



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: 17/08/2017

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 17/08/2017	Any day expiry	13.16100	13.16100		13.22960	13.22960		14.12	0.00	447,474,000.00	34,000	0.00	
\$ / R	On 25/08/2017	Any day expiry	13.20130	13.20130		13.24290	13.24290		13.26	0.00	0.00	0	20,000.00	
\$ / R	On 25/08/2017	Any day expiry	13.10	Put	64.39040	0.06439	0.00000	0.00000	64.390	13.85	0.35	277,524,717.60	60,000	60,000.00
\$ / R	On 25/08/2017	Any day expiry	13.40	Call	41.50790	0.04151	60.69470	0.06069	41.508	14.57	0.25	196,601,967.00	60,000	40,000.00
\$ / R	On 25/08/2017	Any day expiry	13.46	Put	289.68070	0.28968	263.95400	0.26395	289.681	14.96	0.81	0.00	0	20,000.00
\$ / R	On 29/08/2017	Any day expiry			13.21000	13.21000	13.25160	13.25160		13.10	0.00	0.00	0	910.00
\$ / R	On 29/08/2017	Any day expiry	13.50	Put	328.63230	0.32863	302.50810	0.30251	328.632	14.25	0.80	0.00	0	60.00
\$ / R	On 29/08/2017	Any day expiry	16.84	Call	0.23750	0.00024	0.20090	0.00020	0.238	42.26	0.00	0.00	0	60.00
\$ / R	On 30/08/2017	Any day expiry			13.21220	13.21220	13.25380	13.25380		13.29	0.00	0.00	0	202.00
\$ / R	On 31/08/2017	Any day expiry			13.21430	13.21430	13.25600	13.25600		13.43	0.00	0.00	0	8,325.00
\$ / R	On 01/09/2017	Any day expiry			13.21640	13.21640	13.25820	13.25820		13.61	0.00	0.00	0	0.00
\$ / R	On 01/09/2017	Any day expiry	12.75	Put	18.88900	0.01889	16.64010	0.01664	18.889	14.18	0.10	0.00	0	20,000.00
\$ / R	On 01/09/2017	Any day expiry	13.00	Put	63.39550	0.06340	58.75200	0.05875	63.396	13.86	0.27	0.00	0	20,000.00
\$ / R	On 07/09/2017	Any day expiry			13.22920	13.22920	13.27120	13.27120		13.88	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	5.65070	0.00565	5.60620	0.00561	5.651	13.84	0.03	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future			13.25260	13.25260	13.29520	13.29520		14.00	0.00	1,451,835,582.60	109,551	779,602.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	4.73460	0.00473	4.96560	0.00497	4.735	16.47	0.02	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	7.82000	0.00782	8.38700	0.00839	7.820	15.35	0.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	8.89530	0.00895	9.57960	0.00958	8.895	15.07	0.04	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	9.12900	0.00913	9.83820	0.00984	9.129	15.01	0.04	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	17.29570	0.01730	18.81530	0.01882	17.296	13.67	0.07	0.00	0	96,225.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	19.29800	0.01930	20.99150	0.02099	19.298	13.44	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	19.83640	0.01984	21.57490	0.02157	19.836	13.39	0.08	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	22.80590	0.02281	24.75070	0.02475	22.806	13.11	0.09	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	546.89480	0.54689	588.68660	0.58869	546.895	13.32	0.84	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	44.29480	0.04429	43.48660	0.04349	44.295	13.32	0.16	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	54.06390	0.05406	52.93250	0.05293	54.064	13.38	0.18	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	430.76990	0.43077	471.35340	0.47135	430.770	13.52	0.76	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	95.80030	0.09580	93.08260	0.09308	95.800	13.60	0.28	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	361.55160	0.36155	400.89020	0.40089	361.552	13.66	0.69	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	108.95160	0.10895	105.69020	0.10569	108.952	13.66	0.31	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	164.16700	0.16417	158.50680	0.15851	164.167	13.85	0.41	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	168.66740	0.16867	162.80620	0.16281	168.667	13.86	0.42	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	244.88450	0.24488	280.56530	0.28057	244.885	13.93	0.55	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	192.28450	0.19228	185.36530	0.18537	192.285	13.93	0.45	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	217.75140	0.21775	209.68740	0.20969	217.751	14.00	0.49	0.00	0	25,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	277.61660	0.27762	264.94010	0.26494	277.617	14.36	0.56	0.00	0	2,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	162.67250	0.16267	190.96780	0.19097	162.673	14.54	0.41	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	310.07250	0.31007	295.76780	0.29577	310.073	14.54	0.59	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	156.09610	0.15610	183.73850	0.18374	156.096	14.61	0.39	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	344.08080	0.34408	328.14950	0.32815	344.081	14.72	0.62	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	146.68080	0.14668	173.34950	0.17335	146.681	14.72	0.38	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	137.78950	0.13779	163.48900	0.16349	137.790	14.83	0.36	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	132.14030	0.13214	157.19890	0.15720	132.140	14.90	0.35	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	477.79980	0.47780	456.23610	0.45624	477.800	15.38	0.72	0.00	0	186,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	96.21550	0.09622	116.66280	0.11666	96.215	15.45	0.27	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	575.10670	0.57511	550.15100	0.55015	575.107	15.81	0.78	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	583.46020	0.58346	558.23940	0.55824	583.460	15.85	0.78	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	69.81400	0.06981	86.15600	0.08616	69.814	15.99	0.20	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	68.33360	0.06833	84.42410	