



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: 23/10/2017

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 23/10/2017	Any day expiry	13.69850	13.69850	13.69640	13.69640			16.43	0.00	12,402,099.00	904	0.00	
\$ / R	On 27/10/2017	Any day expiry	13.72960	13.72960	13.70090	13.70090			15.18	0.00	0.00	0	38,513.00	
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	0.11360	0.00011	1.90570	0.00191	0.114	19.52	0.00	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.39	Call	348.12220	0.34812	338.34980	0.33835	348.122	16.91	0.92	0	40,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	19.78270	0.01978	47.33920	0.04734	19.783	16.30	0.16	0	60.00	
\$ / R	On 27/10/2017	Any day expiry	13.55	Call	207.81840	0.20782	210.75650	0.21076	207.818	16.02	0.79	0	40,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.65	Call	133.83600	0.13384	144.01890	0.14402	133.836	15.46	0.64	0	30,000.00	
\$ / R	On 27/10/2017	Any day expiry	13.70	Call	102.55510	0.10256	115.36030	0.11536	102.555	15.18	0.56	0	80,000.00	
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	8.58240	0.00858	20.01330	0.02001	8.582	17.64	0.08	0	1,000.00	
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.00300	0.00000	0.23970	0.00024	0.003	55.02	0.00	0	60.00	
\$ / R	On 31/10/2017	Any day expiry	13.73880		13.73880	13.74850	13.74850		15.07	0.00	6,874,250.00	500	500.00	
\$ / R	On 03/11/2017	Any day expiry	13.74560		13.74560	13.71670	13.71670		15.31	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	29.94030	0.02994	40.74130	0.04074	29.940	16.28	0.15	0	20,000.00	
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	71.42830	0.07143	92.32750	0.09233	71.428	15.79	0.30	0	20,000.00	
\$ / R	On 06/11/2017	Any day expiry	13.75230		13.75230	13.72340	13.72340		14.84	0.00	274,750,000.00	20,000	20,200.00	
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	187.10860	0.18711	0.00000	0.00000	187.109	14.88	0.56	306,276,824.00	40,000	40,000.00

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 06/11/2017	Any day expiry	13.70	Put	134.80860	0.13481	0.00000	0.00000	134.809	14.88	0.44	242,803,176.00	40,000	40,000.00
\$ / R	On 09/11/2017	Any day expiry			13.75910	13.75910	13.73020	13.73020		15.21	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.76800	13.76800	13.73920	13.73920		15.09	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			13.77470	13.77470	13.74600	13.74600		15.30	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			13.77700	13.77700	13.74820	13.74820		15.55	0.00	0.00	0	1,392.00
\$ / R	On 28/11/2017	Any day expiry			13.80160	13.80160	13.77290	13.77290		16.38	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	147.16360	0.14716	159.18400	0.15918	147.164	15.89	0.32	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.78880	0.00179	1.95840	0.00196	1.789	30.06	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.80610	13.80610	13.77740	13.77740		16.84	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	20.57010	0.02057	21.79150	0.02179	20.570	16.43	0.06	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry			13.81500	13.81500	13.78620	13.78620		17.23	0.00	0.00	0	24.00
\$ / R	On 15/12/2017	Any day expiry			13.83960	13.83960	13.81070	13.81070		18.57	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.84630	13.84630	13.81730	13.81730		18.62	0.00	595,584,748.20	43,014	915,087.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	7.48880	0.00749	7.26470	0.00726	7.489	20.41	0.02	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	10.77600	0.01078	10.44100	0.01044	10.776	19.24	0.03	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	13.67780	0.01368	13.25170	0.01325	13.678	18.50	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	14.52850	0.01453	14.07720	0.01408	14.528	18.31	0.04	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	14.75020	0.01475	14.29240	0.01429	14.750	18.27	0.04	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	19.73850	0.01974	19.14530	0.01915	19.738	17.38	0.05	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	24.80250	0.02480	25.94130	0.02594	24.803	17.18	0.06	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	29.53320	0.02953	30.88880	0.03089	29.533	17.23	0.07	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	37.95370	0.03795	39.68910	0.03969	37.954	17.30	0.09	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	49.41340	0.04941	51.65340	0.05165	49.413	17.37	0.11	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	50.69170	0.05069	52.98790	0.05299	50.692	17.38	0.11	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	89.70930	0.08971	93.61580	0.09362	89.709	17.55	0.17	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	111.25190	0.11125	115.98800	0.11599	111.252	17.63	0.20	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	115.97290	0.11597	121.07380	0.12107	115.973	17.64	0.21	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	123.31920	0.12332	128.99310	0.12899	123.319	17.66	0.22	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	131.29000	0.13129	137.26000	0.13726	131.290	17.70	0.23	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	783.10000	0.78310	760.26680	0.76027	783.100	17.73	0.77	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	139.61310	0.13961	145.87930	0.14588	139.613	17.75	0.24	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	142.46520	0.14247	148.83160	0.14883	142.465	17.76	0.24	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	747.55700	0.74756	725.22600	0.72523	747.557	17.80	0.75	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	183.15880	0.18316	190.88270	0.19088	183.159	17.94	0.29	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	200.63460	0.20063	208.90440	0.20890	200.635	18.00	0.31	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	