



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: 12/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 18/09/2017	Foreign Exchange Future		13.03590	13.03590	12.94690	12.94690		11.71	0.00	473,476,923.90	36,321	797,584.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.08930	0.00009	0.18360	0.00018	0.089	20.83	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	0.30980	0.00031	0.73000	0.00073	0.310	19.03	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	0.42720	0.00043	1.03170	0.00103	0.427	18.58	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	0.45570	0.00046	1.10560	0.00111	0.456	18.49	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	2.28630	0.00229	5.36360	0.00536	2.286	16.38	0.02	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	3.01880	0.00302	6.95940	0.00696	3.019	16.04	0.03	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	3.23610	0.00324	7.42670	0.00743	3.236	15.96	0.03	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	4.58060	0.00458	10.26570	0.01027	4.581	15.53	0.04	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	298.77050	0.29877	223.44020	0.22344	298.770	14.26	0.89	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	12.87050	0.01287	26.54020	0.02654	12.870	14.26	0.11	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	18.03160	0.01803	36.00180	0.03600	18.032	13.83	0.15	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	211.00890	0.21101	145.31840	0.14532	211.009	13.41	0.80	0	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	170.58710	0.17059	111.34080	0.11134	170.587	12.98	0.74	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	50.43780	0.05044	90.43840	0.09044	50.438	12.47	0.35	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	99.99920	0.10000	62.08790	0.06209	99.999	12.13	0.57	0	4,551.00

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	13.00	Put	64.09920	0.06410	115.18790	0.11519	64.099	12.13	0.43	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.07	Call	63.58800	0.06359	41.62620	0.04163	63.588	11.90	0.44	0.00	0	30,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	146.38000	0.14638	220.61180	0.22061	146.380	12.59	0.69	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	153.94960	0.15395	229.00960	0.22901	153.950	12.69	0.70	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	193.68500	0.19369	272.25500	0.27226	193.685	13.18	0.77	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	29.58500	0.02958	19.15500	0.01916	29.585	13.18	0.23	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	236.03660	0.23604	317.22990	0.31723	236.037	13.68	0.82	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	9.04860	0.00905	5.67660	0.00568	9.049	15.15	0.08	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	373.14860	0.37315	458.77660	0.45878	373.149	15.15	0.92	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	8.06360	0.00806	5.03300	0.00503	8.064	15.35	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	420.89460	0.42089	507.30590	0.50731	420.895	15.64	0.94	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	6.79460	0.00679	4.20590	0.00421	6.795	15.64	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	5.73770	0.00574	3.51910	0.00352	5.738	15.94	0.05	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	5.13270	0.00513	3.12720	0.00313	5.133	16.14	0.05	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	596.65620	0.59666	684.61270	0.68461	596.656	17.42	0.98	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	2.30640	0.00231	1.37420	0.00137	2.306	17.61	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	715.46530	0.71547	803.96750	0.80397	715.465	18.53	0.99	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	725.39380	0.72539	813.93000	0.81393	725.394	18.61	0.99	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	1.04560	0.00105	0.69780	0.00070	1.046	18.95	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	0.99190	0.00099	0.66870	0.00067	0.992	19.03	0.01	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	0.62430	0.00062	0.46250	0.00046	0.624	19.79	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	0.51140	0.00051	0.39570	0.00040	0.511	20.13	0.00	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.38210	0.00038	0.31610	0.00032	0.382	20.63	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.15430	0.00015	0.16070	0.00016	0.154	22.32	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,184.24170	1.18424	1,273.25100	1.27325	1,184.242	22.48	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,284.19390	1.28419	1,373.21090	1.37321	1,284.194	23.33	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.09020	0.00009	0.10760	0.00011	0.090	23.41	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,434.16380	1.43416	1,523.17210	1.52317	1,434.164	24.94	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.06000	0.00006	0.06650	0.00007	0.060	25.27	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.05440	0.00005	0.05840	0.00006	0.054	25.84	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.04040	0.00004	0.03890	0.00004	0.040	27.76	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.03920	0.00004	0.03720	0.00004	0.039	27.99	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.02760	0.00003	0.02210	0.00002	0.028	30.92	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.06040	0.00006	0.05890	0.00006	0.060	46.29	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.17250	0.00017	0.16910	0.00017	0.173	55.45	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.21380	0.00021	0.20980	0.00021	0.214	57.74	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.37510	0.00038	0.36960	0.00037	0.375	64.61	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.42640	0.00043	0.27900	0.00028	0.426	68.07	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.39700	0.00040	0.25900	0.00026	0.397	68.07	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.03490	0.00003	0.02070	0.00002	0.035	68.07	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			13.04430	13.04430	12.95520	12.95520		12.88	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.75	Put	27.11010	0.02711	48.11460	0.04811	27.110	14.28	0.16	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			13.05240	13.05240	12.96330	12.96330		12.79	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.05440	13.05440	12.96540	12.96540		12.91	0.00	0.00	0	1,239.00