0.08442	68.334	16.03	0.20	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	56.35030	0.05635	70.29720	0.07030	56.350	16.36	0.17	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	51.34250	0.05134	64.79760	0.06480	51.343	16.46	0.16	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	44.60940	0.04461	56.91000	0.05691	44.609	16.62	0.14	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	27.77620	0.02778	36.53510	0.03654	27.776	17.13	0.09	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	993.88240	0.99388	959.73840	0.95974	993.882	17.18	0.91	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,088.25460	1.08825	1,052.72860	1.05273	1,088.255	17.44	0.93	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	20.36180	0.02036	27.30860	0.02731	20.362	17.47	0.07	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,231.96600	1.23197	1,194.73870	1.19474	1,231.966	17.83	0.95	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	13.55770	0.01356	18.63890	0.01864	13.558	17.91	0.05	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	12.03140	0.01203	16.65820	0.01666	12.031	18.04	0.04	0.00	0	1,125.00

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	14.72	Call	8.17220	0.00817	11.41570	0.01142	8.172	18.53	0.03	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	7.81880	0.00782	10.92690	0.01093	7.819	18.59	0.03	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	4.45180	0.00445	6.22710	0.00623	4.452	19.38	0.02	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.79820	0.00080	0.93880	0.00094	0.798	22.88	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.92210	0.00092	1.02730	0.00103	0.922	25.90	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.95730	0.00096	1.05420	0.00105	0.957	26.65	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	1.07330	0.00107	1.14530	0.00115	1.073	28.92	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	1.15940	0.00116	1.21480	0.00121	1.159	30.43	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	1.17300	0.00117	1.22580	0.00123	1.173	30.65	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.27350	0.00027	0.32150	0.00032	0.274	32.32	0.00	0.00	0	3,099.00
\$ / R	On 27/09/2017	Any day expiry			13.27160	13.27160	13.31420	13.31420		14.46	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	402.87090	0.40287	385.59970	0.38560	402.871	15.29	0.62	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	1.77060	0.00177	1.92980	0.00193	1.771	28.67	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.27370	13.27370	13.31630	13.31630		14.52	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.27580	13.27580	13.31850	13.31850		14.74	0.00	0.00	0	2,530.00
\$ / R	On 13/10/2017	Any day expiry			13.30520	13.30520	13.34810	13.34810		15.04	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.32620	13.32620	13.36910	13.36910		15.25	0.00	0.00	0	334.00
\$ / R	On 27/10/2017	Any day expiry			13.33440	13.33440	13.37740	13.37740		15.40	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	172.78570	0.17279	164.75160	0.16475	172.786	14.75	0.30	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	461.64880	0.46165	444.29360	0.44429	461.649	15.80	0.56	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	143.33810	0.14334	159.01150	0.15901	143.338	17.40	0.25	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	3.18420	0.00318	3.70380	0.00370	3.184	24.31	0.01	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.36120	13.36120	13.40440	13.40440		15.55	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.36940	13.36940	13.41270	13.41270		15.54	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.40020	13.40020	13.44400	13.44400		15.84	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	509.50130	0.50950	492.76720	0.49277	509.501	16.07	0.52	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	3.96350	0.00396	4.70980	0.00471	3.964	21.46	0.01	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.40430	13.40430	13.44820	13.44820		15.89	0.00	0.00	0	2,708.00
\$ / R	On 15/12/2017	Any day expiry			13.43510	13.43510	13.47950	13.47950		16.17	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.44130	13.44130	13.48580	13.48580		16.15	0.00	24,355,635.60	1,812	129,631.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	33.41070	0.03341	32.16430	0.03216	33.411	15.49	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	48.37320	0.04837	46.69130	0.04669	48.373	14.87	0.09	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	71.17090	0.07117	66.48400	0.06648	71.171	14.70	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	104.29750	0.10430	98.51760	0.09852	104.298	14.83	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	125.65290	0.12565	119.26630	0.11927	125.653	14.90	0.19	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	163.23380	0.16323	155.90370	0.15590	163.234	15.01	0.23	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	284.08430	0.28408	272.90450	0.27290	284.084	15.43	0.34	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	327.54570	0.32755	315.45960	0.31546	327.546	15.59	0.37	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	336.66250	0.33666	324.39750	0.32440	336.663	15.62	0.38	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	364.86180	0.36486	352.04700	0.35205	364.862	15.72	0.40	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	379.43070	0.37943	366.34300	0.36634	379.431	15.77	0.41	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	590.64030	0.59064	621.68290	0.62168	590.640	15.83	0.58	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	451.49250	0.45149	437.11530	0.43712	451.493	15.99	0.45	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	478.81740	0.47882	463.98060	0.46398	478.817	16.07	0.47	0.00	0	114,600.00

