



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: 14/08/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/08/2017	Any day expiry	13.31360	13.31360		13.49330	13.49330		22.37	0.00	0.00	0	0.00
\$ / R	On 15/08/2017	Any day expiry	13.17	Put	14.84190	0.01484	13.00140	0.01300	14.842	22.37	0.18	0	1,000.00
\$ / R	On 15/08/2017	Any day expiry	13.36	Put	88.23400	0.08823	37.75000	0.03775	88.234	22.37	0.61	0	1,000.00
\$ / R	On 16/08/2017	Any day expiry			13.31360	13.31360	13.49220	13.49220		15.28	0.00	0	0.00
\$ / R	On 16/08/2017	Any day expiry	13.05	Put	5.88230	0.00588	9.72000	0.00972	5.882	18.57	0.07	0	25,000.00
\$ / R	On 16/08/2017	Any day expiry	13.29	Put	49.45810	0.04946	34.16060	0.03416	49.458	15.41	0.44	0	15,000.00
\$ / R	On 16/08/2017	Any day expiry	13.55	Call	12.70060	0.01270	70.34880	0.07035	12.701	20.64	0.13	0	23,076.00
\$ / R	On 17/08/2017	Any day expiry			13.31220	13.31220	13.49450	13.49450		15.41	0.00	0	0.00
\$ / R	On 17/08/2017	Any day expiry	13.35	Put	98.51400	0.09851	54.73260	0.05473	98.514	16.21	0.57	0	34,000.00
\$ / R	On 25/08/2017	Any day expiry			13.33050	13.33050	13.51250	13.51250		15.37	0.00	0	0.00
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	220.09860	0.22010	138.19120	0.13819	220.099	15.77	0.63	0	20,000.00
\$ / R	On 29/08/2017	Any day expiry			13.33930	13.33930	13.52130	13.52130		14.99	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	261.37310	0.26137	171.52420	0.17152	261.373	15.57	0.64	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.11430	0.00011	0.23840	0.00024	0.114	34.42	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.34150	13.34150	13.52350	13.52350		15.13	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.34360	13.34360	13.52570	13.52570		15.23	0.00	0	8,325.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 07/09/2017	Any day expiry		13.35890	13.35890	13.54110	13.54110		15.29	0.00	0.00	0	0.00
\$ / R	12.45	Put	On 07/09/2017	Any day expiry	9.14540	0.00915	8.01140	0.00801	9.145	15.96	0.04	0.00	0	500.00
\$ / R		On 18/09/2017	Foreign Exchange Future		13.38300	13.38300	13.56540	13.56540		15.53	0.00	237,521,484.00	17,748	835,508.00
\$ / R	12.00	Put	On 18/09/2017	Foreign Exchange Future	4.57270	0.00457	3.40280	0.00340	4.573	16.95	0.02	0.00	0	37,202.00
\$ / R	12.20	Put	On 18/09/2017	Foreign Exchange Future	8.43630	0.00844	5.75890	0.00576	8.436	16.29	0.03	0.00	0	1,000.00
\$ / R	12.25	Put	On 18/09/2017	Foreign Exchange Future	9.83180	0.00983	6.72560	0.00673	9.832	16.14	0.04	0.00	0	10,000.00
\$ / R	12.26	Put	On 18/09/2017	Foreign Exchange Future	10.13620	0.01014	6.93670	0.00694	10.136	16.10	0.04	0.00	0	5,250.00
\$ / R	12.50	Put	On 18/09/2017	Foreign Exchange Future	20.76920	0.02077	14.34320	0.01434	20.769	15.34	0.07	0.00	0	96,225.00
\$ / R	12.54	Put	On 18/09/2017	Foreign Exchange Future	23.33880	0.02334	16.13880	0.01614	23.339	15.22	0.08	0.00	0	1,000.00
\$ / R	12.55	Put	On 18/09/2017	Foreign Exchange Future	24.02600	0.02403	16.61910	0.01662	24.026	15.18	0.08	0.00	0	4,920.00
\$ / R	12.60	Put	On 18/09/2017	Foreign Exchange Future	27.75350	0.02775	19.22720	0.01923	27.753	15.03	0.09	0.00	0	190.00
\$ / R	12.75	Call	On 18/09/2017	Foreign Exchange Future	675.38120	0.67538	844.89420	0.84489	675.381	14.55	0.86	0.00	0	3,500.00
\$ / R	12.75	Put	On 18/09/2017	Foreign Exchange Future	42.38120	0.04238	29.49420	0.02949	42.381	14.55	0.14	0.00	0	26,250.00
\$ / R	12.80	Put	On 18/09/2017	Foreign Exchange Future	50.95190	0.05095	33.90190	0.03390	50.952	14.63	0.16	0.00	0	3,000.00
\$ / R	12.90	Call	On 18/09/2017	Foreign Exchange Future	554.83660	0.55484	711.96690	0.71197	554.837	14.78	0.80	0.00	0	400.00
\$ / R	12.96	Put	On 18/09/2017	Foreign Exchange Future	86.96460	0.08696	57.16940	0.05717	86.965	14.87	0.24	0.00	0	1,000.00
\$ / R	13.00	Call	On 18/09/2017	Foreign Exchange Future	481.20360	0.48120	630.56270	0.63056	481.204	14.93	0.74	0.00	0	4,551.00
\$ / R	13.00	Put	On 18/09/2017	Foreign Exchange Future	98.20360	0.09820	65.16270	0.06516	98.204	14.93	0.26	0.00	0	38,100.00
\$ / R	13.14	Put	On 18/09/2017	Foreign Exchange Future	145.20760	0.14521	99.50610	0.09951	145.208	15.14	0.34	0.00	0	90.00
\$ / R	13.15	Put	On 18/09/2017	Foreign Exchange Future	149.03500	0.14903	102.36040	0.10236	149.035	15.15	0.35	0.00	0	500.00
\$ / R	13.20	Call	On 18/09/2017	Foreign Exchange Future	352.13280	0.35213	482.87840	0.48288	352.133	15.23	0.62	0.00	0	3,000.00
\$ / R	13.20	Put	On 18/09/2017	Foreign Exchange Future	169.13280	0.16913	117.47840	0.11748	169.133	15.23	0.38	0.00	0	5,920.00
\$ / R	13.25	Put	On 18/09/2017	Foreign Exchange Future	190.83580	0.19084	134.03140	0.13403	190.836	15.31	0.41	0.00	0	25,250.00
\$ / R	13.35	Put	On 18/09/2017	Foreign Exchange Future	239.04880	0.23905	171.56300	0.17156	239.049	15.46	0.47	0.00	0	2,600.00
\$ / R	13.40	Call	On 18/09/2017	Foreign Exchange Future	248.52710	0.24853	357.97840	0.35798	248.527	15.53	0.50	0.00	0	100.00
\$ / R	13.40	Put	On 18/09/2017	Foreign Exchange Future	265.52710	0.26553	192.57840	0.19258	265.527	15.53	0.50	0.00	0	3,500.00
\$ / R	13.42	Call	On 18/09/2017	Foreign Exchange Future	240.18580	0.24019	346.80570	0.34681	240.186	15.60	0.49	0.00	0	1,000.00
\$ / R	13.45	Put	On 18/09/2017	Foreign Exchange Future	295.12700	0.29513	215.10100	0.21510	295.127	15.70	0.53	0.00	0	3,500.00
\$ / R	13.45	Call	On 18/09/2017	Foreign Exchange Future	228.12700	0.22813	330.50100	0.33050	228.127	15.70	0.47	0.00	0	4,375.00
\$ / R	13.48	Call	On 18/09/2017	Foreign Exchange Future	216.60090	0.21660	314.73820	0.31474	216.601	15.81	0.45	0.00	0	111.00
\$ / R	13.50	Call	On 18/09/2017	Foreign Exchange Future	209.20660	0.20921	304.53010	0.30453	209.207	15.88	0.44	0.00	0	5,980.00
\$ / R	13.63	Put	On 18/09/2017	Foreign Exchange Future	413.42490	0.41342	311.09000	0.31109	413.425	16.32	0.63	0.00	0	186,712.00