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 27/09/2017	Any day expiry	13.50	Put	471.17000	0.47117	555.73930	0.55574	471.170	14.67	0.87	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.00000	0.00000	0.06080	0.00006	0.000	24.30	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.05640	13.05640	12.96740	12.96740		13.01	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.05850	13.05850	12.96950	12.96950		13.10	0.00	0.00	0	1,801.00
\$ / R	On 06/10/2017	Any day expiry			13.07260	13.07260	12.98380	12.98380		13.19	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	39.27410	0.03927	58.33430	0.05833	39.274	12.69	0.17	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	75.84840	0.07585	60.94720	0.06095	75.848	14.62	0.26	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry			13.08680	13.08680	12.99810	12.99810		13.39	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			13.10700	13.10700	13.01830	13.01830		13.60	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	44.10200	0.04410	37.70580	0.03771	44.102	16.65	0.12	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.11510	13.11510	13.02630	13.02630		13.80	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	161.81720	0.16182	199.96740	0.19997	161.817	13.56	0.37	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	515.97760	0.51598	585.23330	0.58523	515.978	15.18	0.70	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	44.99470	0.04499	38.74630	0.03875	44.995	17.07	0.12	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.75210	0.00075	0.50180	0.00050	0.752	27.87	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.14130	13.14130	13.05260	13.05260		14.09	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.14940	13.14940	13.06060	13.06060		14.11	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.17930	13.17930	13.09020	13.09020		14.50	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	557.17640	0.55718	617.78050	0.61778	557.176	15.35	0.62	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.87960	0.00088	0.59550	0.00060	0.880	22.39	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.18320	13.18320	13.09410	13.09410		14.56	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	160.37880	0.16038	187.55970	0.18756	160.379	13.85	0.29	0.00	0	112,000.00
\$ / R	On 15/12/2017	Any day expiry			13.21310	13.21310	13.12370	13.12370		14.81	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.21900	13.21900	13.12970	13.12970		14.84	0.00	751,870,282.00	56,878	197,432.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	18.81400	0.01881	20.16310	0.02016	18.814	13.92	0.05	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	32.20140	0.03220	37.38150	0.03738	32.201	13.44	0.08	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	50.21330	0.05021	58.24960	0.05825	50.213	13.56	0.11	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	55.73690	0.05574	0.00000	0.00000	55.737	13.59	0.12	6,277,539.52	4,000	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	57.18690	0.05719	66.29190	0.06629	57.187	13.59	0.12	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	90.49200	0.09049	104.42580	0.10443	90.492	13.74	0.17	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	112.83050	0.11283	129.77680	0.12978	112.830	13.81	0.21	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	154.94110	0.15494	177.91280	0.17791	154.941	14.00	0.26	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	188.72590	0.18873	215.47430	0.21547	188.726	14.15	0.30	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	192.33860	0.19234	219.47460	0.21947	192.339	14.17	0.30	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	291.92810	0.29193	328.61060	0.32861	291.928	14.53	0.40	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	340.66650	0.34067	381.36910	0.38137	340.667	14.69	0.44	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	350.91520	0.35092	392.41610	0.39242	350.915	14.72	0.45	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	382.64520	0.38265	427.30480	0.42730	382.645	14.81	0.47	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	412.54580	0.41255	369.21290	0.36921	412.546	14.84	0.52	0.00	0	4,020.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	399.32490	0.39932	445.67520	0.44568	399.325	14.86	0.48	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	391.83800	0.39184	350.40320	0.35040	391.838	14.96	0.50	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	484.31770	0.48432	535.85250	0.53585	484.318	15.21	0.53	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	335.44000	0.33544	299.43550	0.29944	335.440	15.34	0.45	23,609,746.44	4,000	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	516.44000	0.51644	569.73550	0.56974	516.440	15.34	0.55	0.00	0	114,600.00