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	13.50	Call	477.97300	0.47797	505.93490	0.50593	477.973	16.25	0.50	0.00	0	10,316.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	371.90330	0.37190	396.08050	0.39608	371.903	16.88	0.41	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	873.20790	0.87321	850.50740	0.85051	873.208	17.29	0.64	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	225.47990	0.22548	242.90400	0.24290	225.480	18.13	0.27	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,266.40020	1.26640	1,238.30420	1.23830	1,266.400	18.33	0.75	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	186.83450	0.18683	201.98610	0.20199	186.835	18.60	0.23	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	137.46380	0.13746	149.87920	0.14988	137.464	19.29	0.18	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	125.27240	0.12527	136.82910	0.13683	125.272	19.47	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	124.22280	0.12422	135.70490	0.13570	124.223	19.49	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	90.59730	0.09060	99.53760	0.09954	90.597	20.12	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	60.69590	0.06070	67.11670	0.06712	60.696	20.95	0.09	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	22.54420	0.02254	27.07800	0.02708	22.544	22.19	0.03	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	20.48010	0.02048	24.84450	0.02484	20.480	22.30	0.03	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	8.48990	0.00849	11.09330	0.01109	8.490	22.56	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.44950	13.44950	13.49410	13.49410		16.22	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	542.93200	0.54293	526.40760	0.52641	542.932	16.32	0.50	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	12.10960	0.01211	14.88550	0.01489	12.110	23.12	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.45970	13.45970	13.50460	13.50460		16.19	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.47210	13.47210	13.51710	13.51710		16.20	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.48640	13.48640	13.53180	13.53180		16.33	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	400.73700	0.40074	387.96670	0.38797	400.737	15.85	0.40	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	214.49880	0.21450	230.15400	0.23015	214.499	18.79	0.24	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	196.59930	0.19660	211.59990	0.21160	196.599	19.01	0.22	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.53160	13.53160	13.57770	13.57770		16.52	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	450.07010	0.45007	436.13770	0.43614	450.070	16.06	0.40	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	460.09740	0.46010	446.00040	0.44600	460.097	16.09	0.41	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	475.36050	0.47536	461.00780	0.46101	475.361	16.14	0.42	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	528.09850	0.52810	512.91360	0.51291	528.098	16.29	0.44	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.53370	13.53370	13.57980	13.57980		16.52	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	402.88110	0.40288	389.80980	0.38981	402.881	15.92	0.37	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	158.44440	0.15844	170.77150	0.17077	158.444	19.90	0.17	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.55830	13.55830	13.60490	13.60490		16.55	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.56240	13.56240	13.60910	13.60910		16.57	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.62620	13.62620	13.67260	13.67260		16.76	0.00	123,044,586.00	9,030	90,374.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	103.40830	0.10341	99.47170	0.09947	103.408	15.19	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	181.12080	0.18112	173.35030	0.17335	181.121	15.29	0.19	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	207.22000	0.20722	198.83500	0.19884	207.220	15.37	0.21	43,757,204.40	15,000	36,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	376.27610	0.37628	364.56690	0.36457	376.276	15.78	0.33	66,703,950.00	15,000	103,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	491.63110	0.49163	477.68520	0.47769	491.631	16.16	0.39	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	558.12530	0.55813	543.00770	0.54301	558.125	16.35	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	568.74030	0.56874	553.44260	0.55344	568.740	16.38	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	872.86470	0.87286	852.65590	0.85266	872.865	17.18	0.54	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,057.05610	1.05706	1,034.19550	1.03420	1,057.056	17.62	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	334.18030	0.33418	351.51120	0.35151	334.180	18.87	0.29	0.00	0	8,395.