\$ / R	13.65	Call	On 18/09/2017	Foreign Exchange Future	160.60660	0.16061	238.66700	0.23867	160.607	16.39	0.36	0.00	0	1,000.00
\$ / R	13.75	Put	On 18/09/2017	Foreign Exchange Future	501.26170	0.50126	387.35410	0.38735	501.262	16.73	0.69	0.00	0	20,000.00
\$ / R	13.76	Put	On 18/09/2017	Foreign Exchange Future	508.86400	0.50886	394.04440	0.39404	508.864	16.77	0.69	0.00	0	960.00
\$ / R	13.80	Call	On 18/09/2017	Foreign Exchange Future	122.68200	0.12268	186.69390	0.18669	122.682	16.90	0.29	0.00	0	10,000.00
\$ / R	13.81	Call	On 18/09/2017	Foreign Exchange Future	120.48310	0.12048	183.62650	0.18363	120.483	16.94	0.28	0.00	0	4,920.00
\$ / R	13.90	Call	On 18/09/2017	Foreign Exchange Future	102.34960	0.10235	158.03950	0.15804	102.350	17.25	0.25	0.00	0	1,000.00
\$ / R	13.94	Call	On 18/09/2017	Foreign Exchange Future	95.17500	0.09518	147.77730	0.14778	95.175	17.38	0.23	0.00	0	1,250.00
\$ / R	14.00	Call	On 18/09/2017	Foreign Exchange Future	85.33670	0.08534	133.56460	0.13356	85.337	17.59	0.21	0.00	0	3,000.00
\$ / R	14.20	Call	On 18/09/2017	Foreign Exchange Future	58.61030	0.05861	95.14340	0.09514	58.610	18.20	0.15	0.00	0	90.00
\$ / R	14.22	Put	On 18/09/2017	Foreign Exchange Future	893.42190	0.89342	746.56360	0.74656	893.422	18.26	0.85	0.00	0	110.00
\$ / R	14.32	Put	On 18/09/2017	Foreign Exchange Future	983.64000	0.98364	831.84830	0.83185	983.640	18.55	0.87	0.00	0	110.00
\$ / R	14.33	Call	On 18/09/2017	Foreign Exchange Future	45.76120	0.04576	75.89670	0.07590	45.761	18.58	0.12	0.00	0	3,000.00

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 18/09/2017	Foreign Exchange Future	14.47	Put	1,122.06930	1.12207	963.85290	0.96385	1,122.069	18.99	0.90	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	33.13080	0.03313	56.18920	0.05619	33.131	19.08	0.09	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	30.14070	0.03014	51.43270	0.05143	30.141	19.22	0.08	0.00	0	1,125.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	21.89680	0.02190	38.10200	0.03810	21.897	19.72	0.06	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	21.09460	0.02109	36.78560	0.03679	21.095	19.78	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	12.26440	0.01226	22.81880	0.02282	12.264	20.30	0.04	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	1.54020	0.00154	3.09120	0.00309	1.540	22.29	0.01	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	1.25960	0.00126	1.83870	0.00184	1.260	24.47	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	1.26560	0.00127	1.81500	0.00182	1.266	25.14	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.29860	0.00130	1.77380	0.00177	1.299	27.12	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.33160	0.00133	1.76670	0.00177	1.332	28.44	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.33730	0.00134	1.76690	0.00177	1.337	28.64	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.42870	0.00043	0.85490	0.00085	0.429	31.08	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.40220	13.40220	13.58570	13.58570		15.78	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	351.36030	0.35136	264.81100	0.26481	351.360	16.10	0.54	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	2.17540	0.00218	2.79550	0.00280	2.175	27.30	0.01	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.40430	13.40430	13.58800	13.58800		15.83	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.40640	13.40640	13.59030	13.59030		15.88	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.43630	13.43630	13.62190	13.62190		16.11	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.45740	13.45740	13.64370	13.64370		16.07	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.46590	13.46590	13.65230	13.65230		16.15	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	153.57110	0.15357	111.93400	0.11193	153.571	15.33	0.26	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	411.48520	0.41149	326.82830	0.32683	411.485	16.28	0.50	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	194.31110	0.19431	253.46300	0.25346	194.311	17.81	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.77440	0.00377	6.20360	0.00620	3.774	23.49	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.49330	13.49330	13.68030	13.68030		16.26	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.50170	13.50170	13.68890	13.68890		16.22	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.53310	13.53310	13.72050	13.72050		16.44	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	458.82110	0.45882	375.62930	0.37563	458.821	16.36	0.47	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	8.63050	0.00863	12.01810	0.01202	8.630	22.60	0.02	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.53730	13.53730	13.72470	13.72470		16.47	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.56860	13.56860	13.75620	13.75620		16.57	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.57480	13.57480	13.76260	13.76260		16.54	0.00	53,552,586.00	3,945	128,882.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	31.27980	0.03128	26.10640	0.02611	31.280	15.92	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	45.41310	0.04541	37.87470	0.03787	45.413	15.36	0.08	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	62.13550	0.06214	51.42470	0.05142	62.136	14.92	0.11	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	91.75550	0.09176	67.45510	0.06746	91.755	15.08	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	110.95930	0.11096	82.80720	0.08281	110.959	15.16	0.17	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	144.91580	0.14492	110.42980	0.11043	144.916	15.28	0.20	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	253.66350	0.25366	199.13360	0.19913	253.663	15.68	0.30	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	293.33970	0.29334	232.28450	0.23228	293.340	15.84	0.33	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	301.68460	0.30168	239.51140	0.23951	301.685	15.87	0.34	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	327.54040	0.32754	262.00580	0.26201	327.540	15.96	0.36	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	340.92660	0.34093	273.70780	0.27371	340.927	16.01	0.37	0.00	0	5,000.00