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\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	302.29400	0.30229	269.64920	0.26965	302.294	15.59	0.41	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	272.39660	0.27240	242.89330	0.24289	272.397	15.84	0.38	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	221.29130	0.22129	197.39010	0.19739	221.291	16.34	0.32	16,873,126.60	4,000	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	960.82840	0.96083	1,030.54910	1.03055	960.828	16.83	0.73	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	119.70420	0.11970	106.81920	0.10682	119.704	17.80	0.19	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,389.39930	1.38940	1,466.68000	1.46668	1,389.399	18.05	0.83	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	94.45860	0.09446	83.92820	0.08393	94.459	18.30	0.15	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	64.26240	0.06426	57.03650	0.05704	64.262	19.02	0.11	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	57.44290	0.05744	50.97720	0.05098	57.443	19.23	0.10	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	56.86260	0.05686	50.46230	0.05046	56.863	19.25	0.10	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	38.99040	0.03899	34.60770	0.03461	38.990	19.99	0.07	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	22.50640	0.02251	19.52100	0.01952	22.506	20.66	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.78530	0.00379	3.38910	0.00339	3.785	20.57	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.15120	0.00315	2.82330	0.00282	3.151	20.56	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.76160	0.00076	0.68340	0.00068	0.762	20.56	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.22700	13.22700	13.13760	13.13760		15.12	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	591.12320	0.59112	647.16400	0.64716	591.123	15.74	0.58	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.07810	0.00108	0.83610	0.00084	1.078	20.63	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.23700	13.23700	13.14760	13.14760		15.16	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.24890	13.24890	13.15950	13.15950		15.25	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.26290	13.26290	13.17340	13.17340		15.40	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	430.82750	0.43083	473.67450	0.47367	430.828	15.32	0.46	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	123.99300	0.12399	111.03890	0.11104	123.993	18.70	0.17	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	111.38930	0.11139	99.77440	0.09977	111.389	18.92	0.16	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.30670	13.30670	13.21720	13.21720		15.84	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	490.83050	0.49083	533.21300	0.53321	490.831	15.76	0.46	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	501.97810	0.50198	545.25050	0.54525	501.978	15.79	0.47	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	518.93490	0.51893	563.53380	0.56353	518.935	15.84	0.48	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	578.96380	0.57896	626.41600	0.62642	578.964	16.04	0.51	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.30870	13.30870	13.21910	13.21910		15.86	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	438.55130	0.43855	477.24670	0.47725	438.551	15.62	0.43	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	95.08660	0.09509	85.98380	0.08598	95.087	20.07	0.12	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.33270	13.33270	13.24300	13.24300		16.07	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.33660	13.33660	13.24700	13.24700		16.10	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.40030	13.40030	13.31040	13.31040		16.37	0.00	292,126,540.00	21,800	123,037.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	105.07270	0.10507	112.88240	0.11288	105.073	14.85	0.14	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	193.79180	0.19379	210.21290	0.21021	193.792	15.09	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	222.70810	0.22271	241.23740	0.24124	222.708	15.17	0.24	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	415.86960	0.41587	448.78670	0.44879	415.870	15.75	0.37	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	542.90270	0.54290	581.89080	0.58189	542.903	16.13	0.44	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	615.75650	0.61576	658.53370	0.65853	615.757	16.33	0.47	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	627.35900	0.62736	670.78050	0.67078	627.359	16.37	0.48	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	588.00410	0.58800	543.91240	0.54391	588.004	16.54	0.50	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	959.67040	0.95967	1,014.49920	1.01450	959.670	17.26	0.59	0.00	0	7,000.00

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 19/03/2018	Foreign Exchange Future	14.00	Call	424.43060	0.42443	391.37950	0.39138	424.431	17.42	0.39	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,158.10710	1.15811	1,218.57190	1.21857	1,158.107	17.75	0.65	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	239.91670	0.23992	220.03190	0.22003	239.917	19.05	0.24	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	226.32280	0.22632	0.00000	0.00000	226.323	19.18	0.23	9,406,703.55	3,100	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	210.83280	0.21083	193.34090	0.19334	210.833	19.33	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	191.54820	0.19155	175.67540	0.17568	191.548	19.54	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	168.80230	0.16880	154.87570	0.15488	168.802	19.83	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	164.62430	0.16462	151.05720	0.15106	164.624	19.88	0.17	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	141.00990	0.14101	129.50490	0.12950	141.010	20.24	0.15	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	121.18040	0.12118	112.07690	0.11208	121.180	20.59	0.13	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	110.95780	0.11096	103.94800	0.10395	110.958	20.86	0.12	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.47280	13.47280	13.38260	13.38260		16.48	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,821.07810	1.82108	1,891.16560	1.89117	1,821.078	19.04	0.74	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	187.61550	0.18762	174.60940	0.17461	187.615	20.14	0.18	