530.12000	1.53012	1,508.41000	1.50841	1,530.120	1.99	1.00	0.00	0	51.00
R207	On 02/11/2017	Bond Future		7.44473	101.86357		7.45581	101.84161		1.46	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.38560	100.19274		7.39763	100.17140		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.31353	102.14865		7.32791	102.12619			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		7.61560	99.67410		7.62571	99.64296		3.10	0.00	598,044.60	6	36,906.00
R208	On 02/11/2017	Bond Future		7.60643	98.17317		7.61732	98.14160		2.59	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		7.58792	100.07286		7.59940	100.04170		2.65	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 03/05/2018	Bond Future		7.55783	98.62401		7.57067	98.59158			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		9.53506	73.81949		9.54062	73.78201		12.63	0.00	2,731,321.13	37	74,564.00
R209	On 02/11/2017	Bond Future		9.58280	72.07748		9.58850	72.03940		13.46	0.00	0.00	0	800.00
R209	On 02/11/2017	Bond Future	8.30	Call	84.07000	0.08407	84.57000	0.08457	84.070	12.86	0.04	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	652.10000	0.65210	650.57000	0.65057	652.100	13.01	0.23	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,573.37000	1.57337	1,598.21000	1.59821	1,573.370	13.46	0.40	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	10.00	Put	1,009.66000	1.00966	1,029.31000	1.02931	1,009.660	13.69	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	301.53000	0.30153	310.60000	0.31060	301.530	14.24	0.11	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future		9.62974	73.47223		9.63550	73.43411		12.94	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future		9.67601	71.75602		9.68201	71.71667			0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/08/2017	Bond Future		185.14395	185.14395		185.16400	185.16400			0.00	0.00	0	1,675.00
R210	On 02/11/2017	Bond Future		186.31267	186.31267		186.33424	186.33424			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future		189.97910	189.97910		190.00386	190.00386			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future		191.35176	191.35176		191.37518	191.37518			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/08/2017	Bond Future		147.49064	147.49064		147.50838	147.50838			0.00	0.00	0	4,858.00
R212	On 02/11/2017	Bond Future		150.33326	150.33326		150.35234	150.35234			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future		151.23158	151.23158		151.25321	151.25321			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		154.27427	154.27427		154.29480	154.29480			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		9.24975	85.86672		9.26535	85.76218		10.52	0.00	0.00	0	63,820.00
R213	On 02/11/2017	Bond Future		9.29766	83.95458		9.31375	83.84813		11.06	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future		9.34582	85.57913		9.36231	85.47148		10.68	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		9.38969	83.69782		9.40680	83.58752			0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 03/08/2017	Bond Future	9.69018		73.45474		9.69072	73.45097		13.28	0.00	0.00	0	37,026.00
R214	On 02/11/2017	Bond Future	9.74032		71.55937		9.74085	71.55570		14.23	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	9.79074		72.94411		9.79118	72.94109		13.64	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.83728		71.06984		9.83781	71.06624			0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	22,862.66000	22,862.66000			22,736.38000	2,736.38000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.57090	9.57090			9.54910	9.54910		14.04	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.62360	10.62360			10.00000	10.00000		15.30	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.64130	3.64130			3.63330	3.63330		13.46	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.57140	3.57140			3.56230	3.56230		14.75	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.43350	3.43350			3.53000	3.53000		15.23	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44450	1.44450			1.44010	1.44010			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42130	1.42130			1.41700	1.41700			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40330	1.40330			1.40020	1.40020			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.29550	1.29550			1.38000	1.38000			0.00	0.00	0	0.00
Total for Derivatives :												1,030,781,383.01	42,786	3,874,699.00
Grand Total:												1,030,781,383.01	42,786	3,874,699.00