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	298.51820		0.29852		314.50830	0.31451	298.518	19.17	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	273.60470		0.27360		288.70080	0.28870	273.605	19.37	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	243.84180		0.24384		257.82700	0.25783	243.842	19.63	0.22	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	238.32820		0.23833		252.10270	0.25210	238.328	19.68	0.22	88,991,773.20	30,000	55,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	206.84830		0.20685		219.37140	0.21937	206.848	20.01	0.19	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	179.96870		0.17997		191.35830	0.19136	179.969	20.33	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	164.86200		0.16486		175.58580	0.17559	164.862	20.54	0.16	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.69940		13.69940		13.74550	13.74550		16.85	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,691.19380		1.69119		1,662.14140	1.66214	1,691.194	18.87	0.69	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	258.37630		0.25838		271.47110	0.27147	258.376	19.92	0.22	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.73110		13.73110		13.77700	13.77700		16.93	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.73900		13.73900		13.78490	13.78490		16.92	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.80570		13.80570		13.85190	13.85190		16.99	0.00	0.00	0	100,881.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	17.06290		0.01706		22.16060	0.02216	17.063	13.19	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	423.93880		0.42394		411.32910	0.41133	423.939	15.89	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	439.75900		0.43976		426.90580	0.42691	439.759	15.92	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	460.01630		0.46002		446.86670	0.44687	460.016	15.95	0.32	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	757.60070		0.75760		738.47810	0.73848	757.601	16.76	0.44	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	792.15190		0.79215		772.58520	0.77259	792.152	16.84	0.45	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	473.24100		0.47324		489.33630	0.48934	473.241	18.85	0.33	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	467.17860		0.46718		483.08680	0.48309	467.179	18.89	0.33	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	271.82960		0.27183		282.05150	0.28205	271.830	20.39	0.20	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.83310		13.83310		13.87940	13.87940		17.05	0.00	0.00	0	215.00
\$ / R	On 13/08/2018	Any day expiry			13.91530		13.91530		13.96220	13.96220		17.09	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.98600		13.98600		14.03350	14.03350		17.32	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	29.10920		0.02911		29.73010	0.02973	29.109	13.32	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	434.81940		0.43482		420.80750	0.42081	434.819	15.99	0.28	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	451.26720		0.45127		464.52750	0.46453	451.267	19.92	0.28	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.10230		14.10230		14.15070	14.15070		17.57	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.16550		14.16550		14.21440	14.21440		17.69	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.29000		14.29000		14.33970	14.33970		17.91	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.35730		14.35730		14.40750	14.40750		17.98	0.00	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.53680		14.53680		14.58840	14.58840		18.20	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.39650		15.39650		15.44860	15.44860		18.67	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.50860		15.50860		15.56040	15.56040		18.70	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.62550		15.62550		15.67720	15.67720		18.84	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.25260		13.25260		13.29520	13.29520		14.00	0.00	940,934.60	71	471.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.44130		13.44130		13.48580	13.48580		16.15	0.00	215,060.80	16	159.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.62620		13.62620		13.67260	13.67260		16.76	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.80570		13.80570		13.85190	13.85190		16.99	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.53680		14.53680		14.58840	14.58840		18.20	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.09730		17.09730		17.12660	17.12660		14.72	0.00	54,181,343.70	3,169	192,438.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	531.26240		0.53126		564.77620	0.56478	531.262	14.55	0.71	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	23.50240		0.02350		28.38510	0.02839	23.502	17.16	0.06	0.00	0	300.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.39220		17.39220		17.42380	17.42380		16.72	0.00	34,784,400.00	2,000	8,251.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.68790		17.68790		17.72210	17.72210		17.21	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.97610		17.97610		18.01020	18.01020		17.30	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.26780		18.26780		18.30380	18.30380		17.36	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.16640		19.16640		19.20750	19.20750		17.46	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.12075		0.12075		0.12020	0.12020		22.55	0.00	845.23	7	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12301		0.12301		0.12247	0.12247		19.30	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12536		0.12536		0.12482	0.12482		22.52	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13650		0.13650		0.13594	0.13594		21.33	0.00	0.00	0	0.00
€ / R	On 17/08/2017	Any day expiry			15.41880		15.41880		15.49410	15.49410		12.15	0.00	308,376,000.00	20,000	0.00
€ / R	On 18/08/2017	Any day expiry			15.49850		15.49850		15.49410	15.49410		12.37	0.00	0.00	0	0.00