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	13.25	Call	684.04830	0.68405	802.38320	0.80238	684.048	16.07	0.62	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	407.38850	0.40739	332.32880	0.33233	407.388	16.23	0.41	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	432.69520	0.43270	354.85250	0.35485	432.695	16.31	0.43	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	560.52140	0.56052	664.97380	0.66497	560.521	16.47	0.54	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	441.73040	0.44173	527.16980	0.52717	441.730	17.06	0.45	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	802.07140	0.80207	689.47700	0.68948	802.071	17.47	0.60	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	274.89530	0.27490	332.25800	0.33226	274.895	18.29	0.31	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,179.53320	1.17953	1,045.15680	1.04516	1,179.533	18.50	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	230.06520	0.23007	278.71210	0.27871	230.065	18.77	0.27	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	172.99130	0.17299	211.07620	0.21108	172.991	19.51	0.21	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	158.46240	0.15846	194.62520	0.19463	158.462	19.69	0.19	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	157.20850	0.15721	193.20320	0.19320	157.209	19.71	0.19	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	116.63590	0.11664	143.98490	0.14398	116.636	20.35	0.15	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	79.79610	0.07980	98.58330	0.09858	79.796	21.18	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	38.63820	0.03864	44.99040	0.04499	38.638	23.35	0.05	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	36.31430	0.03631	41.94750	0.04195	36.314	23.57	0.05	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	18.91220	0.01891	24.07650	0.02408	18.912	24.29	0.03	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.58320	13.58320	13.77100	13.77100		16.69	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	491.99860	0.49200	408.47360	0.40847	491.999	16.53	0.46	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	22.74100	0.02274	29.06290	0.02906	22.741	24.43	0.03	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.59360	13.59360	13.78150	13.78150		16.65	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.60610	13.60610	13.79410	13.79410		16.63	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.62070	13.62070	13.80880	13.80880		16.66	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	360.99130	0.36099	293.13520	0.29314	360.991	16.03	0.36	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	257.51480	0.25751	305.14880	0.30515	257.515	18.91	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	237.31090	0.23731	281.25970	0.28126	237.311	19.15	0.25	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.66660	13.66660	13.85500	13.85500		16.79	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	406.88280	0.40688	335.55220	0.33555	406.883	16.17	0.37	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	416.25460	0.41625	343.92830	0.34393	416.255	16.20	0.37	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	430.52660	0.43053	356.71160	0.35671	430.527	16.24	0.38	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	479.96700	0.47997	401.21770	0.40122	479.967	16.40	0.41	19,464,720.54	3,470	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.66870	13.66870	13.85710	13.85710		16.79	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	362.91480	0.36291	296.58720	0.29659	362.915	16.02	0.34	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	190.92520	0.19093	224.96070	0.22496	190.925	20.04	0.20	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.69380	13.69380	13.88230	13.88230		16.88	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.69790	13.69790	13.88650	13.88650		16.89	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.76310	13.76310	13.95280	13.95280		16.95	0.00	34,476,565.50	2,505	87,259.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	91.66020	0.09166	72.25950	0.07226	91.660	15.29	0.11	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	160.48200	0.16048	129.53450	0.12953	160.482	15.35	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	184.36430	0.18436	148.07510	0.14808	184.364	15.43	0.19	0.00	0	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	339.53530	0.33954	283.14110	0.28314	339.535	15.83	0.30	0.00	0	88,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	446.13550	0.44614	373.93250	0.37393	446.136	16.18	0.36	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	508.76250	0.50876	430.69500	0.43069	508.763	16.38	0.39	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	518.78230	0.51878	439.82100	0.43982	518.782	16.41	0.39	0.00	0	2,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	807.46230		0.80746		706.31990	0.70632	807.462	17.20	0.51	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	984.05830		0.98406		871.98380	0.87198	984.058	17.64	0.56	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	380.28710		0.38029		432.69300	0.43269	380.287	18.87	0.32	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	342.37000		0.34237		389.39740	0.38940	342.370	19.21	0.29	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	315.30650		0.31531		