584.99120	0.58499	565.38530	0.56539	584.991	18.14	0.65	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	527.21710	0.52722	508.77140	0.50877	527.217	18.28	0.61	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	443.42940	0.44343	426.86800	0.42687	443.429	18.49	0.55	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	367.53230	0.36753	354.20580	0.35421	367.532	18.81	0.48	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	340.34570	0.34035	327.88890	0.32789	340.346	18.97	0.46	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	494.04570	0.49405	510.58890	0.51059	494.046	18.97	0.54	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	216.96340	0.21696	208.87080	0.20887	216.963	19.92	0.32	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	193.47540	0.19348	186.28970	0.18629	193.475	20.16	0.29	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	847.17540	0.84718	868.98970	0.86899	847.175	20.16	0.71	0.00	0	2,055.00

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	14.63	Call	166.44450	0.16644	160.25240	0.16025	166.445	20.46	0.26	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	108.05490	0.10805	104.30150	0.10430	108.055	21.29	0.18	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	95.04150	0.09504	91.84420	0.09184	95.041	21.54	0.16	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	93.93980	0.09394	90.79020	0.09079	93.940	21.57	0.16	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	58.92710	0.05893	56.90530	0.05691	58.927	22.27	0.11	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	51.92160	0.05192	50.20500	0.05021	51.922	22.43	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	31.28490	0.03128	30.44740	0.03045	31.285	23.08	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	9.17770	0.00918	8.97170	0.00897	9.178	25.52	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	8.37380	0.00837	8.14700	0.00815	8.374	25.82	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.31690	0.00432	3.89110	0.00389	4.317	27.93	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.85520	13.85520	13.82620	13.82620		18.86	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	253.90090	0.25390	262.86890	0.26287	253.901	18.41	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	5.23670	0.00524	4.92790	0.00493	5.237	27.37	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.86640	13.86640	13.83730	13.83730		18.53	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.87980	13.87980	13.85070	13.85070		18.33	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.89550	13.89550	13.86630	13.86630		17.69	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	161.48930	0.16149	175.27910	0.17528	161.489	16.86	0.24	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	195.68910	0.19569	195.78210	0.19578	195.689	19.58	0.27	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	173.71140	0.17371	174.23230	0.17423	173.711	19.83	0.24	0.00	0	1,000.00
\$ / R	On 25/01/2018	Any day expiry			13.93140	13.93140	13.90900	13.90900		17.78	0.00	973,630.00	70	70.00
\$ / R	On 31/01/2018	Any day expiry			13.94440	13.94440	13.91490	13.91490		17.70	0.00	0.00	0	1,480.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	206.97660	0.20698	216.26580	0.21627	206.977	16.76	0.27	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	213.58860	0.21359	223.07830	0.22308	213.589	16.79	0.27	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	223.75430	0.22375	233.54880	0.23355	223.754	16.83	0.28	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	259.82590	0.25983	270.64810	0.27065	259.826	16.96	0.31	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.94650	13.94650	13.91700	13.91700		17.70	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	63.78400	0.06378	66.61530	0.06662	63.784	16.43	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	150.41460	0.15041	156.72360	0.15672	150.415	16.66	0.21	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	179.13400	0.17913	186.47480	0.18647	179.134	16.71	0.24	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	178.09370	0.17809	174.14510	0.17415	178.094	20.17	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	138.25140	0.13825	134.89530	0.13490	138.251	20.71	0.18	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	109.78980	0.10979	107.08830	0.10709	109.790	21.16	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	101.73430	0.10173	99.22070	0.09922	101.734	21.31	0.14	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			13.97250	13.97250	13.94300	13.94300		17.56	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.97690	13.97690	13.94730	13.94730		17.64	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.04620		14.04620	14.04620	14.01640	14.01640		17.44	0.00	3,862,705.00	275	108,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	40.47590	0.04048	42.04880	0.04205	40.476	16.59	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	74.04960	0.07405	76.41700	0.07642	74.050	16.20	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	85.39750	0.08540	88.00570	0.08801	85.398	16.10	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	94.17390	0.09417	96.96220	0.09696	94.174	16.03	0.13	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	165.77390	0.16577	172.91910	0.17292	165.774	16.15	0.20	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	180.86410	0.18086	188.54160	0.18854	180.864	16.19	0.21	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	244.19300	0.24419	253.94800	0.25395	244.193	16.34	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	253.82970	0.25383	263.88250	0.26388	253.830	16.36	0.27	0.00	0	2,478.00