€ / R	On 29/08/2017	Any day expiry			15.51550		15.51550		15.52790	15.52790		12.86	0.00	0.00	0	800.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.58140		15.58140		15.59500	15.59500		13.76	0.00	58,087,459.20	3,728	110,696.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	72.56630		0.07257		77.24230	0.07724	72.566	13.27	0.21	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.61160		15.61160		15.62520	15.62520		14.11	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.71160		15.71160		15.72520	15.72520		14.79	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.81560		15.81560		15.82980	15.82980		15.14	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.88090		15.88090		15.89580	15.89580		15.36	0.00	397,022.50	25	33,201.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	39.51230		0.03951		40.35300	0.04035	39.512	14.72	0.06	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	383.04200		0.38304		396.40480	0.39640	383.042	16.16	0.39	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.91130		15.91130		15.92730	15.92730		15.37	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.03110		16.03110		16.04830	16.04830		15.57	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	546.94930		0.54695		547.33610	0.54734	546.949	15.28	0.42	0.00	0	193,111.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.18570		16.18570		16.20280	16.20280		15.81	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	276.74360		0.27674		277.54570	0.27755	276.744	14.76	0.24	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	291.80400		0.29180		292.59260	0.29259	291.804	14.78	0.25	0.00	0	19,510.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.48640		16.48640		16.50370	16.50370		16.17	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.80260		17.80260		17.82630	17.82630		17.20	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.96706		93.96706		94.12864	94.12864			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.95094		90.95094		91.12085	91.12085			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.68169		89.68169		89.85682	89.85682			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.84747		91.84747		92.01996	92.01996			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.63631		95.63631		95.79900	95.79900			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.17680		94.17680		94.33438	94.33438			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.24996		96.24996		96.39905	96.39905			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.98321		99.98321		100.12909	100.12909			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61251		99.61251		99.61251	99.61251			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.76541		99.76541		99.76682	99.76682			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 15/03/2018	Interest Rate Swap	99.63342	99.63342	99.63342	99.64116	99.64116				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.70002	99.70002	99.70002	99.71733	99.71733				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.78163	99.78163	99.78163	99.80759	99.80759				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79252	99.79252	99.79252	99.79374	99.79374				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.91384	98.91384	98.91384	98.92204	98.92204				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.38842	98.38842	98.38842	98.40443	98.40443				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.24762	98.24762	98.24762	98.27386	98.27386				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.52000	98.52000	98.52000	98.56000	98.56000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.81169	98.81169	98.81169	98.86222	98.86222				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.10828	99.10828	99.10828	99.16644	99.16644				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.42761	99.42761	99.42761	99.48309	99.48309				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.34642	95.34642	95.34642	95.41365	95.41365				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.53286	94.53286	94.53286	94.60983	94.60983				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.69037	93.69037	93.69037	93.77671	93.77671				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.83004	93.83004	93.83004	93.92357	93.92357				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.98715	95.98715	95.98715	96.08531	96.08531				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.07646	96.07646	96.07646	96.17944	96.17944				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.24326	97.24326	97.24326	97.34974	97.34974				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.43003	99.43003	99.43003	99.53894	99.53894				0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	559.87700	559.87700	559.87700	559.04600	559.04600				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.15500	570.15500	570.15500	569.31000	569.31000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.85200	580.85200	580.85200	579.98700	579.98700				0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	645.02400	645.02400	645.02400	643.65000	643.65000				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	656.86500	656.86500	656.86500	655.46800	655.46800				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	669.18900	669.18900	669.18900	667.76100	667.76100				0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.42600	579.42600	579.42600	577.80200	577.80200				0.00	0.00	0	616.00
ALBI	On 01/02/2018	Index Future	590.06400	590.06400	590.06400	588.41100	588.41100				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	601.13400	601.13400	601.13400	599.44600	599.44600				0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.48980	10.48980	10.48980	10.48290	10.48290			13.00	0.00	2,622,450.00	250	25,521.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.62640	10.62640	10.62640	10.62050	10.62050			14.76	0.00	0.00	0	6,890.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.76070	10.76070	10.76070	10.75630	10.75630			14.88	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.89080	10.89080	10.89080	10.88580	10.88580			14.48	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.41180	11.41180	11.41180	11.40890	11.40890			14.46	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.47930	10.47930	10.47930	10.46870	10.46870			12.70	0.00	0.00	0	870.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.63820	10.63820	10.63820	10.62810	10.62810			14.39	0.00	0.00	0	1,250.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.79250	10.79250	10.79250	10.78330	10.78330			14.79	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
