



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: 31/10/2017

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 31/10/2017	Any day expiry	14.14900	14.14900	14.07600	14.07600			19.51	0.00	14,078,400.00	1,000	0.00	
\$ / R	On 03/11/2017	Any day expiry	14.17520	14.17520	14.07850	14.07850			19.60	0.00	0.00	0	0.00	
\$ / R	On 03/11/2017	Any day expiry	13.35	Put	1.25320	0.00125	3.24050	0.00324	1.253	28.59	0.01	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.55	Put	4.09060	0.00409	9.82070	0.00982	4.091	26.72	0.03	0.00	0	20,000.00
\$ / R	On 03/11/2017	Any day expiry	13.80	Put	15.90790	0.01591	35.34810	0.03535	15.908	23.98	0.11	0.00	0	20,000.00
\$ / R	On 06/11/2017	Any day expiry			14.18270	14.18270	14.08620	14.08620		17.72	0.00	0.00	0	80,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Call	497.85580	0.49786	414.28440	0.41428	497.856	20.19	0.91	0.00	0	40,000.00
\$ / R	On 06/11/2017	Any day expiry	13.70	Put	15.15580	0.01516	28.08440	0.02808	15.156	20.19	0.09	0.00	0	40,000.00
\$ / R	On 09/11/2017	Any day expiry			14.19030	14.19030	14.09370	14.09370		17.94	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			14.20010	14.20010	14.10340	14.10340		17.23	0.00	0.00	0	70.00
\$ / R	On 16/11/2017	Any day expiry			14.20740	14.20740	14.11060	14.11060		17.58	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry			14.20980	14.20980	14.11300	14.11300		17.70	0.00	3,372,198.20	238	1,630.00
\$ / R	On 28/11/2017	Any day expiry			14.23670	14.23670	14.13960	14.13960		17.74	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	38.71540	0.03872	53.36490	0.05336	38.715	16.55	0.12	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.65200	0.00165	1.75480	0.00175	1.652	29.99	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			14.24160	14.24160	14.14450	14.14450		17.85	0.00	0.00	0	2,708.00

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 30/11/2017	Any day expiry	12.75	Put	4.76790	0.00477	6.58250	0.00658	4.768	18.48	0.02	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry			14.25140	14.25140	14.15400	14.15400		18.22	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry			14.27530	14.27530	14.17790	14.17790		19.44	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry			14.27770	14.27770	14.18020	14.18020		19.55	0.00	128,115.00	9	1,777.00
\$ / R	On 18/12/2017	Foreign Exchange Future			14.28490	14.28490	14.18740	14.18740		19.55	0.00	1,189,146,500.50	83,245	1,019,109.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	3.90040	0.00390	4.50860	0.00451	3.900	23.33	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	5.41180	0.00541	6.38520	0.00639	5.412	22.05	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	6.70820	0.00671	8.01640	0.00802	6.708	21.23	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	7.08300	0.00708	8.49130	0.00849	7.083	21.03	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	7.18040	0.00718	8.61460	0.00861	7.180	20.97	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	9.34030	0.00934	11.36970	0.01137	9.340	20.00	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	10.75940	0.01076	13.19370	0.01319	10.759	19.49	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	11.72550	0.01173	14.43980	0.01444	11.725	19.19	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	13.36050	0.01336	16.55670	0.01656	13.360	18.73	0.03	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	15.48310	0.01548	19.31470	0.01931	15.483	18.21	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	15.71540	0.01572	19.61740	0.01962	15.715	18.16	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	28.54680	0.02855	37.72200	0.03772	28.547	17.85	0.07	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	37.97840	0.03798	49.40580	0.04941	37.978	17.95	0.09	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	40.12790	0.04013	52.04480	0.05204	40.128	17.97	0.09	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	43.52880	0.04353	56.20250	0.05620	43.529	18.00	0.10	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	47.14990	0.04715	60.60800	0.06061	47.150	18.03	0.10	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	49.68940	0.04969	63.68640	0.06369	49.689	18.05	0.11	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,134.58940	1.13459	1,051.08640	1.05109	1,134.589	18.05	0.89	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	50.99800	0.05100	65.26960	0.06527	50.998	18.06	0.11	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	52.33280	0.05233	66.88220	0.06688	52.333	18.07	0.11	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,091.39790	1.09140	1,009.29780	1.00930	1,091.398	18.10	0.88	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	72.21670	0.07222	90.64570	0.09065	72.217	18.19	0.14	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	81.20240	0.08120	101.25310	0.10125	81.202	18.24	0.16	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	886.50200	0.88650	812.49230	0.81249	886.502	18.34	0.81	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	810.36410	0.81036	741.27520	0.74128	810.364	18.44	0.78	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	173.08420	0.17308	208.40070	0.20840	173.084	18.69	0.28	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	697.98420	0.69798	635.80070	0.63580	697.984	18.69	0.72	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	186.60610	0.18661	223.69820	0.22370	186.606	18.76	0.29	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	590.04220	0.59004	535.46720	0.53547	590.042	18.97	0.66	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	549.10750	0.54911	497.67810	0.49768	549.108	19.08	0.63	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	264.20750	0.26421	310.27810	0.31028	264.208	19.08	0.37	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	395.43130	0.39543	454.50370	0.45450	395.431	19.51	0.48	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	355.89070	0.35589	323.08740	0.32309	355.891	19.81	0.47	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	318.78080	0.31878	289.56980	0.28957	318.781	20.06	0.43	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	533.88080	0.53388	602.16980	0.60217	533.881	20.06	0.57	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	275.74920	0.27575	250.80940	0.25081	275.749	20.39	0.39	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	203.04230	0.20304	185.52580	0.18553	203.042	21.06	0.30	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	181.08060	0.18108	165.44180	0.16544	181.081	21.32	0.28	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	159.18540	0.15919	145.79420	0.14579	159.185	21.57	0.25	0.00	0	1,900.00

