



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: 07/11/2017

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 09/11/2017	Any day expiry	14.16230	14.16230		14.19030	14.19030		16.12	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry	14.16240	14.16240		14.19840	14.19840		14.39	0.00	0.00	0	70.00
\$ / R	On 15/11/2017	Any day expiry	14.16930	14.16930		14.20240	14.20240		14.85	0.00	0.00	0	200.00
\$ / R	On 16/11/2017	Any day expiry	14.17280	14.17280		14.20440	14.20440		15.06	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry	14.17620	14.17620		14.20690	14.20690		15.23	0.00	0.00	0	1,630.00
\$ / R	On 28/11/2017	Any day expiry	14.20340	14.20340		14.23450	14.23450		16.23	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	16.78500	0.01679	22.89130	0.02289	16.785	14.79	0.07	0.00	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.55070	0.00055	0.83320	0.00083	0.551	31.45	0.00	0.00	60.00
\$ / R	On 30/11/2017	Any day expiry	14.20830	14.20830		14.23960	14.23960		16.57	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	3.96820	0.00397	4.53350	0.00453	3.968	20.18	0.02	0.00	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.21820	14.21820		14.24960	14.24960		16.67	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry	14.24250	14.24250		14.27400	14.27400		18.04	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	14.24490	14.24490		14.27630	14.27630		18.19	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.25200	14.25200		14.28350	14.28350		18.24	0.00	696,780,280.00	48,890	1,017,054.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.21200	0.00221	2.68460	0.00268	2.212	23.31	0.01	0.00	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.10960	0.00311	3.63890	0.00364	3.110	21.92	0.01	0.00	20,141.00

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	12.16	Put	3.89420		0.00389		4.45120	0.00445	3.894	21.02	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.12340		0.00412		4.68580	0.00469	4.123	20.80	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.18320		0.00418		4.74660	0.00475	4.183	20.75	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	5.52430		0.00552		6.09550	0.00610	5.524	19.69	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	6.42250		0.00642		6.98300	0.00698	6.423	19.13	0.02	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	7.04050		0.00704		7.58780	0.00759	7.040	18.80	0.02	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	8.09960		0.00810		8.61500	0.00862	8.100	18.30	0.02	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	9.49640		0.00950		9.95500	0.00996	9.496	17.74	0.03	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	9.65050		0.00965		10.10200	0.01010	9.650	17.68	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	18.58610		0.01859		19.29790	0.01930	18.586	17.23	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	25.51740		0.02552		26.53430	0.02653	25.517	17.26	0.07	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	27.13030		0.02713		28.21570	0.02822	27.130	17.27	0.07	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	29.70360		0.02970		30.89580	0.03090	29.704	17.27	0.08	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	32.47110		0.03247		33.77540	0.03378	32.471	17.28	0.08	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	34.42950		0.03443		35.81070	0.03581	34.429	17.29	0.09	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,086.42950		1.08643	1,119.31070	1.11931	1,086.429	17.29	0.91	0.00	0	7,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	35.44360		0.03544		36.86490	0.03686	35.444	17.29	0.09	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	36.48080		0.03648		37.94270	0.03794	36.481	17.30	0.09	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,041.74140		1.04174	1,074.82550	1.07483	1,041.741	17.31	0.90	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	52.31210		0.05231		54.33360	0.05433	52.312	17.34	0.12	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	59.66520		0.05967		61.91860	0.06192	59.665	17.35	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	828.74770		0.82875	862.97050	0.86297	828.748	17.39	0.83	0.00	0	11,016.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	749.89240		0.74989	784.35430	0.78435	749.892	17.46	0.80	0.00	0	4,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	141.14320		0.14114	143.87440	0.14387	141.143	17.65	0.27	0.00	0	3,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	633.14320		0.63314	667.37440	0.66737	633.143	17.65	0.73	0.00	0	3,750.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	153.70880		0.15371	156.31520	0.15632	153.709	17.70	0.28	0.00	0	550.