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.50410	13.50410	13.41380	13.41380		16.56	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.51200	13.51200	13.42160	13.42160		16.55	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.57850	13.57850	13.48780	13.48780		16.70	0.00	0.00	0	102,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	20.66060	0.02066	26.38400	0.02638	20.661	13.41	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	149.78360	0.14978	165.51430	0.16551	149.784	14.81	0.15	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	459.94650	0.45995	492.89420	0.49289	459.947	15.74	0.34	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	478.49270	0.47849	512.35470	0.51235	478.493	15.80	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	502.22240	0.50222	537.23320	0.53723	502.222	15.87	0.36	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	825.79510	0.82580	873.67620	0.87368	825.795	16.76	0.48	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	862.90950	0.86291	911.93000	0.91193	862.909	16.85	0.49	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	372.58400	0.37258	350.91420	0.35091	372.584	18.99	0.29	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	367.15630	0.36716	345.81470	0.34581	367.156	19.03	0.28	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	207.24780	0.20725	197.77680	0.19778	207.248	20.64	0.17	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.60550	13.60550	13.51500	13.51500		16.70	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.64020	13.64020	13.54990	13.54990		16.78	0.00	0.00	0	1,800.00
\$ / R	On 13/08/2018	Any day expiry			13.68640	13.68640	13.59640	13.59640		16.82	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.75430	13.75430	13.66460	13.66460		16.89	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.21020	0.01921	25.41180	0.02541	19.210	12.06	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	374.91380	0.37491	399.57800	0.39958	374.914	15.58	0.26	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	464.70140	0.46470	493.49800	0.49350	464.701	15.76	0.31	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	384.39880	0.38440	368.42370	0.36842	384.399	19.74	0.26	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	360.73050	0.36073	346.05730	0.34606	360.731	19.94	0.24	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.87040	13.87040	13.77990	13.77990		17.22	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.93360	13.93360	13.84260	13.84260		17.42	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			14.05790	14.05790	13.96600	13.96600		17.64	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.12510	14.12510	14.03270	14.03270		17.78	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.30450	14.30450	14.21070	14.21070		17.99	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.14050	15.14050	15.05270	15.05270		19.02	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.25030	15.25030	15.16350	15.16350		19.11	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.36490	15.36490	15.27920	15.27920		19.20	0.00	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 MAXI	On 18/09/2017	Foreign Exchange Future			13.03590		13.03590		12.94690	12.94690		11.71	0.00	221,610.30	17	247.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.21900		13.21900		13.12970	13.12970		14.84	0.00	145,409.00	11	568.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.40030		13.40030		13.31040	13.31040		16.37	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.57850		13.57850		13.48780	13.48780		16.70	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.30450		14.30450		14.21070	14.21070		17.99	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.30400		17.30400		17.07310	17.07310		13.14	0.00	15,141,000.00	875	192,417.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	613.90310		0.61390	401.19050	0.40119	613.903		17.77	0.94	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	1.49630		0.00150	1.02920	0.00103	1.496		21.98	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			17.44390		17.44390		17.21240	17.21240		15.08	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.59580		17.59580		17.36380	17.36380		15.82	0.00	87,979.00	5	6,185.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.88800		17.88800		17.65600	17.65600		17.16	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.17530		18.17530		17.94310	17.94310		17.18	0.00	6,361,355.00	350	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.45990		18.45990		18.22990	18.22990		17.20	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.35390		19.35390		19.12090	19.12090		17.27	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11864		0.11864		0.11892	0.11892		18.16	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12081		0.12081		0.12110	0.12110		18.93	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12307		0.12307		0.12337	0.12337		16.81	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12532		0.12532		0.12563	0.12563		22.18	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13417		0.13417		0.13447	0.13447		21.40	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.59340		15.59340		15.51820	15.51820		11.44	0.00	173,367,421.20	11,118	89,432.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	6.55600		0.00656	10.77230	0.01077	6.556		15.39	0.05	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.62270		15.62270		15.54740	15.54740		12.12	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.72080		15.72080		15.64570	15.64570		12.98	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.82380		15.82380		15.74840	15.74840		13.57	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.88860		15.88860		15.81310	15.81310		13.99	0.00	4,560,028.20	287	31,577.