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	13.38	Put	299.14990	0.29915	311.65690	0.31166	299.150	16.47	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	306.91080	0.30691	319.61850	0.31962	306.911	16.50	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	347.48950	0.34749	361.20520	0.36121	347.489	16.65	0.33	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	893.68950	0.89369	877.60520	0.87761	893.689	16.65	0.67	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	391.01020	0.39101	405.72260	0.40572	391.010	16.79	0.36	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	752.87310	0.75287	739.35340	0.73935	752.873	17.02	0.60	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	544.17190	0.54417	561.86890	0.56187	544.172	17.24	0.44	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	639.82430	0.63982	628.53970	0.62854	639.824	17.37	0.53	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	700.13340	0.70013	720.54640	0.72055	700.133	17.67	0.51	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	471.57570	0.47158	464.07310	0.46407	471.576	18.13	0.43	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	357.41330	0.35741	352.35190	0.35235	357.413	18.85	0.34	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	348.02520	0.34803	343.14440	0.34314	348.025	18.93	0.33	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	345.71950	0.34572	340.88460	0.34088	345.719	18.94	0.33	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	336.65890	0.33666	331.99770	0.33200	336.659	19.02	0.32	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	325.69010	0.32569	321.23700	0.32124	325.690	19.11	0.32	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	302.89520	0.30290	298.87670	0.29888	302.895	19.31	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	274.57460	0.27457	271.08630	0.27109	274.575	19.58	0.27	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	241.16100	0.24116	237.74900	0.23775	241.161	19.95	0.24	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	234.63110	0.23463	231.33620	0.23134	234.631	20.00	0.24	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	197.81250	0.19781	195.17390	0.19517	197.813	20.36	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	167.08950	0.16709	164.98040	0.16498	167.090	20.72	0.18	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	150.16170	0.15016	148.33780	0.14834	150.162	20.95	0.16	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.12410	14.12410	14.29050	14.29050			0.00	986,685.00	70	70.00
\$ / R	On 25/04/2018	Any day expiry			14.12630	14.12630	14.09630	14.09630		17.37	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,268.56270	1.26856	1,312.65010	1.31265	1,268.563	18.26	0.65	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	205.73480	0.20573	256.66710	0.25667	205.735	18.26	0.21	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			14.16050	14.16050	14.13020	14.13020		17.32	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.16900	14.16900	14.13870	14.13870		17.30	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.24170	14.24170	14.21070	14.21070		17.35	0.00	0.00	0	108,561.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.84860	0.01285	12.08390	0.01208	12.849	15.83	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	21.31320	0.02131	21.93240	0.02193	21.313	14.67	0.03	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	57.59280	0.05759	59.63920	0.05964	57.593	15.09	0.07	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	110.82000	0.11082	114.89810	0.11490	110.820	15.42	0.12	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	180.67870	0.18068	187.21660	0.18722	180.679	15.72	0.17	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	234.30380	0.23430	242.32990	0.24233	234.304	15.89	0.21	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	245.54330	0.24554	253.88550	0.25389	245.543	15.92	0.22	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	260.08300	0.26008	268.82410	0.26882	260.083	15.96	0.23	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	297.24130	0.29724	306.96810	0.30697	297.241	16.05	0.25	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	313.67360	0.31367	323.82300	0.32382	313.674	16.09	0.26	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	341.14370	0.34114	351.97400	0.35197	341.144	16.15	0.28	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	400.45150	0.40045	412.67590	0.41268	400.452	16.27	0.31	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	408.27680	0.40828	420.67600	0.42068	408.277	16.29	0.31	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	476.76340	0.47676	491.96340	0.49196	476.763	16.47	0.35	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	504.76770	0.50477	520.48230	0.52048	504.768	16.56	0.36	0.00	0	184,000.00

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 18/06/2018	Foreign Exchange Future	14.71	Call	625.94230	0.62594	617.82260	0.61782	625.942	18.02	0.44	0.00	0	50.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	594.95670	0.59496	587.36680	0.58737	594.957	18.16	0.42	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	512.12990	0.51213	506.17600	0.50618	512.130	18.61	0.38	0.00	0	760.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	504.63320	0.50463	498.80530	0.49881	504.633	18.66	0.37	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	438.23820	0.43824	433.53560	0.43354	438.238	19.11	0.33	0.00	0	15,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	417.71940	0.41772	413.36200	0.41336	417.719	19.26	0.32	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	306.41970	0.30642	302.81200	0.30281	306.420	20.09	0.24	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	275.18370	0.27518	272.14620	0.27215	275.184	20.36	0.22	0.00	0	750.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	260.93290	0.26093	258.15540	0.25816	260.933	20.50	0.21	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	257.19120	0.25719	254.48200	0.25448	257.191	20.53	0.21	0.00	0	32,782.00		