360.19900	0.36020	315.307	19.43	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	282.16280		0.28216		323.65510	0.32366	282.163	19.69	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	276.00440		0.27600		316.60870	0.31661	276.004	19.74	0.24	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	240.74800		0.24705		276.18320	0.27618	240.748	20.07	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	210.48230		0.21048		241.38190	0.24138	210.482	20.40	0.19	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	193.39800		0.19340		221.70210	0.22170	193.398	20.62	0.18	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.83850		13.83850		14.02950	14.02950		17.05	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,599.20160		1.59920		1,462.95250	1.46295	1,599.202	18.83	0.67	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	294.37080		0.29437		333.24490	0.33324	294.371	19.93	0.24	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.87100		13.87100		14.06270	14.06270		17.06	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.87920		13.87920		14.07100	14.07100		17.11	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.94730		13.94730		14.14060	14.14060		17.15	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	21.88580		0.02189		19.66610	0.01967	21.886	14.20	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	386.71640		0.38672		328.99960	0.32900	386.716	15.91	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	401.59730		0.40160		342.52980	0.34253	401.597	15.94	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	420.67690		0.42068		359.92140	0.35992	420.677	15.98	0.30	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	698.51130		0.69851		610.55460	0.61055	698.511	16.70	0.41	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	731.54890		0.73155		641.34560	0.64135	731.549	16.79	0.42	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	522.20150		0.52220		580.30430	0.58030	522.202	18.77	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	515.59330		0.51559		572.94030	0.57294	515.593	18.81	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	304.05550		0.30406		338.64060	0.33864	304.055	20.34	0.22	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.97540		13.97540		14.16930	14.16930		17.19	0.00	0.00	0	215.00
\$ / R	On 13/08/2018	Any day expiry			14.05950		14.05950		14.25540	14.25540		17.22	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.13310		14.13310		14.32970	14.32970		17.43	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	29.58030		0.02958		27.12770	0.02713	29.580	13.76	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	395.94180		0.39594		335.76540	0.33577	395.942	15.93	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	493.50580		0.49351		540.22140	0.54022	493.506	19.84	0.30	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.25340		14.25340		14.45100	14.45100		17.65	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.31880		14.31880		14.51690	14.51690		17.75	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.44760		14.44760		14.64670	14.64670		17.95	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.51730		14.51730		14.71690	14.71690		18.00	0.00	14,517,300.00	1,000	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.70300		14.70300		14.90410	14.90410		18.20	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.58200		15.58200		15.80570	15.80570		18.69	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.69600		15.69600		15.92300	15.92300		18.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.81490		15.81490		16.04530	16.04530		18.84	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.38300		13.38300		13.56540	13.56540		15.53	0.00	468,405.00	35	436.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.57480		13.57480		13.76260	13.76260		16.54	0.00	0.00	0	146.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.76310		13.76310		13.95280	13.95280		16.95	0.00	0.00	0	5.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.94730		13.94730		14.14060	14.14060		17.15	0.00	0.00	0	172.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.70300		14.70300		14.90410	14.90410		18.20	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.38900		17.38900		17.62850	17.62850		15.87	0.00	521,670.00	30	190,096.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	780.71530		0.78072		992.66060	0.99266	780.715	15.54	0.81	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	66.58290		0.06658		115.05140	0.11505	66.583	17.96	0.14	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.69140		17.69140		17.93860	17.93860		17.00	0.00	4,015,947.80	227	10,104.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.99430		17.99430		18.24420	18.24420		17.33	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.29000		18.29000		18.54530	18.54530		17.43	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.59060		18.59060		18.85090	18.85090		17.48	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.51940		19.51940		19.78640	19.78640		17.45	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12239		0.12239		0.12445	0.12445		22.00	0.00	0.00	0	91.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12469		0.12469		0.12683	0.12683		19.94	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12709		0.12709		0.12924	0.12924		22.04	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13849		0.13849		0.14078	0.14078		21.12	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.68550		15.68550		15.91230	15.91230		14.02	0.00	0.00	0	20,000.00
€ / R	On 17/08/2017	Any day expiry	15.95	Put	283.23850		0.28324		134.24580	0.13425	283.238	17.47	0.85	0.00	0	20,000.00
€ / R	On 18/08/2017	Any day expiry			15.68900		15.68900		15.91580	15.91580		13.98	0.00	314,818,000.00	20,000	0.00