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	13.07590		0.01308	14.59100	0.01459	13.076		13.31	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	286.19090		0.28619	263.40550	0.26341	286.191		14.98	0.36	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.91920		15.91920		15.84360	15.84360		14.16	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.03610		16.03610		15.96030	15.96030		14.83	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	462.93030		0.46293	496.86600	0.49687	462.930		14.53	0.42	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.19100		16.19100		16.11430	16.11430		15.29	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	222.17250		0.22217	239.48310	0.23948	222.173		14.24	0.22	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	235.86440		0.23586	253.93350	0.25393	235.864		14.27	0.23	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	590.31890		0.59032	558.76200	0.55876	590.319		15.70	0.46	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.49270		16.49270		16.41480	16.41480		15.77	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.80530		17.80530		17.72080	17.72080		16.99	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.44041		93.44041		93.44753	93.44753			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.42065		90.42065		90.41802	90.41802			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.15445		89.15445		89.14369	89.14369			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/09/2026	Interest Rate Swap	91.33378		91.33378		91.31827	91.31827			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap	95.13446		95.13446		95.12249	95.12249			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	93.66466		93.66466		93.66014	93.66014			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.74368		95.74368		95.74702	95.74702			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.48772		99.48772		99.49727	99.49727			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61249		99.61249		99.61249	99.61249			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76391		99.76391		99.76115	99.76115			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.61892		99.61892		99.61842	99.61842			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.66645		99.66645		99.66421	99.66421			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.71455		99.71455		99.71483	99.71483			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79413		99.79413		99.79208	99.79208			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.89910		98.89910		98.89775	98.89775			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.35948		98.35948		98.35892	98.35892			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.17893		98.17893		98.17896	98.17896			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.44000		98.44000		98.44000	98.44000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.72529		98.72529		98.72355	98.72355			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.01595		99.01595		99.01209	99.01209			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.33286		99.33286		99.32287	99.32287			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.11491		95.11491		95.11655	95.11655			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.28136		94.28136		94.27951	94.27951			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.42097		93.42097		93.41681	93.41681			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.54719		93.54719		93.54159	93.54159			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.69207		95.69207		95.69017	95.69017			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.76421		95.76421		95.76850	95.76850			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.91768		96.91768		96.92665	96.92665			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.09156		99.09156		99.10239	99.10239			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	561.35100		561.35100		561.48700	561.48700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.67500		571.67500		571.81300	571.81300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.32400		582.32400		582.46500	582.46500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	647.45700		647.45700		647.82500	647.82500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.36400		659.36400		659.74000	659.74000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	671.64700		671.64700		672.02900	672.02900			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	579.82600		579.82600		579.91600	579.91600			0.00	0.00	0	791.00
ALBI	On 01/02/2018	Index Future	590.48900		590.48900		590.58200	590.58200			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	601.48900		601.48900		601.58400	601.58400			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.47000		10.47000		10.40230	10.40230		12.29	0.00	5,653,800.00	540	23,727.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.60500		10.60500		10.53740	10.53740		14.82	0.00	4,348,050.00	410	7,429.00

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
AU\$ / R	On 27/12/2017	Any day expiry		10.61840	10.61840		10.55060	10.55060		15.01	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.73860	10.73860		10.67030	10.67030		15.93	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.86900	10.86900		10.79910	10.79910		14.87	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.38340	11.38340		11.31480	11.31480		14.50	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future		10.73290	10.73290		10.66840	10.66840		11.17	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.88710	10.88710		10.82230	10.82230		13.74	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.03490	11.03490		10.96960	10.96960		14.89	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.03010	11.03010		10.96960	10.96960		15.41	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future		13.59080	13.59080		13.60590	13.60590		13.90	0.00	0.00	0	3,658.