\$ / R	On 02/07/2018	Any day expiry			14.27160	14.27160	14.24030	14.24030		17.32	0.00	0.00	0	100.00		
\$ / R	On 20/07/2018	Any day expiry			14.31010	14.31010	14.27850	14.27850		17.31	0.00	0.00	0	1,800.00		
\$ / R	On 25/07/2018	Any day expiry			14.32080	14.32080	14.29050	14.29050		17.35	0.00	1,000,335.00	70	70.00		
\$ / R	On 13/08/2018	Any day expiry			14.36120	14.36120	14.32920	14.32920		17.37	0.00	0.00	0	70.00		
\$ / R	On 17/09/2018	Foreign Exchange Future			14.43580	14.43580	14.40330	14.40330		17.42	0.00	707,354.20	49	2,469.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.82500	0.01883	15.60090	0.01560	18.825	14.93	0.02	0.00	0	750.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	180.13990	0.18014	194.94940	0.19495	180.140	15.13	0.16	0.00	0	5,300.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	190.60080	0.19060	205.53810	0.20554	190.601	15.21	0.16	0.00	0	1,550.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	248.49590	0.24850	261.85970	0.26186	248.496	15.61	0.20	0.00	0	750.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,319.29650	1.31930	1,301.11890	1.30112	1,319.296	16.39	0.67	0.00	0	1,464.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	511.15430	0.51115	503.34840	0.50335	511.154	19.39	0.32	0.00	0	5,300.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	497.00720	0.49701	489.68410	0.48968	497.007	19.47	0.32	0.00	0	1,550.00		
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	477.57400	0.47757	470.91660	0.47092	477.574	19.59	0.31	0.00	0	750.00		
\$ / R	On 25/10/2018	Any day expiry			14.51670	14.51670	14.49000	14.49000		17.43	0.00	1,014,300.00	70	70.00		
\$ / R	On 13/11/2018	Any day expiry			14.55930	14.55930	14.52590	14.52590		17.65	0.00	0.00	0	70.00		
\$ / R	On 14/12/2018	Foreign Exchange Future			14.62890	14.62890	14.59480	14.59480		17.72	0.00	0.00	0	0.00		
\$ / R	On 13/02/2019	Any day expiry			14.76570	14.76570	14.73030	14.73030		17.92	0.00	0.00	0	70.00		
\$ / R	On 18/03/2019	Foreign Exchange Future			14.83970	14.83970	14.80360	14.80360		18.03	0.00	0.00	0	0.00		
\$ / R	On 14/06/2019	Foreign Exchange Future			15.03710	15.03710	14.99900	14.99900		18.25	0.00	0.00	0	0.00		
\$ / R	On 12/06/2020	Foreign Exchange Future			15.95490	15.95490	15.89340	15.89340		19.56	0.00	0.00	0	0.00		
\$ / R	On 28/07/2020	Any day expiry			16.07820	16.07820	16.01260	16.01260		19.53	0.00	0.00	0	84,000.00		
\$ / R	On 14/09/2020	Foreign Exchange Future			16.20690	16.20690	16.13690	16.13690		19.79	0.00	0.00	0	184,000.00		
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.84630	13.84630	13.81730	13.81730		18.62	0.00	387,696.40	28	734.00		
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.04620	14.04620	14.01640	14.01640		17.44	0.00	14,046.20	1	18.00		
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.24170	14.24170	14.21070	14.21070		17.35	0.00	0.00	0	9.00		
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.43580	14.43580	14.40330	14.40330		17.42	0.00	0.00	0	0.00		
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.03710	15.03710	14.99900	14.99900		18.25	0.00	0.00	0	0.00		
£ / R	On 31/10/2017	Any day expiry			18.12110	18.12110	18.09080	18.09080		15.54	0.00	0.00	0	43.00		
£ / R	On 18/12/2017	Foreign Exchange Future			18.28770	18.28770	18.25750	18.25750		17.45	0.00	16,586,943.90	907	198,848.00		
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	540.80120	0.54080	531.64530	0.53165	540.801	17.39	0.54	0.00	0	400.00		
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	112.93450	0.11293	111.88960	0.11189	112.935	19.55	0.16	0.00	0	800.00		
£ / R	On 19/03/2018	Foreign Exchange Future			18.60710	18.60710	18.57560	18.57560		17.78	0.00	0.00	0	1,526.00		

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	17.00	Put	225.96110		0.22596		233.49610	0.23350	225.961	17.32	0.19	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	367.58010		0.36758		364.53800	0.36454	367.580	19.23	0.28	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.92050		18.92050		18.88780	18.88780		17.86	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.23320		19.23320		19.19780	19.19780		18.10	0.00	0.00	0	1,665.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.94860		19.94860		19.90890	19.90890		17.76	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12207		0.12207		0.12217	0.12217		22.33	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12448		0.12448		0.12458	0.12458		19.40	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12690		0.12690		0.12699	0.12699		22.77	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14074		0.14074		0.14073	0.14073		21.79	0.00	0.00	0	0.00
€ / R	On 27/10/2017	Any day expiry			16.12830		16.12830		16.16100	16.16100		16.91	0.00	0.00	0	800.00
€ / R	On 15/11/2017	Any day expiry			16.19400		16.19400		16.22660	16.22660		14.72	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.24000		16.24000		16.27310	16.27310		15.51	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.31060		16.31060		16.34330	16.34330		17.48	0.00	22,231,347.80	1,363	94,294.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	8.98510		0.00899		8.68870	0.00869	8.985	19.24	0.02	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	412.42410		0.41242		431.00340	0.43100	412.424	17.66	0.49	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.34240		16.34240		16.37500	16.37500		17.45	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.47340		16.47340		16.50600	16.50600		16.58	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	266.46370		0.26646		258.50590	0.25851	266.464	15.95	0.29	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.63910		16.63910		16.67150	16.67150		16.55	0.00	0.00	0	13,967.