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	15.12	Call	157.32510	0.15733	144.12660	0.14413	157.325	21.59	0.25	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	100.48040	0.10048	93.09510	0.09310	100.480	22.46	0.17	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	89.29050	0.08929	83.02430	0.08302	89.290	22.69	0.15	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	53.00860	0.05301	49.34250	0.04934	53.009	23.29	0.10	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	10.28730	0.01029	11.49610	0.01150	10.287	24.44	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	9.56780	0.00957	10.61700	0.01062	9.568	24.88	0.02	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	7.10410	0.00710	6.39440	0.00639	7.104	28.75	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.29450	14.29450	14.19690	14.19690		19.92	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	116.78890	0.11679	140.68710	0.14069	116.789	18.77	0.20	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	9.00210	0.00900	7.90990	0.00791	9.002	28.23	0.02	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.30640	14.30640	14.20880	14.20880		19.91	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			14.32080	14.32080	14.22310	14.22310		19.59	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.32550	14.32550	14.22780	14.22780		19.60	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.33720	14.33720	14.23940	14.23940		19.31	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	82.50000	0.08250	99.26910	0.09927	82.500	18.02	0.14	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	328.77240	0.32877	302.67250	0.30267	328.772	20.18	0.39	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	294.21350	0.29421	271.10390	0.27110	294.213	20.43	0.36	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.33960	14.33960	14.22880	14.22880		19.27	0.00	7,114,400.00	500	500.00
\$ / R	On 12/01/2018	Any day expiry			14.34430	14.34430	14.24640	14.24640		19.20	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.35830	14.35830	14.26040	14.26040		18.90	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.37480	14.37480	14.27670	14.27670		18.64	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.38890	14.38890	14.29070	14.29070		18.52	0.00	257,466.00	18	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	108.81090	0.10881	129.28320	0.12928	108.811	17.24	0.16	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	112.69040	0.11269	133.70490	0.13370	112.690	17.25	0.16	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	118.69710	0.11870	140.53880	0.14054	118.697	17.27	0.17	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	140.40040	0.14040	165.11290	0.16511	140.400	17.32	0.19	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.39120	14.39120	14.29300	14.29300		18.51	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	37.17530	0.03718	41.97320	0.04197	37.175	18.06	0.06	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	74.74730	0.07475	89.96870	0.08997	74.747	17.11	0.12	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	91.92880	0.09193	109.79100	0.10979	91.929	17.18	0.14	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	273.74410	0.27374	256.43880	0.25644	273.744	20.11	0.31	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	214.45690	0.21446	201.81810	0.20182	214.457	20.70	0.25	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	172.52410	0.17252	162.87500	0.16288	172.524	21.23	0.21	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	160.34210	0.16034	151.23410	0.15123	160.342	21.39	0.20	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.41910	14.41910	14.32080	14.32080		18.30	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.42370	14.42370	14.32550	14.32550		18.28	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.49800	14.49800	14.39960	14.39960		18.02	0.00	6,466,108.00	446	173,889.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	23.95360	0.02395	27.27200	0.02727	23.954	17.64	0.04	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	42.16320	0.04216	47.46200	0.04746	42.163	17.28	0.06	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	44.78100	0.04478	50.35000	0.05035	44.781	17.24	0.06	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	51.94390	0.05194	58.23720	0.05824	51.944	17.14	0.07	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	57.52170	0.05752	64.36410	0.06436	57.522	17.07	0.08	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	96.15960	0.09616	106.58770	0.10659	96.160	16.70	0.12	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	104.10580	0.10411	117.06450	0.11706	104.106	16.64	0.13	0.00	0	94,964.00

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	13.22	Put	144.20180	0.14420	163.56700	0.16357	144.202	16.69	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	150.69540	0.15070	170.78300	0.17078	150.695	16.71	0.18	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	181.24230	0.18124	204.59310	0.20459	181.242	16.79	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	186.29850	0.18630	210.17090	0.21017	186.298	16.80	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	213.03730	0.21304	239.59090	0.23959	213.037	16.86	0.23	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,211.03730	1.21104	1,139.19090	1.13919	1,211.037	16.86	0.77	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	242.27760	0.24228	271.61690	0.27162	242.278	16.92	0.25	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	287.53510	0.28754	321.91020	0.32191	287.535	17.01	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,032.41760	1.03242	969.49010	0.96949	1,032.418	17.02	0.71	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	352.25820	0.35226	393.38700	0.39339	352.258	17.20	0.33	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	412.87860	0.41288	458.39280	0.45839	412.879	17.39	0.36	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	474.06260	0.47406	523.60560	0.52361	474.063	17.58	0.40	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	663.71200	0.66371	623.29270	0.62329	663.712	17.95	0.53	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	638.30930	0.63831	697.74090	0.69774	638.309	18.01	0.48	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	644.02240	0.64402	703.81360	0.70381	644.022	18.02	0.48	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	545.09760	0.54510	512.79980	0.51280	545.098	18.44	0.46	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	507.02170	0.50702	