€ / R	On 29/08/2017	Any day expiry			15.72740		15.72740		15.95370	15.95370		15.00	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.79550		15.79550		16.02250	16.02250		15.09	0.00	54,889,362.50	3,475	110,245.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	55.87020		0.05587		38.03830	0.03804	55.870	14.36	0.15	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.82630		15.82630		16.05460	16.05460		15.30	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.92790		15.92790		16.15980	16.15980		15.52	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			16.03440		16.03440		16.26810	16.26810		15.62	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.10100		16.10100		16.33580	16.33580		15.68	0.00	0.00	0	32,525.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	36.16550		0.03617		30.30530	0.03031	36.166	15.43	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	480.98830		0.48099		587.86640	0.58787	480.988	16.15	0.44	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.13270		16.13270		16.36770	16.36770		15.72	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.25390		16.25390		16.48960	16.48960		15.77	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	462.84990		0.46285		376.69240	0.37669	462.850	15.25	0.37	18,980,569.76	3,115	193,111.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.41170		16.41170		16.64930	16.64930		15.93	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	231.60530		0.23161		184.46810	0.18447	231.605	14.81	0.21	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	244.68490		0.24468		195.64320	0.19564	244.685	14.83	0.22	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.71940		16.71940		16.96270	16.96270		16.18	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.06950		18.06950		18.33630	18.33630		17.23	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.35790		94.35790		94.58218	94.58218			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.35453		91.35453		91.59965	91.59965			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.09320		90.09320		90.35789	90.35789			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.26087		92.26087		92.53660	92.53660			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.04750		96.04750		96.32999	96.32999			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.59842		94.59842		94.89573	94.89573			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.67335		96.67335		96.97846	96.97846			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 20/09/2027	Interest Rate Swap	100.40319		100.40319		100.71131	100.71131			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61251		99.61251		99.61252	99.61252			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76559		99.76559		99.76422	99.76422			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.63978		99.63978		99.64447	99.64447			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.72036		99.72036		99.72990	99.72990			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.81596		99.81596		99.83183	99.83183			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79286		99.79286		99.79188	99.79188			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.92166		98.92166		98.92624	98.92624			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.40680		98.40680		98.41696	98.41696			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.28236		98.28236		98.29832	98.29832			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.57000		98.57000		98.60000	98.60000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.88168		98.88168		98.91846	98.91846			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.19911		99.19911		99.24450	99.24450			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.53907		99.53907		99.59254	99.59254			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.51929		95.51929		95.63338	95.63338			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.71621		94.71621		94.84265	94.84265			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.88432		93.88432		94.02270	94.02270			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.03916		94.03916		94.18700	94.18700			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.21446		96.21446		96.36784	96.36784			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.32440		96.32440		96.48436	96.48436			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.50949		97.50949		97.67630	97.67630			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.70363		99.70363		99.88099	99.88099			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	557.67500		557.67500		556.82700	556.82700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	567.90900		567.90900		567.04300	567.04300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	578.57400		578.57400		577.70400	577.70400			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	641.10400		641.10400		639.69300	639.69300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	652.86900		652.86900		651.42900	651.42900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	665.12900		665.12900		663.67700	663.67700			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	574.90100		574.90100		573.53100	573.53100			0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	585.45200		585.45200		584.05300	584.05300			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	596.44500		596.44500		595.03400	595.03400			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.52380		10.52380		10.67790	10.67790		14.06	0.00	0.00	0	25,321.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.66190		10.66190		10.82000	10.82000		15.04	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.79750		10.79750		10.95700	10.95700		15.03	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.93030		10.93030		11.09230	11.09230		14.60	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.46550		11.46550		11.63140	11.63140		14.47	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			10.55330		10.55330		10.70110	10.70110		13.75	0.00	0.00	0	870.00