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.86280	13.86280		13.87940	13.87940		16.28	0.00	0.00	0	1,150.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.14420	14.14420		14.16150	14.16150		16.88	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.42280	14.42280		14.44000	14.44000		16.64	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.42640	15.42640		15.44890	15.44890		16.48	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future		1.99210	1.99210		1.98110	1.98110		12.50	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.01050	2.01050		2.00000	2.00000		14.99	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.02780	2.02780		2.01790	2.01790		16.58	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.04520	2.04520		2.03480	2.03480		16.30	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.03150	2.03150		2.02100	2.02100		16.81	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future		2.10120	2.10120		2.09130	2.09130		12.87	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.14250	2.14250		2.13260	2.13260		15.87	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.18320	2.18320		2.17320	2.17320		17.10	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.22470	2.22470		2.21470	2.21470		16.44	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.40940	2.40940		2.39590	2.39590		17.57	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		10.75906	76.53799		10.76009	76.53169			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future		10.86407	77.94539		10.86511	77.93913			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
ES33	On 03/05/2018	Bond Future		10.96668	75.60565		10.96776	75.59926			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		11.01896	79.09337		11.02516	79.05074			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future		11.12091	80.54764		11.12731	80.50434			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future		11.22558	77.78655		11.23221	77.74245			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		578.62800	578.62800		578.76000	578.76000			0.00	5,786,280.00	1	669.00
GOVI	On 01/02/2018	GOVI		589.26900	589.26900		589.40500	589.40500			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI		600.24600	600.24600		600.38400	600.38400			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future		1.66920	1.66920		1.65760	1.65760		10.91	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.69690	1.69690		1.68520	1.68520		14.88	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.72370	1.72370		1.71180	1.71180		15.96	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.74940	1.74940		1.73710	1.73710		16.51	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84880	1.84880		1.83640	1.83640		17.62	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future		129.59853	129.59853		129.60791	129.60791			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future		130.69022	130.69022		130.70036	130.70036			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.17860	133.17860		133.18762	133.18762			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		100.13032	100.13032		100.13762	100.13762			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future		102.00730	102.00730		102.01527	102.01527			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		102.93252	102.93252		102.93953	102.93953			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		104.25590	104.25590		104.26325	104.26325			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future		106.21034	106.21034		106.21824	106.21824			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		107.14584	107.14584		107.15283	107.15283			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		128.47881	128.47881		128.48804	128.48804			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future		129.38219	129.38219		129.39229	129.39229			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		131.84571	131.84571		131.85462	131.85462			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		123.98468	123.98468		123.99366	123.99366			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.30891	126.30891		126.31847	126.31847			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.11578	127.11578		127.12423	127.12423			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

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
I2050	On 02/11/2017	Bond Future		131.88146	131.88146		131.89110	131.89110			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future		132.68058	132.68058		132.69060	132.69060			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		135.20683	135.20683		135.21574	135.21574			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		250.15200	250.15200		250.13500	250.13500			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.84100	254.84100		254.82500	254.82500			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.69400	259.69400		259.67400	259.67400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12670	0.12670		0.12580	0.12580			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12650	0.12650		0.12530	0.12530			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12580	0.12580		0.12490	0.12490			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12550	0.12550		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12060	0.12060		0.11350	0.11350			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.66620	1.66620		1.65130	1.65130		10.71	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.69310	1.69310		1.67820	1.67820		14.04	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.71970	1.71970		1.70460	1.70460		14.87	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.74630	1.74630		1.73100	1.73100		15.13	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.85740	1.85740		1.84120	1.84120		15.47	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.51750	9.51750		9.39500	9.39500		13.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.63510	9.63510		9.51170	9.51170		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.75210	9.75210		9.62710	9.62710		16.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.86680	9.86680		9.74040	9.74040		15.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.32300	10.32300		10.19040	10.19040		15.36	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.29040	1.29040		1.28730	1.28730			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.30340	1.30340		1.30040	1.30040			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.31650	1.31650		1.31350	1.31350			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