477.28600	0.47729	507.022	18.62	0.44	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	493.82540	0.49383	464.98750	0.46499	493.825	18.69	0.43	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	490.58180	0.49058	461.96290	0.46196	490.582	18.71	0.43	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	477.80520	0.47781	450.06120	0.45006	477.805	18.77	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	462.29780	0.46230	435.61890	0.43562	462.298	18.86	0.41	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	429.92020	0.42992	405.50880	0.40551	429.920	19.04	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	389.44040	0.38944	368.20090	0.36820	389.440	19.29	0.36	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	341.89500	0.34190	324.02990	0.32403	341.895	19.64	0.32	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	333.14090	0.33314	315.90080	0.31590	333.141	19.71	0.31	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	283.59430	0.28359	269.88980	0.26989	283.594	20.14	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	241.46400	0.24146	229.70450	0.22970	241.464	20.56	0.24	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	216.91640	0.21692	206.80300	0.20680	216.916	20.78	0.22	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.58160	14.58160	14.48300	14.48300		17.85	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.58390	14.58390	14.48540	14.48540		17.84	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	981.25460	0.98125	1,049.88490	1.04988	981.255	18.44	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	355.91800	0.35592	340.29110	0.34029	355.918	19.71	0.30	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.59550	14.59550	14.49700	14.49700		17.79	0.00	0.00	0	0.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	345.08080	0.34508	378.90970	0.37891	345.081	16.79	0.30	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	398.43770	0.39844	380.33730	0.38034	398.438	19.40	0.33	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.62100	14.62100	14.52230	14.52230		17.75	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.63030	14.63030	14.53150	14.53150		17.78	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.66740	14.66740	14.56820	14.56820		17.72	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	368.94210	0.36894	402.12820	0.40213	368.942	16.68	0.29	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	422.03130	0.42203	403.47630	0.40348	422.031	19.51	0.32	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.70910	14.70910	14.60960	14.60960		17.70	0.00	17,680,338.20	1,202	109,742.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	11.45150	0.01145	11.73270	0.01173	11.452	17.45	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	15.63390	0.01563	16.15160	0.01615	15.634	15.86	0.02	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	30.88040	0.03088	34.60820	0.03461	30.880	15.27	0.04	0.00	0	137,000.00

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	12.40	Put	64.00260	0.06400	71.46260	0.07146	64.003	15.59	0.07	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	110.54730	0.11055	122.76780	0.12277	110.547	15.88	0.12	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	148.14170	0.14814	163.88470	0.16388	148.142	16.05	0.15	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	156.20700	0.15621	172.67600	0.17268	156.207	16.08	0.15	0.00	0	13,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	166.71780	0.16672	184.11460	0.18411	166.718	16.12	0.16	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	193.91390	0.19391	213.52940	0.21353	193.914	16.22	0.18	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	206.08690	0.20609	226.42340	0.22642	206.087	16.26	0.19	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	226.31550	0.22632	248.12000	0.24812	226.315	16.32	0.20	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	270.26930	0.27027	295.54330	0.29554	270.269	16.42	0.23	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	276.13580	0.27614	301.85590	0.30186	276.136	16.43	0.23	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	326.06610	0.32607	355.46620	0.35547	326.066	16.53	0.26	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	346.19080	0.34619	377.01270	0.37701	346.191	16.57	0.27	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	392.44840	0.39245	426.40190	0.42640	392.448	16.65	0.30	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	396.15900	0.39616	430.35570	0.43036	396.159	16.66	0.30	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	459.87600	0.45988	500.89450	0.50089	459.876	16.79	0.33	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	504.59330	0.50459	548.14040	0.54814	504.593	16.92	0.35	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	824.11750	0.82412	783.06800	0.78307	824.118	17.72	0.53	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	784.24280	0.78424	745.28660	0.74529	784.243	17.85	0.51	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	675.75970	0.67576	642.69880	0.64270	675.760	18.26	0.46	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	665.78260	0.66578	633.27770	0.63328	665.783	18.30	0.45	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	576.84080	0.57684	549.75060	0.54975	576.841	18.70	0.40	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	549.54160	0.54954	524.11090	0.52411	549.542	18.84	0.39	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	407.69110	0.40769	389.29470	0.38929	407.691	19.77	0.30	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	365.76310	0.36576	349.80370	0.34980	365.763	20.02	0.28	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	360.41730	0.36042	344.76530	0.34477	360.417	20.06	0.27	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	346.56770	0.34657	331.72600	0.33173	346.568	20.15	0.26	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	341.52650	0.34153	326.97860	0.32698	341.527	20.18	0.26	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	270.94150	0.27094	260.50700	0.26051	270.942	20.74	0.21	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	245.32970	0.24533	236.38230	0.23638	245.330	20.98	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	237.41420	0.23741	228.92200	0.22892	237.414	21.06	0.19	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	226.60640	0.22661	218.73320	0.21873	226.606	21.18	0.18	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.73460	14.73460	14.63490	14.63490		17.75	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	389.97570	0.38998	423.27710	0.42328	389.976	16.64	0.29	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	443.95430	0.44395	425.04890	0.42505	443.954	19.62	0.32	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.74150	14.74150	14.64180	14.64180		17.71	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.78330	14.78330	14.68320	14.68320		17.73	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.79490	14.79490	14.69460	14.69460		17.71	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.80880	14.80880	14.70840	14.70840		17.68	0.00	0.00	0	0.