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	121.64860		0.12165		117.30730	0.11731	121.649	15.37	0.14	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	130.53940		0.13054		125.99020	0.12599	130.539	15.40	0.15	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	759.41300		0.75941		779.20940	0.77921	759.413	16.40	0.55	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.96700		16.96700		16.99910	16.99910		16.44	0.00	0.00	0	201.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	34.18900		0.03419		30.93030	0.03093	34.189	15.29	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	212.26180		0.21226		204.78220	0.20478	212.262	15.28	0.18	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	193.61050		0.19361		194.97360	0.19497	193.610	20.66	0.14	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.30060		17.30060		17.33190	17.33190		16.46	0.00	0.00	0	2,544.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.38940		18.38940		18.41740	18.41740		17.23	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.05516		96.05516		95.88122	95.88122			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.11972		93.11972		92.92966	92.92966			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.91591		91.91591		91.70791	91.70791			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.09397		94.09397		93.87105	93.87105			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.87639		97.87639		97.64553	97.64553			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.48703		96.48703		96.24341	96.24341			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.55793		98.55793		98.30550	98.30550			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.27172		102.27172		102.01592	102.01592			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75954		99.75954		99.75954	99.75954			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.69543		99.69543		99.69284	99.69284			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.83144		99.83144		99.82627	99.82627			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.97221		99.97221		99.96307	99.96307			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 18/12/2017	Interest Rate Swap	99.79703	99.79703	99.79703	99.79703	99.79703				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.97801	98.97801	98.97520	98.97520					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.52537	98.52537	98.52084	98.52084					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.43972	98.43972	98.43039	98.43039					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.81000	98.81000	98.80000	98.80000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.20979	99.20979	99.19631	99.19631					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.60463	99.60463	99.58760	99.58760					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.03138	100.03138	100.00718	100.00718					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.41132	96.41132	96.32182	96.32182					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.67969	95.67969	95.57679	95.57679					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.92008	94.92008	94.80436	94.80436					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.13482	95.13482	95.00724	95.00724					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.36437	97.36437	97.23039	97.23039					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.54343	97.54343	97.40624	97.40624					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.77180	98.77180	98.63217	98.63217					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.00937	101.00937	100.86641	100.86641					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	554.30200	554.30200	554.34300	554.34300					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	564.47800	564.47800	564.51800	564.51800					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	574.94300	574.94300	574.99200	574.99200					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	633.85900	633.85900	633.96600	633.96600					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	645.49600	645.49600	645.60300	645.60300					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	657.46300	657.46300	657.58200	657.58200					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	570.31500	570.31500	569.76900	569.76900					0.00	0.00	0	575.00
ALBI	On 01/02/2018	Index Future	580.78500	580.78500	580.22800	580.22800					0.00	0.00	0	294.00
ALBI	On 03/05/2018	Index Future	591.55200	591.55200	590.99400	590.99400					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.80130	10.80130	10.80250	10.80250				15.59	0.00	5,400,650.00	500	10,246.00
AU\$ / R	On 27/12/2017	Any day expiry	10.81600	10.81600	10.81710	10.81710				15.77	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.94930	10.94930	10.94990	10.94990				15.94	0.00	0.00	0	100.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.09430	11.09430	11.09430	11.09430				15.45	0.00	0.00	0	1,550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.23830	11.23830	11.23700	11.23700				15.13	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.67850	11.67850	11.67400	11.67400				14.96	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.95690	10.95690	10.97520	10.97520				14.82	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.12300	11.12300	11.14070	11.14070				15.11	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.28330	11.28330	11.30050	11.30050				15.96	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.09370	14.09370	14.09370	14.09370				16.90	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.39330	14.39330	14.39240	14.39240				16.35	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 18/06/2018	Foreign Exchange Future	14.69260		14.69260		14.69070	14.69070		16.50	