CHF / R	On 18/09/2017	Foreign Exchange Future	13.77200	13.77200	13.77200	13.65850	13.65850			16.54	0.00	0.00	0	3,008.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.05050	14.05050	14.05050	13.93610	13.93610			17.83	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.33570	14.33570	14.33570	14.21990	14.21990			17.48	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.62020	15.62020	15.62020	15.50940	15.50940			17.40	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	1.98040	1.98040	1.98040	1.98270	1.98270			14.07	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	1.99690	1.99690	1.99690	2.00020	2.00020			15.73	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.01210	2.01210	2.01210	2.01590	2.01590			16.09	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00470	2.00470	2.00470	2.00900	2.00900			16.86	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.09930	2.09930	2.09930	2.09820	2.09820			14.79	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.14060	2.14060	2.14060	2.13980	2.13980			16.49	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.40670	2.40670	2.40670	2.40600	2.40600			17.78	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES33	On 02/11/2017	Bond Future	10.76993	76.47155	76.47155	10.80704	76.24539				0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.87572	77.87535	77.87535	10.91413	77.64514				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.97701	75.54453	75.54453	11.01685	75.30950				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	10.99414	79.26440	79.26440	11.04673	78.90276				0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.09562	80.71914	80.71914	11.15001	80.35110				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.19776	77.97210	77.97210	11.25419	77.59653				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	578.14900	578.14900	578.14900	576.56200	576.56200				0.00	0.00	0	670.00
GOVI	On 01/02/2018	GOVI	588.76300	588.76300	588.76300	587.14800	587.14800				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	599.80900	599.80900	599.80900	598.15900	598.15900				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.69550	1.69550	1.70130	1.70130				14.15	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.72350	1.72350	1.72930	1.72930				15.71	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.74990	1.74990	1.75570	1.75570				16.60	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87310	1.87310	1.88000	1.88000				17.66	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.78328	129.78328	129.78862	129.78862					0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.85784	130.85784	130.86418	130.86418					0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.37269	133.37269	133.37775	133.37775					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	100.22145	100.22145	100.22561	100.22561					0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.09528	102.09528	102.10011	102.10011					0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.02931	103.02931	103.03319	103.03319					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	104.39939	104.39939	104.40361	104.40361					0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.35144	106.35144	106.35634	106.35634					0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.29677	107.29677	107.30069	107.30069					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	130.54892	130.54892	131.19133	131.19133					0.00	0.00	0	19,516.00
I2038	On 01/02/2018	Bond Future	131.46885	131.46885	132.12417	132.12417					0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	133.99540	133.99540	134.66182	134.66182					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	124.15699	124.15699	124.66764	124.66764					0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	126.47809	126.47809	126.99954	126.99954					0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	127.29352	127.29352	127.82343	127.82343					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	133.39902	133.39902	133.40463	133.40463					0.00	0.00	0	22,657.00
I2050	On 01/02/2018	Bond Future	134.20213	134.20213	134.20839	134.20839					0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	136.78120	136.78120	136.78630	136.78630					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	251.08700	251.08700	251.46300	251.46300					0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future	255.78200	255.78200	256.16600	256.16600					0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future	260.69700	260.69700	261.08600	261.08600					0.00	0.00	0	0.00
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