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	409.30100	0.40930	442.28700	0.44229	409.301	16.56	0.29	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	467.15530	0.46716	446.25760	0.44626	467.155	19.69	0.31	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.83930	14.83930	14.73880	14.73880		17.70	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.88160	14.88160	14.78080	14.78080		17.72	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	427.48680	0.42749	460.35080	0.46035	427.487	16.54	0.28	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	481.26780	0.48127	460.94330	0.46094	481.268	19.79	0.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest		
\$ / R			On 17/09/2018	Foreign Exchange Future			14.92160	14.92160								
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future			19.24670	0.01925	19.43030	0.01943	19.247	16.65	0.02	0.00	0	750.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future			104.33230	0.10433	117.05380	0.11705	104.332	14.82	0.10	0.00	0	5,300.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future			111.34250	0.11134	124.79030	0.12479	111.343	14.89	0.11	0.00	0	1,550.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future			151.16530	0.15117	168.53260	0.16853	151.165	15.25	0.13	0.00	0	750.00
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future			1,654.35750	1.65436	1,582.95450	1.58295	1,654.358	16.41	0.74	0.00	0	1,464.00
\$ / R	13.73	Put	On 17/09/2018	Foreign Exchange Future			410.25190	0.41025	441.44780	0.44145	410.252	16.46	0.27	0.00	0	2,500.00
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future			648.17300	0.64817	621.06820	0.62107	648.173	18.95	0.38	0.00	0	5,300.00
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future			630.87510	0.63088	604.61770	0.60462	630.875	19.04	0.38	0.00	0	1,550.00
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future			607.08970	0.60709	581.99300	0.58199	607.090	19.17	0.36	0.00	0	750.00
\$ / R	17.02	Call	On 17/09/2018	Foreign Exchange Future			432.17220	0.43217	414.76930	0.41477	432.172	20.16	0.27	0.00	0	2,500.00
\$ / R			On 28/09/2018	Any day expiry			14.94740	14.94740	14.84630	14.84630		17.70	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 28/09/2018	Any day expiry			441.69160	0.44169	474.17450	0.47417	441.692	16.51	0.28	0.00	0	500.00
\$ / R	16.80	Call	On 28/09/2018	Any day expiry			492.31120	0.49231	472.15550	0.47216	492.311	19.88	0.30	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry			15.01090	15.01090	14.90940	14.90940		17.67	0.00	0.00	0	70.00
\$ / R			On 31/10/2018	Any day expiry			15.02500	15.02500	14.92340	14.92340		17.71	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry			455.95610	0.45596	488.72450	0.48872	455.956	16.46	0.27	0.00	0	500.00
\$ / R	17.02	Call	On 31/10/2018	Any day expiry			514.42280	0.51442	494.14990	0.49415	514.423	19.93	0.30	0.00	0	500.00
\$ / R			On 13/11/2018	Any day expiry			15.05690	15.05690	14.95530	14.95530		17.75	0.00	0.00	0	70.00
\$ / R			On 30/11/2018	Any day expiry			15.09900	15.09900	14.99710	14.99710		17.86	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry			472.22230	0.47222	504.94800	0.50495	472.222	16.52	0.27	0.00	0	500.00
\$ / R	17.31	Call	On 30/11/2018	Any day expiry			530.23680	0.53024	510.68550	0.51069	530.237	20.28	0.29	0.00	0	500.00
\$ / R			On 14/12/2018	Foreign Exchange Future			15.13360	15.13360	15.03160	15.03160		17.94	0.00	0.00	0	0.00
\$ / R			On 31/12/2018	Any day expiry			15.17560	15.17560	15.07340	15.07340		18.01	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry			485.85600	0.48586	518.96410	0.51896	485.856	16.55	0.27	0.00	0	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry			549.87500	0.54987	531.38640	0.53139	549.875	20.55	0.29	0.00	0	500.00
\$ / R			On 13/02/2019	Any day expiry			15.28440	15.28440	15.18180	15.18180		18.19	0.00	0.00	0	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future			15.36600	15.36600	15.26300	15.26300		18.25	0.00	0.00	0	0.00
\$ / R			On 14/06/2019	Foreign Exchange Future			15.58350	15.58350	15.47960	15.47960		18.51	0.00	0.00	0	0.00
\$ / R			On 12/06/2020	Foreign Exchange Future			16.56780	16.56780	16.45370	16.45370		19.46	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry			16.69910	16.69910	16.58300	16.58300		19.58	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			16.83610	16.83610	16.71790	16.71790		19.69	0.00	0.00	0	184,000.00
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future			14.28490	14.28490	14.18740	14.18740		19.55	0.00	1,099,937.30	77	712.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future			14.49800	14.49800	14.39960	14.39960		18.02	0.00	14,498.00	1	27.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future			14.70910	14.70910	14.60960	14.60960		17.70	0.00	0.00	0	9.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			14.92160	14.92160	14.82060	14.82060		17.66	0.00	0.00	0	0.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			15.58350	15.58350	15.47960	15.47960		18.51	0.00	0.00	0	0.00
£ / R			On 31/10/2017	Any day expiry			18.74100	18.74100	18.54710	18.54710		19.96	0.00	805,863.00	43	0.00
£ / R			On 15/12/2017	Any day expiry			18.93500	18.93500	18.70910	18.70910		18.64	0.00	0.00	0	8.00
£ / R			On 18/12/2017	Foreign Exchange Future			18.94670	18.94670	18.72070	18.72070		18.52	0.00	65,555,582.00	3,460	203,450.00
£ / R	18.20	Call	On 18/12/2017	Foreign Exchange Future			946.61020	0.94661	796.93480	0.79693	946.610	18.03	0.74	0.00	0	400.00
£ / R	19.80	Call	On 18/12/2017	Foreign Exchange Future			229.18520	0.22919	188.69130	0.18869	229.185	19.79	0.28	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 31/01/2018	Any day expiry		19.11280	19.11280		18.91500	18.91500		18.73	0.00	189,352.00	10	10.00