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.25280		16.25280		16.24400	16.24400		17.35	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.07790		2.07790		2.08090	2.08090		17.09	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.09560		2.09560		2.09880	2.09880		17.24	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.11300		2.11300		2.11630	2.11630		16.76	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.18470		2.18470		2.18740	2.18740		17.36	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.20390		2.20390		2.20900	2.20900		17.08	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.24860		2.24860		2.25360	2.25360		17.47	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.29470		2.29470		2.29950	2.29950		17.03	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.61080		2.61080		2.61230	2.61230		18.01	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	10.93956		75.44601		10.96084	75.31883			0.00	261,948,546.72	3,472	7,994.00
ES33	On 01/02/2018	Bond Future	11.05137		76.83113		11.07345	76.70141			0.00	0.00	0	2,000.00
ES33	On 03/05/2018	Bond Future	11.16175		74.46391		11.18439	74.33309			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	11.14892		78.20816		11.17015	78.06519			0.00	0.00	0	2,202.00
ES42	On 01/02/2018	Bond Future	11.25576		79.64398		11.27777	79.49820			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.36640		76.85896		11.38900	76.71188			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	568.84900		568.84900		568.36800	568.36800			0.00	466,456,180.00	82	594.00
GOVI	On 01/02/2018	GOVI	579.29200		579.29200		578.80100	578.80100			0.00	434,469,000.00	75	75.00
GOVI	On 03/05/2018	GOVI	590.03100		590.03100		589.54000	589.54000			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.77650		1.77650		1.77290	1.77290		17.34	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.80570	1.80570		1.80200	1.80200		17.30	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.83350	1.83350		1.82980	1.82980		17.39	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.02860	2.02860		2.02130	2.02130		18.71	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		130.45348	130.45348		130.45920	130.45920			0.00	0.00	0	949.00
I2025	On 01/02/2018	Bond Future		131.54788	131.54788		131.55358	131.55358			0.00	0.00	0	21.00
I2025	On 03/05/2018	Bond Future		134.03309	134.03309		134.04117	134.04117			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		99.66892	99.66892		99.67285	99.67285			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		101.52991	101.52991		101.53372	101.53372			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		102.42992	102.42992		102.43560	102.43560			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		104.79955	104.79955		104.80379	104.80379			0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future		106.75632	106.75632		106.76043	106.76043			0.00	0.00	0	381.00
I2033	On 03/05/2018	Bond Future		107.68452	107.68452		107.69055	107.69055			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		127.80120	127.80120		127.80630	127.80630			0.00	0.00	0	13,390.00
I2038	On 01/02/2018	Bond Future		128.67845	128.67845		128.68356	128.68356			0.00	0.00	0	5,252.00
I2038	On 03/05/2018	Bond Future		131.10954	131.10954		131.11693	131.11693			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		122.74375	122.74375		123.86507	123.86507			0.00	0.00	0	20,942.00
I2046	On 01/02/2018	Bond Future		125.03561	125.03561		126.17775	126.17775			0.00	0.00	0	2,943.00
I2046	On 03/05/2018	Bond Future		125.79798	125.79798		126.96396	126.96396			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		131.76149	131.76149		131.76674	131.76674			0.00	5,797,505.56	44	22,106.00
I2050	On 01/02/2018	Bond Future		132.54288	132.54288		132.54788	132.54788			0.00	8,615,287.20	65	3,725.00
I2050	On 03/05/2018	Bond Future		135.04678	135.04678		135.05419	135.05419			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		250.21900	250.21900		250.40600	250.40600			0.00	65,056,940.00	26	1,146.00
IGOV	On 01/02/2018	Index Future		254.88900	254.88900		255.08100	255.08100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.70500	259.70500		259.90500	259.90500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.70000	93.30000		6.70000	93.30000			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 20/06/2018	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.67000		93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.69000		93.31000		6.69000	93.31000			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 18/12/2017	Foreign Exchange Future			0.13240		0.13240		0.13230	0.13230			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13120		0.13120		0.13160	0.13160			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13170		0.13170		0.13110	0.13110			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.73670		1.73670		1.73820	1.73820		15.33	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.76640		1.76640		1.76760	1.76760		15.25	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.79590		1.79590		1.79700	1.79700		15.34	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.92190		1.92190		1.92180	1.92180		15.44	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.63080		9.63080		9.61850	9.61850		16.47	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.75720		9.75720		9.74440	9.74440		16.75	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.88230		9.88230		9.86820	9.86820		16.23	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.87070		10.87070		10.83910	10.83910		16.26	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32960		1.32960		1.32890	1.32890			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33990		1.33990		1.34210	1.34210			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34930		1.34930		1.35480	1.35480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46220		1.46220		1.46180	1.46180			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32080		1.32080		1.32130	1.32130			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32470		1.32470		1.32530	1.32530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32850		1.32850		1.32910	1.32910			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17800		1.17800		1.18280	1.18280			0.00	0.00	0	45.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18460		1.18460		1.18940	1.18940			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19140		1.19140		1.19620	1.19620			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.83801		114.22664		8.83359	114.25577		7.66	0.00	1,986,058,589.68	17,387	117,684.00