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	521.61450		0.52161	555.11960	0.55512	521.614	17.86	0.66	0.00	0	7,100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	479.61350		0.47961	512.66190	0.51266	479.613	17.94	0.63	0.00	0	19,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	227.61350		0.22761	229.16190	0.22916	227.613	17.94	0.37	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	357.83940		0.35784	356.75390	0.35675	357.839	18.29	0.50	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	287.73850		0.28774	316.26180	0.31626	287.738	18.63	0.45	0.00	0	2,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	252.53040		0.25253	279.48940	0.27949	252.530	18.90	0.40	0.00	0	7,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	500.53040		0.50053	495.98940	0.49599	500.530	18.90	0.60	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	212.54120		0.21254	237.38610	0.23739	212.541	19.24	0.35	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	147.49650		0.14750	167.92140	0.16792	147.496	19.94	0.26	0.00	0	1,500.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	128.49430		0.12849	147.35250	0.14735	128.494	20.20	0.24	0.00	0	5,580.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	110.19850		0.11020	127.41380	0.12741	110.199	20.47	0.21	0.00	0	1,900.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	108.66650		0.10867	125.73600	0.12574	108.666	20.49	0.20	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	63.71210		0.06371	75.81810	0.07582	63.712	21.42	0.13	0.00	0	25,457.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	55.36930		0.05537	66.36640	0.06637	55.369	21.67	0.11	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	29.60850		0.02961	36.74850	0.03675	29.608	22.30	0.07	0.00	0	117,200.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	4.59600		0.00460	6.33370	0.00633	4.596	23.88	0.01	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	4.38760		0.00439	6.01920	0.00602	4.388	24.44	0.01	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.44230		0.00344	4.55750	0.00456	3.442	28.67	0.01	0.00	0	2,055.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 22/12/2017	Any day expiry										
\$ / R			On 22/12/2017	Any day expiry										
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	91.34020	0.09134	93.23850	0.09324	91.340	17.85	0.18	0.00	0	60.00
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	4.84500	0.00485	6.10400	0.00610	4.845	28.21	0.01	0.00	0	60.00
\$ / R			On 27/12/2017	Any day expiry	14.27330	14.27330	14.30500	14.30500		18.76	0.00	0.00	0	916.00
\$ / R			On 29/12/2017	Any day expiry	14.27800	14.27800	14.30970	14.30970		18.93	0.00	0.00	0	0.00
\$ / R	14.50	Call	On 29/12/2017	Any day expiry	320.25200	0.32025	347.67290	0.34767	320.252	19.48	0.43	0.00	0	150.00
\$ / R			On 02/01/2018	Any day expiry	14.28750	14.28750	14.31930	14.31930		19.03	0.00	0.00	0	0.00
\$ / R			On 04/01/2018	Any day expiry	14.29220	14.29220	14.32400	14.32400		19.18	0.00	0.00	0	241.00
\$ / R			On 09/01/2018	Any day expiry	14.30400	14.30400	14.33590	14.33590		19.04	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	75.53270	0.07553	76.50770	0.07651	75.533	18.11	0.13	0.00	0	2,000.00
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	286.47710	0.28648	308.97950	0.30898	286.477	19.95	0.37	0.00	0	1,000.00
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	253.28260	0.25328	274.47750	0.27448	253.283	20.19	0.33	0.00	0	1,000.00
\$ / R			On 10/01/2018	Any day expiry	14.30640	14.30640	14.33830	14.33830		19.02	0.00	0.00	0	500.00
\$ / R			On 12/01/2018	Any day expiry	14.31110	14.31110	14.34300	14.34300		18.98	0.00	0.00	0	241.00
\$ / R			On 18/01/2018	Any day expiry	14.32530	14.32530	14.35710	14.35710		18.83	0.00	0.00	0	241.00
\$ / R			On 25/01/2018	Any day expiry	14.34190	14.34190	14.37360	14.37360		18.64	0.00	0.00	0	70.00
\$ / R			On 31/01/2018	Any day expiry	14.35600	14.35600	14.38770	14.38770		18.48	0.00	0.00	0	1,564.00
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	107.95990	0.10796	107.85700	0.10786	107.960	17.57	0.16	0.00	0	107,000.00
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	111.78870	0.11179	111.64900	0.11165	111.789	17.58	0.17	0.00	0	154,000.00
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	117.72030	0.11772	117.52190	0.11752	117.720	17.59	0.17	0.00	0	40,904.00
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	139.17120	0.13917	138.74570	0.13875	139.171	17.62	0.20	0.00	0	168,000.00
\$ / R			On 01/02/2018	Any day expiry	14.35840	14.35840	14.39000	14.39000		18.47	0.00	0.00	0	0.00
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	35.82370	0.03582	37.27260	0.03727	35.824	18.38	0.06	0.00	0	242.00