£ / R	On 19/03/2018	Foreign Exchange Future		19.28530	19.28530		19.05600	19.05600		18.37	0.00	0.00	0	1,691.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	130.03990	0.13004	158.23640	0.15824	130.040	18.07	0.12	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	560.63090	0.56063	496.65620	0.49666	560.631	19.09	0.38	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		19.62170	19.62170		19.38890	19.38890		18.23	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.96160	19.96160		19.72410	19.72410		18.36	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.73200	20.73200		20.49090	20.49090		17.98	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12621	0.12621		0.12537	0.12537		24.40	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12874	0.12874		0.12787	0.12787		22.82	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.13131	0.13131		0.13043	0.13043		22.10	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14637	0.14637		0.14539	0.14539		21.09	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry		16.54320	16.54320		16.39670	16.39670		15.75	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry		16.59190	16.59190		16.44470	16.44470		16.57	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.66910	16.66910		16.52180	16.52180		18.17	0.00	34,121,647.70	2,047	99,370.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.02370	0.00602	6.89270	0.00689	6.024	21.93	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	581.63010	0.58163	505.38860	0.50539	581.630	17.89	0.62	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.70430	16.70430		16.55650	16.55650		18.55	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.83610	16.83610		16.68700	16.68700		17.47	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	172.00370	0.17200	212.36010	0.21236	172.004	16.50	0.21	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future		17.01190	17.01190		16.86190	16.86190		17.06	0.00	51,035.70	3	13,524.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	86.28560	0.08629	101.30440	0.10130	86.286	16.27	0.10	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	90.98390	0.09098	106.81600	0.10682	90.984	16.19	0.11	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	968.91810	0.96892	890.52920	0.89053	968.918	16.56	0.64	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	719.72230	0.71972	661.38100	0.66138	719.722	17.06	0.52	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future		17.35950	17.35950		17.20670	17.20670		16.78	0.00	0.00	0	510.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	27.38350	0.02738	28.65200	0.02865	27.383	16.20	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	156.70260	0.15670	180.84250	0.18084	156.703	15.71	0.14	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	226.84150	0.22684	213.99020	0.21399	226.842	20.17	0.17	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.71630	17.71630		17.56060	17.56060		16.71	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.88190	18.88190		18.71600	18.71600		17.46	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.73362	97.73362		97.45930	97.45930			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.82595	94.82595		94.54692	94.54692			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.62784	93.62784		93.34717	93.34717			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.78424	95.78424		95.50551	95.50551			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.54134	99.54134		99.26494	99.26494			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.18956	98.18956		97.90675	97.90675			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		100.26890	100.26890		99.98323	99.98323			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		103.96660	103.96660		103.68168	103.68168			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75953	99.75953		99.75953	99.75953			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.70981	99.70981		99.70926	99.70926			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
1Y STND	On 21/06/2018	Interest Rate Swap	99.90525	99.90525	99.90184	99.90184					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.12999	100.12999	100.12281	100.12281					0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79702	99.79702	99.79702	99.79702					0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.99337	98.99337	98.99271	98.99271					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59327	98.59327	98.58972	98.58972					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.59939	98.59939	98.59228	98.59228					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.08000	99.08000	99.08000	99.08000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.56694	99.56694	99.55663	99.55663					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.05358	100.05358	100.03972	100.03972					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.59320	100.59320	100.58661	100.58661					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.23677	97.23677	97.18568	97.18568					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.56802	96.56802	96.49453	96.49453					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.87501	95.87501	95.77684	95.77684					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.15432	96.15432	96.03308	96.03308					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.42417	98.42417	98.28973	98.28973					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.64348	98.64348	98.50189	98.50189					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.90856	99.90856	99.76159	99.76159					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.16925	102.16925	102.01724	102.01724					0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	548.43800	548.43800	549.44800	549.44800					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	558.49600	558.49600	559.52600	559.52600					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	568.83900	568.83900	569.89000	569.89000					0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	624.43800	624.43800	625.12800	625.12800					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	635.88900	635.88900	636.59400	636.59400					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	647.66600	647.66600	648.38500	648.38500					0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	562.18000	562.18000	562.57600	562.57600					0.00	129,301,400.00	23	267.00
ALBI	On 01/02/2018	Index Future	572.48900	572.48900	572.89500	572.89500					0.00	17,174,670.00	3	770.00
ALBI	On 03/05/2018	Index Future	583.09100	583.09100	583.50600	583.50600					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.91820	10.91820	10.87110	10.87110				16.40	0.00	0.00	0	16,036.00