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33080		1.33080		1.32780	1.32780			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34920		1.34920		1.34560	1.34560			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.32740		1.32740		1.31870	1.31870			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33110		1.33110		1.32250	1.32250			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33490		1.33490		1.32650	1.32650			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33850		1.33850		1.33030	1.33030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19620		1.19620		1.19860	1.19860			0.00	0.00	0	5,150.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20200		1.20200		1.20440	1.20440			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20830		1.20830		1.21070	1.21070			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21460		1.21460		1.21700	1.21700			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.46980		116.68904		8.45997	116.75577		7.44	0.00	614,834,551.76	5,269	167,512.00
R186	On 02/11/2017	Bond Future	8.60	Put	906.97000		0.90697		893.48000	0.89348	906.970	7.50	0.39	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	244.98000		0.24498		242.96000	0.24296	244.980	7.72	0.14	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.51294		113.53480		8.50267	113.60289		7.13	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	373.63000		0.37363		388.11000	0.38811	373.630	6.84	0.15	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,972.30000		1.97230		2,013.76000	2.01376	1,972.300	7.13	0.50	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,355.08000		1.35508		1,336.76000	1.33676	1,355.080	7.27	0.37	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	857.69000		0.85769		845.91000	0.84591	857.690	7.42	0.26	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	520.66000		0.52066		513.59000	0.51359	520.660	7.56	0.18	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.55563		115.64936		8.54492	115.71865		7.21	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			301.51245		301.51245		301.29545	301.29545			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.19078		300.19078		299.97072	299.97072			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.90645		305.90645		305.67922	305.67922			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			240.49755		240.49755		240.51483	240.51483			0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			241.30197		241.30197		241.32015	241.32015			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.89635		245.89635		245.91260	245.91260			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			7.77962		101.31159		7.76949	101.35499		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.80380		103.17462		7.79303	103.21891		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.81821		101.16648		7.80678	101.21156		4.28	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

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
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		9.06491	94.35469		9.05524	94.42156			0.00	100,959,518.30	1,070	59,104.00
R2030	On 01/02/2018	Bond Future		9.11735	92.08493		9.10732	92.15317			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.17282	93.79988		9.16245	93.86930			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		9.30349	92.58039		9.29391	92.65113		11.00	0.00	0.00	0	35,203.00
R2032	On 01/02/2018	Bond Future		9.36192	94.28275		9.35200	94.35495		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,893.13000	1.89313	1,933.19000	1.93319	1,893.130	10.34	0.44	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,227.83000	2.22783	2,271.50000	2.27150	2,227.830	10.41	0.48	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,596.26000	2.59626	2,643.38000	2.64338	2,596.260	10.48	0.53	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,791.66000	2.79166	2,840.42000	2.84042	2,791.660	10.52	0.55	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.41934	91.88170		9.40910	91.95517		11.04	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		9.56189	95.88512		9.56256	95.87975			0.00	0.00	0	22,815.00
R2035	On 01/02/2018	Bond Future		9.62673	97.64829		9.62740	97.64299			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.68688	94.96676		9.68758	94.96129			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		9.66982	92.13199		9.67045	92.12697		13.20	0.00	18,057,870.04	196	54,475.00
R2037	On 01/02/2018	Bond Future		9.73095	89.57104		9.73159	89.56600		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.79458	91.23911		9.79524	91.23398		12.67	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		6.79100	104.30928		6.79504	104.30495		0.29	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future		6.59705	102.18931		6.60213	102.18503		0.63	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.21511	104.09258		6.22235	104.08818		0.46	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		9.79582	95.23963		9.80156	95.19104		13.92	0.00	100,954,007.80	1,060	16,379.00