CAD / R	On 18/12/2017	Foreign Exchange Future			10.71380		10.71380		10.86580	10.86580		14.68	0.00	0.00	0	1,250.00
CAD / R	On 19/03/2018	Foreign Exchange Future			10.86970		10.86970		11.02350	11.02350		14.91	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future			13.81980		13.81980		14.11960	14.11960		14.92	0.00	0.00	0	2,758.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.10040		14.10040		14.40970	14.40970		15.94	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.38850		14.38850		14.70330	14.70330		16.19	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.69040		15.69040		16.03430	16.03430		17.64	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future			1.99950		1.99950		2.02980	2.02980		15.07	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.01700		2.01700		2.04880	2.04880		15.96	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.03330		2.03330		2.06570	2.06570		16.45	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.02910		2.02910		2.06310	2.06310		16.98	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future			2.12600		2.12600		2.15690	2.15690		16.24	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.16820		2.16820		2.19980	2.19980		16.52	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.43990		2.43990		2.47490	2.47490		17.93	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			10.88885		75.75039		10.92090	75.55780			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future			10.99900		77.14018		11.03223	76.94386			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			11.10440		74.79686		11.13850	74.59862			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future			11.13378		78.31040		11.17102	78.05934			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future			11.24026		79.74693		11.27886	79.49099			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future			11.34741		76.98293		11.38712	76.72409			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
GOVI	On 02/11/2017	GOVI	573.69200		573.69200		572.34300	572.34300			0.00	28,684,600.00	5	670.00
GOVI	On 01/02/2018	GOVI	584.22000		584.22000		582.84400	582.84400			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	595.19100		595.19100		593.80200	593.80200			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.71280		1.71280		1.73640	1.73640		15.14	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74090		1.74090		1.76520	1.76520		16.61	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.76760		1.76760		1.79180	1.79180		16.63	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.89450		1.89450		1.92070	1.92070		17.85	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	130.03270		130.03270		129.99414	129.99414			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.11090		131.11090		131.07193	131.07193			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.63248		133.63248		133.59731	133.59731			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	100.24182		100.24182		100.24649	100.24649			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.11524		102.11524		102.12018	102.12018			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.05116		103.05116		103.05969	103.05969			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	104.42076		104.42076		104.42539	104.42539			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.37214		106.37214		106.37731	106.37731			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.31951		107.31951		107.32830	107.32830			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	131.21421		131.21421		131.22072	131.22072			0.00	5,510,996.82	42	19,516.00
I2038	On 01/02/2018	Bond Future	132.14547		132.14547		132.15242	132.15242			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.68708		134.68708		134.69865	134.69865			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	125.70800		125.70800		125.71357	125.71357			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	128.05720		128.05720		128.06333	128.06333			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	128.90470		128.90470		128.91539	128.91539			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	133.42591		133.42591		133.43182	133.43182			0.00	188,931,088.56	1,416	21,928.00
I2050	On 01/02/2018	Bond Future	134.22838		134.22838		134.23495	134.23495			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.80992		136.80992		136.82113	136.82113			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future	251.68000		251.68000		251.70900	251.70900			0.00	0.00	0	1,161.00
IGOV	On 01/02/2018	Index Future	256.38400		256.38400		256.41400	256.41400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	261.31500		261.31500		261.35400	261.35400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/08/2017	Jibar Tradeable Future	7.06000		92.94000		7.06000	92.94000			0.00	0.00	0	0.00