AU\$ / R	On 27/12/2017	Any day expiry	10.93380	10.93380	10.88660	10.88660				16.52	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.07400	11.07400	11.02640	11.02640				16.20	0.00	2,768,500.00	250	750.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.23010	11.23010	11.18170	11.18170				15.59	0.00	4,492,040.00	400	1,899.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.38720	11.38720	11.33770	11.33770				15.15	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.87410	11.87410	11.82410	11.82410				14.99	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.09140	11.09140	11.04530	11.04530				15.78	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.26720	11.26720	11.22070	11.22070				15.46	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.44020	11.44020	11.39270	11.39270				15.99	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 18/12/2017	Foreign Exchange Future	14.36650	14.36650	14.24670	14.24670	16.99	0.00	0.00	0	1,502.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.67750	14.67750	14.55540	14.55540	16.43	0.00	0.00	0	0.00			
CHF / R	On 18/06/2018	Foreign Exchange Future	14.99250	14.99250	14.86840	14.86840	16.58	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	16.67700	16.67700	16.53800	16.53800	17.50	0.00	0.00	0	0.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	2.14700	2.14700	2.12790	2.12790	17.94	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	2.16550	2.16550	2.14650	2.14650	17.56	0.00	0.00	0	0.00			
CNH / R	On 18/06/2018	Foreign Exchange Future	2.18420	2.18420	2.16520	2.16520	17.28	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.26410	2.26410	2.24410	2.24410	17.42	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.25460	2.25460	2.23440	2.23440	18.15	0.00	0.00	0	0.00			
DKK / R	On 19/03/2018	Foreign Exchange Future	2.30190	2.30190	2.28120	2.28120	17.93	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	2.35060	2.35060	2.32970	2.32970	17.28	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.68960	2.68960	2.66400	2.66400	18.30	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	0.00	0	0.00			
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
ES33	On 02/11/2017	Bond Future	11.11015	74.43559	11.10642	74.45746	0.00	0.00	0.00	0	6,011.00			
ES33	On 01/02/2018	Bond Future	11.22837	75.80074	11.22446	75.82327	0.00	0.00	0.00	0	9,466.00			
ES33	On 03/05/2018	Bond Future	11.34534	73.41301	11.34125	73.43618	0.00	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	0.00	0	0.00			
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES42	On 02/11/2017	Bond Future	11.32995	77.00341	11.33118	76.99534	0.00	0.00	0.00	0	2,202.00			
ES42	On 01/02/2018	Bond Future	11.44349	78.41566	11.44472	78.40773	0.00	0.00	0.00	0	7,957.00			
ES42	On 03/05/2018	Bond Future	11.56129	75.60646	11.56254	75.59854	0.00	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	0.00	0	0.00			
GOVI	On 02/11/2017	GOVI	560.56000	560.56000	561.00900	561.00900	0.00	44,844,800.00	8	83.00				
GOVI	On 01/02/2018	GOVI	570.84000	570.84000	571.29900	571.29900	0.00	51,375,600.00	9	754.00				
GOVI	On 03/05/2018	GOVI	581.41100	581.41100	581.88100	581.88100	0.00	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.83280	1.83280	1.82020	1.82020				18.47	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.86370	1.86370	1.85070	1.85070				17.81	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.89370	1.89370	1.88050	1.88050				17.67	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.10670	2.10670	2.09150	2.09150				18.79	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	128.75770	128.75770	128.77009	128.77009					0.00	64,378,850.00	500	570.00
I2025	On 01/02/2018	Bond Future	129.81525	129.81525	129.82909	129.82909					0.00	64,907,625.00	500	1,070.00
I2025	On 03/05/2018	Bond Future	132.26311	132.26311	132.27789	132.27789					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	98.72493	98.72493	98.73421	98.73421					0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.56428	100.56428	100.57460	100.57460					0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.44245	101.44245	101.45359	101.45359					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	102.85861	102.85861	103.20430	103.20430					0.00	0.00	0	5,179.00
I2033	On 01/02/2018	Bond Future	104.77504	104.77504	105.12805	105.12805					0.00	0.00	0	510.00
I2033	On 03/05/2018	Bond Future	105.66202	105.66202	106.02232	106.02232					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	126.12998	126.12998	126.14182	126.14182					0.00	126,129,980.00	1,000	10,730.00
I2038	On 01/02/2018	Bond Future	126.97080	126.97080	126.98409	126.98409					0.00	126,970,800.00	1,000	7,942.00
I2038	On 03/05/2018	Bond Future	129.36498	129.36498	129.37933	129.37933					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	122.20440	122.20440	121.48301	121.48301					0.00	0.00	0	20,032.00
I2046	On 01/02/2018	Bond Future	124.48128	124.48128	123.74738	123.74738					0.00	0.00	0	10,089.00
I2046	On 03/05/2018	Bond Future	125.22858	125.22858	124.48187	124.48187					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	130.83726	130.83726	129.12924	129.12924					0.00	0.00	0	22,106.00
I2050	On 01/02/2018	Bond Future	131.59575	131.59575	129.85725	129.85725					0.00	0.00	0	8,760.00
I2050	On 03/05/2018	Bond Future	134.07723	134.07723	132.30662	132.30662					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	247.78200	247.78200	247.45300	247.45300					0.00	723,523,440.00	292	441.00
IGOV	On 01/02/2018	Index Future	252.39700	252.39700	252.06400	252.06400					0.00	65,623,220.00	26	849.00
IGOV	On 03/05/2018	Index Future	257.15700	257.15700	256.81900	256.81900					0.00	699,467,040.00	272	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.06000	92.94000	7.06000	92.94000					0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.07000	92.93000	7.07000	92.93000					0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.11000	92.89000	7.11000	92.89000					0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.14000	92.86000	7.14000	92.86000					0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.19000		92.81000		7.19000	92.81000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future			7.21000		92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.35000		92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.41000		92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.57000		92.43000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13630		0.13630		0.13570	0.13570			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13600		0.13600		0.13560	0.13560			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13550		0.13550		0.13550	0.13550			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			1.75060		1.75060		1.74120	1.74120		16.08	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.78130		1.78130		1.77170	1.77170		16.04	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.81230		1.81230		1.80250	1.80250		15.37	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.89580		1.89580		1.89580	1.89580		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.76100		9.76100		9.72600	9.72600		17.51	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.89410		9.89410		9.85850	9.85850		17.