R2040	On 01/02/2018	Bond Future		9.85874	92.48546		9.86464	92.43614		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.92406	94.20783		9.93015	94.15754		13.35	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		9.81462	92.35923		9.82033	92.31032		14.62	0.00	0.00	0	26,125.00
R2044	On 01/02/2018	Bond Future		9.87534	89.67731		9.88121	89.62762		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.93826	91.34736		9.94432	91.29664		14.02	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

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
R2048	On 02/11/2017	Bond Future			9.78536		91.62308		9.79109	91.57265		14.49	0.00	101,701,618.80	1,110	81,327.00
R2048	On 01/02/2018	Bond Future			9.84734		93.30797		9.85323	93.25675		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.90493		90.60890		9.91100	90.55668		14.56	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			7.10178		102.54626		7.09585	102.55812		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			7.04989		100.79080		7.04307	100.80300		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.98224		102.66798		6.97436	102.68037		1.29	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			7.32761		98.98572		7.31696	99.01692		2.20	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.31916		100.80588		7.30752	100.83778		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.29840		99.28222		7.28566	99.31468		2.32	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			9.52711		72.45105		9.52769	72.44715		13.29	0.00	37,312,290.75	515	116,861.00
R209	On 02/11/2017	Bond Future	8.30	Call	8.00000		0.00800		8.66000	0.00866	8.000	12.71	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	279.71000		0.27971		287.29000	0.28729	279.710	12.86	0.16	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	849.51000		0.84951		861.02000	0.86102	849.510	13.05	0.36	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,250.84000		1.25084		1,266.39000	1.26639	1,250.840	13.19	0.45	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	802.70000		0.80270		816.72000	0.81672	802.700	13.29	0.33	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	555.63000		0.55563		567.90000	0.56790	555.630	13.41	0.25	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	386.13000		0.38613		396.52000	0.39652	386.130	13.51	0.19	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	45.22000		0.04522		47.92000	0.04792	45.220	14.04	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.58291		73.78330		9.58350	73.77937		12.40	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,212.67000		1.21267		1,221.18000	1.22118	1,212.670	12.86	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,028.76000		1.02876		1,036.76000	1.03676	1,028.760	12.95	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.63766		72.00827		9.63827	72.00425		13.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.36829		185.36829		185.38188	185.38188			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.84322		188.84322		188.85786	188.85786			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
R210	On 03/05/2018	Bond Future	190.01607		190.01607		190.02912	190.02912			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	151.20549		151.20549		151.24811	151.24811			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future	152.00170		152.00170		152.04575	152.04575			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.89585		154.89585		154.93917	154.93917			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	9.16708		84.82554		9.15237	84.92445		10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future	9.22326		86.38534		9.20804	86.48621		10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.27464		84.44477		9.25893	84.54749		10.79	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	9.69379		71.88219		9.69948	71.84259		14.14	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future	9.75290		73.20404		9.75875	73.16376		13.16	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.80766		71.27150		9.81367	71.23050		14.13	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,366.24000	23,366.24000			23,246.52000	23,246.52000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,733.69000	23,733.69000			23,615.16000	23,615.16000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,104.20000	24,104.20000			23,986.80000	23,986.80000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.67710	9.67710			9.62750	9.62750		10.91	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.82350	9.82350			9.77430	9.77430		13.77	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.97080	9.97080			9.92150	9.92150		15.06	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.11570	10.11570			10.06680	10.06680		14.81	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.69700	10.69700			10.64400	10.64400		15.44	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.78900	3.78900			3.79560	3.79560		10.40	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.74620	3.74620			3.75310	3.75310		12.81	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.70570	3.70570			3.71210	3.71210		14.07	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.66760	3.66760			3.67350	3.67350		14.89	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.54210	3.54210			3.55390	3.55390		15.36	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40270	1.40270			1.40240	1.40240			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38250	1.38250			1.38230	1.38230			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36200	1.36200			1.36180	1.36180			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34320	1.34320			1.34290	1.34290			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23370	1.23370			1.23320	1.23320			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
Total for Derivatives :											2,763,133,652.16	152,933	6 401 773.00
Grand Total:											2,763,133,652.16	152,933	6 401 773.00