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 20/03/2018	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			0.12750		0.12750		0.12760	0.12760			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.12700		0.12700		0.12730	0.12730			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.12620		0.12620		0.12700	0.12700			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12590		0.12590		0.12640	0.12640			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12050		0.12050		0.11880	0.11880			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future			1.67140		1.67140		1.67190	1.67190		12.54	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.69840		1.69840		1.69920	1.69920		14.57	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.72520		1.72520		1.72610	1.72610		15.25	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.86190		1.86190		1.86340	1.86340		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future			9.66750		9.66750		9.65100	9.65100		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.78870		9.78870		9.77260	9.77260		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.90790		9.90790		9.89300	9.89300		15.49	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.48900		10.48900		10.47210	10.47210		15.45	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.29330		1.29330		1.29670	1.29670			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.30680		1.30680		1.31030	1.31030			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.31990		1.31990		1.32350	1.32350			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34410		1.34410		1.34780	1.34780			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.29010		1.29010		1.28820	1.28820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.29390		1.29390		1.29200	1.29200			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.29810		1.29810		1.29620	1.29620			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.17570		1.17570		1.17300	1.17300			0.00	1,528,410.00	1,300	12.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18150		1.18150		1.17870	1.17870			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18780		1.18780		1.18510	1.18510			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.53232		116.26583		8.56904	116.01824		7.37	0.00	1,859,206,887.53	15,991	166,394.00
R186	On 02/11/2017	Bond Future	8.75	Put	938.65000		0.93865	1,037.44000	1.03744	938.650	7.37	0.35	50,626,443.86	1,250	3,750.00	
R186	On 02/11/2017	Bond Future	9.00	Put	489.61000		0.48961	552.14000	0.55214	489.610	7.51	0.21	0.00	0	5,000.00	
R186	On 01/02/2018	Bond Future			8.57869		113.10018		8.61695	112.84830		7.43	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	447.76000		0.44776	412.51000	0.41251	447.760	7.06	0.16	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.50	Call	2,001.15000		2.00115	1,890.83000	1.89083	2,001.150	7.34	0.47	0.00	0	1,460.00	
R186	On 01/02/2018	Bond Future	8.75	Put	1,746.01000		1.74601	1,858.53000	1.85853	1,746.010	7.43	0.41	0.00	0	820.00	
R186	On 01/02/2018	Bond Future	9.00	Put	1,177.38000		1.17738	1,263.04000	1.26304	1,177.380	7.57	0.31	0.00	0	6,200.00	

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 01/02/2018	Bond Future	9.25	Put	772.11000		0.77211		834.80000	0.83480	772.110	7.72	0.22	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.62187		115.22202		8.66194	114.96456		7.30	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.23711		301.23711		301.25016	301.25016			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.82048		299.82048		299.83603	299.83603			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.58271		305.58271		305.59510	305.59510			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			241.43624		241.43624		242.36074	242.36074			0.00	0.00	0	28,758.00
R202	On 01/02/2018	Bond Future			242.20658		242.20658		243.14962	243.14962			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.86136		246.86136		247.82001	247.82001			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			7.82678		101.10984		7.86892	100.92999		4.13	0.00	0.00	0	53,785.00
R2023	On 01/02/2018	Bond Future			7.85459		102.96607		7.89925	102.78313		4.48	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.86870		100.96762		7.91632	100.78052		4.44	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			9.07807		94.26381		9.11463	94.01196			0.00	41,664,604.02	442	55,693.00
R2030	On 01/02/2018	Bond Future			9.13140		91.98945		9.16920	91.73325			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.18549		93.71515		9.22472	93.45349			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			9.32878		92.39403		9.36538	92.12529		10.83	0.00	0.00	0	32,123.00
R2032	On 01/02/2018	Bond Future			9.38845		94.09004		9.42624	93.81653		10.71	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,074.97000		2.07497		1,966.38000	1,966.38	2,074.970	10.57	0.43	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,401.45000		2.40145		2,281.28000	2,281.28	2,401.450	10.61	0.48	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,755.47000		2.75547		2,623.66000	2,623.66	2,755.470	10.66	0.52	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,942.51000		2.94251		2,804.92000	2,804.92	2,942.510	10.69	0.54	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.44501		91.69789		9.48416	91.41857		11.11	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.56244		95.88071		9.59900	95.58827			0.00	11,313,923.78	118	13,601.00
R2035	On 01/02/2018	Bond Future			9.62766		97.64093		9.66539	97.34332			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.68620		94.97206		9.72521	94.66825			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

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		9.64939	92.29515		9.68592	92.00373		12.91	0.00	16,705,422.15	181	59,108.00
R2037	On 01/02/2018	Bond Future		9.71024	89.73438		9.74789	89.43778		12.81	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.77165	91.41776		9.81056	91.11494		12.68	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		6.95230	104.13640		6.99312	104.09271		0.30	0.00	0.00	0	47,386.00