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.02730		10.02730		9.99110	9.99110		16.55	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.07900		11.07900		11.03050	11.03050		16.46	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.35310		1.35310		1.34450	1.34450			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.36840		1.36840		1.35980	1.35980			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.38490		1.38490		1.37620	1.37620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.49520		1.49520		1.48540	1.48540			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32630		1.32630		1.31950	1.31950			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33020		1.33020		1.32340	1.32340			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33400		1.33400		1.32710	1.32710			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16690		1.16690		1.16450	1.16450			0.00	0.00	0	126.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17340		1.17340		1.17100	1.17100			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18020		1.18020		1.17780	1.17780			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.09820		112.52958		9.07895	112.65394		7.84	0.00	1,125,295.80	10	43,816.00
R186	On 02/11/2017	Bond Future	8.60	Put	3,280.48000		3.28048		3,156.13000	3.15613	3,280.480	7.69	1.00	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	693.95000		0.69395		635.89000	0.63589	693.950	7.84	0.83	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			9.16940		109.29362		9.14923	109.42074		7.61	0.00	22,514,485.72	206	125,334.00
R186	On 01/02/2018	Bond Future	7.75	Call	16.31000		0.01631		17.14000	0.01714	16.310	7.22	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	335.97000		0.33597		350.97000	0.35097	335.970	7.51	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,365.03000		3.36503		3,263.66000	3.26366	3,365.030	7.61	0.73	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,304.11000		2.30411		2,221.32000	2.22132	2,304.110	7.75	0.59	0.00	0	6,200.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/02/2018	Bond Future	9.25	Put	1,493.30000		1.49330		1,426.90000	1.42690	1,493.300	7.90	0.45	0.00	0	820.00
R186	On 03/05/2018	Bond Future			9.24309		111.31732		9.22197	111.44707		7.55	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			299.23106		299.23106		299.57039	299.57039			0.00	0.00	0	813.00
R197	On 01/02/2018	Bond Future			297.81641		297.81641		298.16487	298.16487			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.43234		303.43234		303.78898	303.78898			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			238.43465		238.43465		238.45736	238.45736		4.44	0.00	104,195,942.05	437	19,797.00
R202	On 01/02/2018	Bond Future			239.16452		239.16452		239.18957	239.18957		4.66	0.00	478,089,875.48	1,999	9,744.00
R202	On 03/05/2018	Bond Future			243.67453		243.67453		243.70130	243.70130		4.60	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			8.39786		98.70598		8.34840	98.91134		4.44	0.00	302,237,710.76	3,062	31,426.00
R2023	On 01/02/2018	Bond Future			8.46116		100.51624		8.40856	100.72574		4.66	0.00	324,365,906.48	3,227	40,612.00
R2023	On 03/05/2018	Bond Future			8.51935		98.44792		8.46338	98.66158		4.60	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			9.60820		90.70240		9.59397	90.79551			0.00	857,046,977.60	9,449	39,409.00
R2030	On 01/02/2018	Bond Future			9.68061		88.36100		9.66581	88.45618			0.00	857,455,144.00	9,704	32,824.00
R2030	On 03/05/2018	Bond Future			9.75775		89.99696		9.74238	90.09411			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			9.80836		88.96028		9.79918	89.02426		11.36	0.00	908,996,141.04	10,218	26,183.00
R2032	On 01/02/2018	Bond Future			9.88441		90.59173		9.87486	90.65727		10.84	0.00	909,178,602.28	10,036	33,979.00
R2032	On 01/02/2018	Bond Future	9.20	Call	427.29000		0.42729		439.26000	0.43926	427.290	10.58	0.17	1,968,044.59	128	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	562.23000		0.56223		577.00000	0.57700	562.230	10.62	0.21	2,511,809.24	132	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	726.11000		0.72611		743.98000	0.74398	726.110	10.67	0.25	2,679,455.07	116	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	819.69000		0.81969		839.20000	0.83920	819.690	10.70	0.28	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.96102		88.11228		9.95110	88.17929		11.36	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			9.95346		92.82291		9.94931	92.85457			0.00	775,906,704.69	8,359	25,289.00
R2035	On 01/02/2018	Bond Future			10.03189		94.52529		10.02755	94.55790			0.00	775,863,580.32	8,208	45,896.00
R2035	On 03/05/2018	Bond Future			10.10651		91.77559		10.10200	91.80901			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			10.02322		89.38093		10.01902	89.41285		13.40	0.00	1,279,845,536.67	14,319	43,916.00
R2037	On 01/02/2018	Bond Future			10.09618		86.76498		10.09179	86.79788		12.85	0.00	1,286,290,828.50	14,825	48,460.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 03/05/2018	Bond Future		10.17272	88.37133		10.16815	88.40513		12.82	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future		7.35507	103.70657		7.31961	103.74431		14.54	0.00	328,853,533.47	3,171	36,715.00
R204	On 01/02/2018	Bond Future		7.33484	101.57064		7.28830	101.60949		13.91	0.00	311,415,582.24	3,066	24,101.00
R204	On 03/05/2018	Bond Future		7.27664	103.45132		7.21031	103.49118		14.58	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		10.11825	92.57330		10.11906	92.56676		14.07	0.00	602,744,756.30	6,511	16,477.00
R2040	On 01/02/2018	Bond Future		10.19195	89.76561		10.19274	89.75932		13.47	0.00	620,190,599.49	6,909	11,630.00
R2040	On 03/05/2018	Bond Future		10.26908	91.42751		10.26986	91.42138		13.45	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		10.13314	89.69844		10.13393	89.69201		14.73	0.00	1,421,182,083.36	15,844	18,457.00
R2044	On 01/02/2018	Bond Future		10.20430	86.96319		10.20507	86.95700		14.09	0.00	76,179,754.44	876	17,528.00
R2044	On 03/05/2018	Bond Future		10.27864	88.57316		10.27939	88.56721		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		10.08317	89.06704		10.08396	89.06043		14.54	0.00	286,617,734.72	3,218	47,718.00