R186	On 02/11/2017	Bond Future	8.60	Put	1,683.81000		1.68381		1,707.60000	1.70760	1,683.810	7.60	0.86	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	201.82000		0.20182		259.60000	0.25960	201.820	7.80	0.23	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.89752		111.02393		8.89296	111.05327		7.45	0.00	1,838,223,209.01	16,557	35,219.00
R186	On 01/02/2018	Bond Future	7.75	Call	59.77000		0.05977		65.95000	0.06595	59.770	7.07	0.04	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	736.80000		0.73680		766.63000	0.76663	736.800	7.36	0.28	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,261.66000		2.26166		2,269.86000	2.26986	2,261.660	7.45	0.58	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,456.52000		1.45652		1,469.57000	1.46957	1,456.520	7.60	0.43	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	885.29000		0.88529		899.67000	0.89967	885.290	7.74	0.30	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.95874		113.08177		8.95367	113.11358		7.38	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	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			301.54395		301.54395		301.40076	301.40076			0.00	0.00	0	851.00
R197	On 01/02/2018	Bond Future			300.18461		300.18461		300.03821	300.03821			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			305.85577		305.85577		305.71185	305.71185			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			242.10897		242.10897		242.11888	242.11888		4.24	0.00	5,568,506.31	23	25,345.00
R202	On 01/02/2018	Bond Future			242.91717		242.91717		242.92677	242.92677		4.47	0.00	0.00	0	4,194.00
R202	On 03/05/2018	Bond Future			247.50637		247.50637		247.52046	247.52046		4.40	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			8.11124		99.90347		8.10665	99.92279		4.33	0.00	322,588,304.63	3,229	50,009.00
R2023	On 01/02/2018	Bond Future			8.15644		101.73761		8.15164	101.75700		4.56	0.00	164,204,502.54	1,614	22,926.00
R2023	On 03/05/2018	Bond Future			8.19509		99.69377		8.18953	99.71530		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
R2030	On 02/11/2017	Bond Future			9.40861		92.02069		9.41934	91.94913			0.00	1,070,844,769.53	11,637	42,559.00
R2030	On 01/02/2018	Bond Future			9.47359		89.70527		9.48474	89.63216			0.00	1,030,534,141.76	11,488	18,057.00
R2030	On 03/05/2018	Bond Future			9.54299		91.36778		9.55429	91.29493			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			9.61918		90.29236		9.62995	90.21575		11.23	0.00	1,492,803,587.88	16,533	35,391.00
R2032	On 01/02/2018	Bond Future			9.68853		91.95007		9.69971	91.87174		10.74	0.00	1,526,738,962.28	16,604	24,200.00
R2032	On 01/02/2018	Bond Future	9.20	Call	778.75000		0.77875		782.94000	0.78294	778.750	10.59	0.26	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	981.45000		0.98145		984.11000	0.98411	981.450	10.64	0.31	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,217.02000		1.21702		1,217.54000	1.21754	1,217.020	10.69	0.36	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,347.62000		1.34762		1,346.83000	1.34683	1,347.620	10.72	0.38	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.75815		89.49748		9.76948	89.41930		11.23	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			9.76951		94.24236		9.79538	94.04071			0.00	1,314,398,194.92	13,947	27,244.00
R2035	On 01/02/2018	Bond Future			9.84154		95.97258		9.86831	95.76693			0.00	1,274,227,944.66	13,277	13,277.00
R2035	On 03/05/2018	Bond Future			9.90970		93.25142		9.93712	93.04362			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			9.86394		90.60435		9.88474	90.44307		13.34	0.00	1,616,019,186.60	17,836	54,462.00
R2037	On 01/02/2018	Bond Future			9.93154		88.01267		9.95304	87.84815		12.80	0.00	1,569,793,982.12	17,836	31,555.00
R2037	On 03/05/2018	Bond Future			10.00256		89.64377		10.02453	89.47784		12.78	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

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
R204	On 02/11/2017	Bond Future		7.15373	103.92110		7.14776	103.92747		0.32	0.00	37,619,438.20	362	42,514.00
R204	On 01/02/2018	Bond Future		7.07115	101.79106		7.06377	101.79725		0.69	0.00	33,082,094.50	325	10,382.00
R204	On 03/05/2018	Bond Future		6.90041	103.67776		6.88698	103.68586		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		9.92389	94.16533		9.93966	94.03445		14.03	0.00	0.00	0	16,838.00
R2040	On 01/02/2018	Bond Future		9.99116	91.38865		10.00746	91.25511		13.44	0.00	0.00	0	4,400.00
R2040	On 03/05/2018	Bond Future		10.06165	93.08235		10.07827	92.94791		13.42	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		9.93858	91.30746		9.95935	91.13328		14.72	0.00	0.00	0	21,907.00
R2044	On 01/02/2018	Bond Future		10.00342	88.60356		10.02487	88.42588		14.08	0.00	58,478,349.60	660	10,901.00
R2044	On 03/05/2018	Bond Future		10.07125	90.24556		10.09317	90.06619		14.07	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		9.88364	90.76506		9.89939	90.62891		14.55	0.00	8,713,445.76	96	50,118.00
R2048	On 01/02/2018	Bond Future		9.94897	92.43142		9.96525	92.29241		13.92	0.00	139,016,855.68	1,504	43,420.00