R204	On 01/02/2018	Bond Future		6.81013	102.01001		6.86282	101.96576		0.67	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.49336	103.92378		6.56907	103.87794		0.50	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.75535	95.58336		9.80215	95.18605		13.60	0.00	0.00	0	15,669.00
R2040	On 01/02/2018	Bond Future		9.81736	92.83261		9.86559	92.42820		13.47	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.87987	94.57412		9.92967	94.16150		13.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future		9.78902	92.57909		9.83578	92.17820		14.27	0.00	0.00	0	20,734.00
R2044	On 01/02/2018	Bond Future		9.84930	89.89834		9.89746	89.49029		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.90996	91.58485		9.95966	91.16848		13.99	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future		9.74946	91.94014		9.79618	91.52790		14.12	0.00	0.00	0	75,989.00
R2048	On 01/02/2018	Bond Future		9.81067	93.62802		9.85880	93.20836		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future		9.86575	90.94726		9.91537	90.51912		14.51	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future		7.24432	102.26179		7.28264	102.18549		1.22	0.00	0.00	0	40,855.00
R207	On 01/02/2018	Bond Future		7.21393	100.49799		7.25744	100.42051		1.52	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future		7.16352	102.38336		7.21438	102.30370		1.40	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future		7.41586	98.72765		7.45327	98.61850		2.21	0.00	21,917,538.30	222	32,544.00
R208	On 01/02/2018	Bond Future		7.41638	100.53995		7.45704	100.42899		2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future		7.39965	99.02469		7.44447	98.91095		2.47	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

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
R209	On 02/11/2017	Bond Future			9.52617		72.45738		9.56263	72.21244		13.04	0.00	43,474,428.00	600	101,498.00
R209	On 02/11/2017	Bond Future	8.30	Call	32.62000		0.03262		28.93000	0.02893	32.620	12.46	0.02	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	468.70000		0.46870		427.95000	0.42795	468.700	12.61	0.20	0.00	0	4,100.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,127.38000		1.12738		1,045.17000	1.04517	1,127.380	12.80	0.39	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,539.59000		1.53959		1,664.81000	1.66481	1,539.590	12.95	0.45	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,072.46000		1.07246		1,172.29000	1.17229	1,072.460	13.04	0.35	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	800.05000		0.80005		881.93000	0.88193	800.050	13.16	0.28	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	601.14000		0.60114		668.03000	0.66803	601.140	13.26	0.23	0.00	0	3,360.00
R209	On 02/11/2017	Bond Future	10.60	Put	118.16000		0.11816		137.08000	0.13708	118.160	13.80	0.06	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.58230		73.78737		9.61979	73.53816		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,427.44000		1.42744		1,516.05000	1.51605	1,427.440	13.04	0.32	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,234.13000		1.23413		1,313.99000	1.31399	1,234.130	13.13	0.29	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.63555		72.02219		9.67422	71.76776		13.34	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			186.15152		186.15152		186.15943	186.15943			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			189.63186		189.63186		189.64121	189.64121			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			190.82759		190.82759		190.83508	190.83508			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			151.05853		151.05853		151.12798	151.12798			0.00	0.00	0	4,282.00
R212	On 01/02/2018	Bond Future			151.82288		151.82288		151.89468	151.89468			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.74069		154.74069		154.81219	154.81219			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			9.19108		84.66452		9.22758	84.42045		10.59	0.00	0.00	0	62,970.00
R213	On 01/02/2018	Bond Future			9.24844		86.21883		9.28612	85.97050		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.29890		84.28650		9.33790	84.03292		10.88	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future			9.65723		72.13754		9.70900	71.77640		13.84	0.00	0.00	0	44,022.00
R214	On 01/02/2018	Bond Future			9.71559		73.46187		9.76885	73.09429		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.76788		71.54381		9.82273	71.16878		14.15	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

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
RAIN	On 18/09/2017	Foreign Exchange Future	23,387.44000		23,387.44000	23,404.28000	23,404.28000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.71380		9.71380	9.72740	9.72740			12.77	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.72860		10.72860	10.74350	10.74350			15.61	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.73710		3.73710	3.73900	3.73900			11.48	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65160		3.65160	3.65450	3.65450			14.10	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.44790		3.44790	3.50510	3.50510			15.36	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.44740		1.44740	1.45020	1.45020				0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.42200		1.42200	1.42620	1.42620				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39480		1.39480	1.39920	1.39920				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21470		1.21470	1.21640	1.21640				0.00	0.00	0	0.00
Total for Derivatives :												5,226,332,590.06	383,763	6,123,062.00
Grand Total:												5,226,332,590.06	383,763	6,123,062.00