R2048	On 01/02/2018	Bond Future		10.15499	90.70049		10.15576	90.69413		13.91	0.00	286,794,949.38	3,162	95,793.00
R2048	On 03/05/2018	Bond Future		10.22306	87.94339		10.22383	87.93711		14.58	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		7.79719	101.16810		7.74235	101.27590		1.33	0.00	87,308,070.30	863	22,184.00
R207	On 01/02/2018	Bond Future		7.84465	99.38243		7.78193	99.49264		1.61	0.00	87,357,155.97	879	21,287.00
R207	On 03/05/2018	Bond Future		7.91005	101.22252		7.83718	101.33504		1.45	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		8.04765	96.90404		7.99808	97.04562		2.42	0.00	181,791,979.04	1,876	30,455.00
R208	On 01/02/2018	Bond Future		8.10503	98.68123		8.05088	98.82581		2.78	0.00	162,922,710.73	1,651	34,676.00
R208	On 03/05/2018	Bond Future		8.16389	97.10736		8.10442	97.25490		2.61	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		9.90299	69.98513		9.89873	70.01236		13.55	0.00	1,136,138,600.42	16,234	90,458.00
R209	On 02/11/2017	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.000	12.96	0.00	0.00	0	2,800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/11/2017	Bond Future	9.00	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	13.11	0.00	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	13.30	0.00	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	2,111.34000	2.11134		2,086.04000	2.08604	2,111.340	13.45	1.00	0.00	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	1,014.13000	1.01413		1,018.05000	1.01805	1,014.130	13.55	0.92	0.00	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	362.36000	0.36236		407.69000	0.40769	362.360	13.67	0.58	0.00	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	75.75000	0.07575		114.95000	0.11495	75.750	13.77	0.19	0.00	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.31	0.00	0.00	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future	9.97047		9.97047	71.26864		9.96603	71.29669		12.86	0.00	1,092,904,594.40	15,335	103,005.00	
R209	On 01/02/2018	Bond Future	9.32	Call	451.76000	0.45176		457.74000	0.45774	451.760	12.61	0.19	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	464.25000	0.46425		470.36000	0.47036	464.250	12.62	0.19	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,350.95000	3.35095		3,332.14000	3.33214	3,350.950	12.76	0.69	0.00	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,276.57000	2.27657		2,261.56000	2.26156	2,276.570	12.95	0.55	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,170.87000	2.17087		2,156.47000	2.15647	2,170.870	12.98	0.54	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,136.28000	2.13628		2,122.19000	2.12219	2,136.280	12.98	0.53	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,782.81000	1.78281		1,771.03000	1.77103	1,782.810	13.08	0.47	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,501.60000	1.50160		1,490.77000	1.49077	1,501.600	13.17	0.42	0.00	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			10.03801	69.43907		10.03340	69.46786		13.50	0.00	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,824.71000	2.82471		2,802.04000	2.80204	2,824.710	13.73	0.49	0.00	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.17003	68.93938		10.16000	10.16000		13.55	0.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,707.92000	1.70792		0.00000	0.00000	1,707.920	13.30	0.31	18,640,631.68	870	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	4,569.00000	4.56900		0.00000	0.00000	4,569.000	13.72	0.53	15,984,551.99	435	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	2,788.86000	2.78886		0.00000	0.00000	2,788.860	14.28	0.38	22,570,668.14	870	435.00	
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			183.65135	183.65135		183.91846	183.91846				0.00	216,708,593.00	1,180	300.00
R210	On 01/02/2018	Bond Future			187.07298	187.07298		187.34668	187.34668				0.00	220,746,116.40	1,180	1,879.00
R210	On 03/05/2018	Bond Future			188.17547	188.17547		188.45535	188.45535				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			150.25870	150.25870		150.39278	150.39278				0.00	150,258,700.00	1,000	2,517.00
R212	On 01/02/2018	Bond Future			151.01440	151.01440		151.15233	151.15233				0.00	152,222,515.20	1,008	4,869.00
R212	On 03/05/2018	Bond Future			153.86201	153.86201		154.00340	154.00340				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			9.69830	81.35932		9.68410	81.44936			11.16	0.00	372,218,889.00	4,575	46,611.00
R213	On 01/02/2018	Bond Future			9.77303	82.85142		9.75829	82.94344			10.66	0.00	372,334,281.48	4,494	24,370.00
R213	On 03/05/2018	Bond Future			9.84404	80.83626		9.82876	80.93026			11.15	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

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
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	10.02808		69.61520		10.02885	69.61011		14.31	0.00	351,765,605.60	5,053	30,204.00
R214	On 01/02/2018	Bond Future	10.09771		70.89194		10.09846	70.88705		13.55	0.00	351,694,914.34	4,961	18,573.00
R214	On 03/05/2018	Bond Future	10.16364		68.90888		10.16438	68.90410		14.26	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 18/12/2017	Foreign Exchange Future	25,131.75000	25,131.75000		24,914.47000	24,914.47000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,549.93000	25,549.93000		25,330.28000	25,330.28000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.48240	10.48240		10.41390	10.41390			16.81	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.65160	10.65160		10.58240	10.58240			16.47	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.81980	10.81980		10.74870	10.74870			15.85	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.05550	12.05550		11.97400	11.97400			16.49	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.69970	3.69970		3.69550	3.69550			13.99	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65420	3.65420		3.65150	3.65150			13.87	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.60970	3.60970		3.60710	3.60710			14.41	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.61480	3.61480		3.60110	3.60110			15.81	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40760	1.40760		1.39720	1.39720				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.38790	1.38790		1.37760	1.37760				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36520	1.36520		1.35520	1.35520				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 :												21,279,157,449.99	296,258	7 320 142.00
Grand Total:												21,279,157,449.99	296,258	7 320 142.00