R2048	On 03/05/2018	Bond Future		10.01054	89.70803		10.02712	89.56807		14.59	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		7.48122	101.79128		7.47608	101.80146		1.28	0.00	323,085,522.72	3,174	32,638.00
R207	On 01/02/2018	Bond Future		7.48363	100.01898		7.47795	100.02903		1.57	0.00	317,460,242.52	3,174	11,686.00
R207	On 03/05/2018	Bond Future		7.49046	101.87276		7.48273	101.88479		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		7.72428	97.83220		7.72453	97.83148		2.34	0.00	717,012,193.80	7,329	31,681.00
R208	On 01/02/2018	Bond Future		7.75212	99.62831		7.75251	99.62726		2.70	0.00	730,175,883.99	7,329	27,885.00
R208	On 03/05/2018	Bond Future		7.77633	98.07385		7.77606	98.07453		2.53	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		9.72823	71.11553		9.74897	70.97993		13.45	0.00	327,487,015.65	4,605	110,624.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.87	0.00	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	0.33000	0.00033	1.15000	0.00115	0.330	13.02	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	29.46000	0.02946	45.89000	0.04589	29.460	13.21	0.05	0.00	0	1,350.00

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	9.58	Put	1,239.25000		1.23925		1,411.02000	1.41102	1,239.250	13.36	0.73	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	562.36000		0.56236		715.37000	0.71537	562.360	13.45	0.46	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	259.02000		0.25902		374.90000	0.37490	259.020	13.57	0.26	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	109.58000		0.10958		185.63000	0.18563	109.580	13.68	0.13	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	0.17000		0.00017		1.14000	0.00114	0.170	14.21	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.79026		72.42117		9.81165	72.28287		12.78	0.00	0.00	0	13,222.00
R209	On 01/02/2018	Bond Future	9.32	Call	763.20000		0.76320		749.39000	0.74939	763.200	12.53	0.27	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	781.30000		0.78130		767.06000	0.76706	781.300	12.54	0.27	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,672.59000		2.67259		2,782.83000	2.78283	2,672.590	12.68	0.59	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,763.54000		1.76354		1,855.94000	1.85594	1,763.540	12.87	0.46	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,676.42000		1.67642		1,766.61000	1.76661	1,676.420	12.90	0.44	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,647.98000		1.64798		1,737.42000	1.73742	1,647.980	12.90	0.43	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,360.14000		1.36014		1,441.32000	1.44132	1,360.140	13.00	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,134.28000		1.13428		1,207.91000	1.20791	1,134.280	13.09	0.33	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.85215		70.61432		9.87398	70.47473		13.41	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,321.79000		2.32179		2,403.25000	2.40325	2,321.790	13.63	0.43	0.00	0	5,000.00
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			185.14738		185.14738		185.15475	185.15475			0.00	0.00	0	1,480.00
R210	On 01/02/2018	Bond Future			188.60430		188.60430		188.61161	188.61161			0.00	0.00	0	699.00
R210	On 03/05/2018	Bond Future			189.74225		189.74225		189.75310	189.75310			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			151.04356		151.04356		151.05048	151.05048			0.00	9,817,831.40	65	2,517.00
R212	On 01/02/2018	Bond Future			151.82005		151.82005		151.82679	151.82679			0.00	10,779,223.55	71	1,586.00
R212	On 03/05/2018	Bond Future			154.68823		154.68823		154.69779	154.69779			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			9.49896		82.63629		9.50972	82.56664		11.01	0.00	180,973,475.10	2,190	53,304.00
R213	On 01/02/2018	Bond Future			9.56664		84.15342		9.57780	84.08227		10.53	0.00	0.00	0	17,044.00
R213	On 03/05/2018	Bond Future			9.63050		82.16387		9.64179	82.09292		11.01	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			9.84346		70.85227		9.86421	70.71142		14.25	0.00	0.00	0	34,088.00
R214	On 01/02/2018	Bond Future			9.90731		72.15307		9.92872	72.00936		13.50	0.00	20,419,318.81	283	10,685.00
R214	On 03/05/2018	Bond Future			9.96745		70.19466		9.98929	70.04957		14.20	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 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 18/12/2017	Foreign Exchange Future	24,444.04000	24,444.04000		24,469.00000	24,469.00000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,843.20000	24,843.20000		24,867.77000	24,867.77000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.16570	10.16570		10.16260	10.16260			15.49	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.32410	10.32410		10.32210	10.32210			15.81	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.48200	10.48200		10.47890	10.47890			15.40	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.61680	11.61680		11.60800	11.60800			16.22	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.66950	3.66950		3.69940	3.69940			13.59	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.62590	3.62590		3.66070	3.66070			13.95	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.58360	3.58360		3.61610	3.61610			14.58	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.59730	3.59730		3.63670	3.63670			15.83	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.39430	1.39430		1.39270	1.39270				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.37720	1.37720		1.37560	1.37560				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36260	1.36260		1.36020	1.36020				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640				0.00	0.00	0	0.00
Total for Derivatives :											20,860,325,023.38	340,720	6 794 784.00	
Grand Total:											20,860,325,023.38	340,720	6 794 784.00	