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 20/09/2017	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future			6.92000		93.08000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future			6.88000		93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future			6.76000		93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.61000		93.39000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.66000		93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future			0.12790		0.12790		0.12970	0.12970			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12730		0.12730		0.12910	0.12910			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12720		0.12720		0.12820	0.12820			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12670		0.12670		0.12720	0.12720			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12050		0.12050		0.11980	0.11980			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.69020		1.69020		1.70660	1.70660		14.21	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.71780		1.71780		1.73480	1.73480		14.68	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.74490		1.74490		1.76210	1.76210		15.24	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88610		1.88610		1.90520	1.90520		15.71	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry			9.71880		9.71880		9.84260	9.84260		15.00	0.00	0.00	0	0.00
NZ\$ / R	On 15/08/2017	Any day expiry	9.91	Put	192.79010		0.19279		104.19980	0.10420	192.790	20.86	0.96	0.00	0	10,000.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.76460		9.76460		9.89020	9.89020		14.78	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.88810		9.88810		10.01720	10.01720		15.92	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.00950		10.00950		10.14010	10.14010		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.60560		10.60560		10.75120	10.75120		15.49	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30450		1.30450		1.31600	1.31600			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31750		1.31750		1.33020	1.33020			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33070		1.33070		1.34350	1.34350			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36320		1.36320		1.36760	1.36760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29930		1.29930		1.29950	1.29950			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30330		1.30330		1.30340	1.30340			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.30740		1.30740		1.30760	1.30760			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.18030		1.18030		1.18110	1.18110			0.00	0.00	0	1,327.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18610		1.18610		1.18700	1.18700			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19240		1.19240		1.19330	1.19330			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.63853		115.55169		8.67534	115.30559		7.33	0.00	128,609,030.97	1,113	157,554.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/11/2017	Bond Future	8.75	Put	1,233.03000		1.23303		1,368.10000	1.36810	1,233.030	7.33	0.42	0.00	0	2,500.00
R186	On 02/11/2017	Bond Future	9.00	Put	678.28000		0.67828		772.85000	0.77285	678.280	7.47	0.27	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.68962		112.37194		8.72807	112.12099		7.39	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	346.00000		0.34600		323.98000	0.32398	346.000	7.02	0.13	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,682.69000		1.68269		1,597.89000	1.59789	1,682.690	7.30	0.42	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,071.94000		2.07194		2,209.90000	2.20990	2,071.940	7.39	0.46	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,425.62000		1.42562		1,535.51000	1.53551	1,425.620	7.53	0.35	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	951.36000		0.95136		1,035.47000	1.03547	951.360	7.67	0.26	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.73738		114.48196		8.77710	114.22898		7.43	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.30190		301.30190		301.31635	301.31635			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.88421		299.88421		299.89977	299.89977			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.65194		305.65194		305.67808	305.67808			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			242.39976		242.39976		242.41056	242.41056			0.00	171,619,030.08	708	28,740.00
R202	On 01/02/2018	Bond Future			243.18593		243.18593		243.19764	243.19764			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			247.86304		247.86304		247.88344	247.88344			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			7.93841		100.63428		7.98072	100.45476		4.26	0.00	0.00	0	53,785.00
R2023	On 01/02/2018	Bond Future			7.97329		102.48076		8.01825	102.29769		4.64	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.99435		100.47485		8.04149	100.29075		4.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.18907		93.50207		9.22055	93.28761			0.00	0.00	0	55,173.00
R2030	On 01/02/2018	Bond Future			9.24642		91.21288		9.27904	90.99428			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.30433		92.92562		9.33778	92.70505			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.43493		91.61769		9.46646	91.38891		10.97	0.00	12,826,476.60	140	32,123.00
R2032	On 01/02/2018	Bond Future			9.49825		93.29859		9.53087	93.06535		10.85	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,807.14000		1.80714		1,740.19000	1.74019	1,807.140	10.71	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,101.29000		2.10129		2,025.42000	2.02542	2,101.290	10.75	0.43	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,422.30000		2.42230		2,337.17000	2.33717	2,422.300	10.80	0.47	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,592.73000		2.59273		2,502.88000	2.50288	2,592.730	10.83	0.49	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.55828		90.89308		9.59169	90.65762		11.01	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 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	9.67406		94.99217		9.71074	94.70294			0.00	0.00	0	12,213.00
R2035	On 01/02/2018	Bond Future	9.74306		96.73515		9.78098	96.44039			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future	9.80508		94.05085		9.84393	93.75276			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	9.76560		91.37315		9.79708	91.12591		12.79	0.00	112,388,974.50	1,230	59,013.00
R2037	On 01/02/2018	Bond Future	9.83021		88.79457		9.86271	88.54262		12.68	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future	9.89518		90.46185		9.92843	90.20727		12.84	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future	7.01978		104.06420		7.04886	104.03311		0.38	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future	6.89881		101.93554		6.93686	101.90362		0.75	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.61589		103.84961		6.66569	103.81949		0.60	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future	9.88189		94.51540		9.91337	94.25281		13.47	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future	9.94795		91.74421		9.98045	91.47657		13.33	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	10.01433		93.46688		10.04759	93.19633		13.51	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future	9.91027		91.54581		9.94172	91.28109		14.12	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future	9.97436		88.84525		10.00681	88.57544		13.96	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	10.03865		90.51349		10.07184	90.24073		14.16	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future	9.87098		90.87478		9.90244	90.60258		14.29	0.00	0.00	0	75,989.00
R2048	On 01/02/2018	Bond Future	9.93603		92.54218		9.96849	92.26480		14.12	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future	9.99465		89.84254		10.02783	89.56208		14.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future	7.34841		102.05471		7.38697	101.97813		1.29	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future	7.33299		100.28616		7.37705	100.20792		1.59	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	7.30035		102.16924		7.34987	102.09190		1.50	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future	7.51788		98.43034		7.55548	98.32104		2.31	0.00	0.00	0	32,234.00
R208	On 01/02/2018	Bond Future	7.52781		100.23622		7.56883	100.12471		2.73	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			7.52107		98.71695		7.56510	98.60564		2.57	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.64207		71.68307		9.67347	71.47545		13.20	0.00	72,399,900.70	1,010	84,138.00
R209	On 02/11/2017	Bond Future	8.30	Call	24.05000		0.02405		23.87000	0.02387	24.050	12.61	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	361.44000		0.36144		347.51000	0.34751	361.440	12.76	0.16	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	900.13000		0.90013		862.54000	0.86254	900.130	12.95	0.33	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,972.65000		1.97265		2,115.92000	2.11592	1,972.650	13.10	0.53	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,426.03000		1.42603		1,548.35000	1.54835	1,426.030	13.20	0.42	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	1,095.07000		1.09507		1,201.03000	1.20103	1,095.070	13.32	0.35	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	846.14000		0.84614		937.31000	0.93731	846.140	13.42	0.29	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	193.71000		0.19371		227.43000	0.22743	193.710	13.96	0.09	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.70170		72.99816		9.73405	72.78657		12.98	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,749.47000		1.74947		1,850.29000	1.85029	1,749.470	13.20	0.37	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,526.91000		1.52691		1,619.64000	1.61964	1,526.910	13.29	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.75827		71.21940		9.79132	71.00549		13.22	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			186.19091		186.19091		186.19966	186.19966			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.67043		189.67043		189.67994	189.67994			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.86960		190.86960		190.88570	190.88570			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			151.12285		151.12285		151.16173	151.16173			0.00	67,098,545.40	444	4,256.00
R212	On 01/02/2018	Bond Future			151.88720		151.88720		151.92714	151.92714			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.80843		154.80843		154.85441	154.85441			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			9.30224		83.92426		9.33369	83.71647		10.74	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.36343		85.46418		9.39597	85.25233		10.65	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.41743		83.51910		9.45074	83.30518		10.80	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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 02/11/2017	Bond Future	9.79383		71.19107		9.83036	70.94144		14.03	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future	9.85631		72.49736		9.89396	72.24293		13.75	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.91244		70.56233		9.95092	70.30481		14.03	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,679.73000	23,679.73000		24,027.75000	24,027.75000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.82920	9.82920		9.96470	9.96470			14.05	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.87510	10.87510		11.02910	11.02910			15.55	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.76320	3.76320		3.79690	3.79690			12.70	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.67550	3.67550		3.71040	3.71040			14.54	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.52230	3.52230		3.55280	3.55280			15.48	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.45520	1.45520		1.48530	1.48530				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43250	1.43250		1.46110	1.46110				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.40670	1.40670		1.43400	1.43400				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.22380	1.22380		1.24720	1.24720				0.00	0.00	0	0.00
Total for Derivatives :												1,541,295,254.73	61,658	6,102,849.00
Grand Total:												1,541,295,254.73	61,658	6,102,849.00