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	74.45640	0.07446	74.67480	0.07467	74.456	17.50	0.12	0.00	0	234.00
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	91.39720	0.09140	91.48640	0.09149	91.397	17.53	0.14	0.00	0	3,496.00
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	242.95110	0.24295	259.80370	0.25980	242.951	20.05	0.29	0.00	0	242.00
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	187.02240	0.18702	201.08030	0.20108	187.022	20.63	0.23	0.00	0	2,723.00
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	148.04320	0.14804	159.87620	0.15988	148.043	21.16	0.19	0.00	0	234.00
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	136.58440	0.13658	148.00520	0.14801	136.584	21.31	0.18	0.00	0	773.00
\$ / R			On 06/02/2018	Any day expiry	14.37020	14.37020	14.40180	14.40180		18.34	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	263.58820	0.26359	260.71550	0.26072	263.588	17.74	0.31	0.00	0	35,000.00
\$ / R			On 13/02/2018	Any day expiry	14.38660	14.38660	14.41810	14.41810		18.23	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry	14.39120	14.39120	14.42280	14.42280		18.31	0.00	0.00	0	0.00
\$ / R			On 28/02/2018	Any day expiry	14.42120	14.42120	14.45030	14.45030		18.12	0.00	0.00	0	0.00
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	454.53470	0.45453	0.00000	0.00000	454.535	17.87	0.41	537,377,756.40	90,000	90,000.00
\$ / R			On 01/03/2018	Any day expiry	14.42350	14.42350	14.45550	14.45550		18.19	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	196.06890	0.19607	193.81450	0.19381	196.069	17.23	0.23	0.00	0	100,000.00
\$ / R			On 02/03/2018	Any day expiry	14.42580	14.42580	14.45780	14.45780		18.20	0.00	0.00	0	0.00
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	171.43390	0.17143	169.46240	0.16946	171.434	17.19	0.21	0.00	0	100,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	14.46510	14.46510	14.49750	14.49750		17.99	0.00	14,754,402.00	1,020	173,005.00
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	23.84160	0.02384	23.61520	0.02362	23.842	17.91	0.04	0.00	0	225,000.00
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	41.85890	0.04186	41.65910	0.04166	41.859	17.51	0.06	0.00	0	20,880.00
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	44.45070	0.04445	44.25580	0.04426	44.451	17.47	0.06	0.00	0	2,500.00
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	51.54320	0.05154	51.36430	0.05136	51.543	17.36	0.07	0.00	0	26,000.00

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	12.57	Put	57.07000		0.05707	56.90170	0.05690	57.070	17.28	0.08	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	95.42340		0.09542	95.30860	0.09531	95.423	16.87	0.13	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	103.32420		0.10332	103.21410	0.10321	103.324	16.80	0.13	0.00	0	94,964.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	144.84600		0.14485	142.78360	0.14278	144.846	16.90	0.17	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	151.32630		0.15133	149.18150	0.14918	151.326	16.92	0.18	0.00	0	2,478.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	181.81200		0.18181	179.28650	0.17929	181.812	16.98	0.21	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	186.85750		0.18686	184.26740	0.18427	186.858	16.99	0.21	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	213.56040		0.21356	210.63710	0.21064	213.560	17.04	0.23	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,178.66040		1.17866	1,208.13710	1.20814	1,178.660	17.04	0.77	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	242.77050		0.24277	239.48360	0.23948	242.770	17.08	0.26	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	288.01240		0.28801	284.16370	0.28416	288.012	17.15	0.29	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,000.20170		1.00020	1,028.46450	1.02846	1,000.202	17.17	0.70	0.00	0	4,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	353.59380		0.35359	347.94460	0.34794	353.594	17.35	0.33	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	413.93440		0.41393	407.66860	0.40767	413.934	17.51	0.37	0.00	0	500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	474.89290		0.47489	468.02340	0.46802	474.893	17.67	0.41	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	484.68590		0.48469	0.00000	0.00000	484.686	17.69	0.41	387,136,094.80	65,000	65,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	631.31710		0.63132	655.51350	0.65551	631.317	17.99	0.53	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	639.26930		0.63927	630.37670	0.63038	639.269	18.05	0.48	0.00	0	80,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	645.09560		0.64510	636.03200	0.63603	645.096	18.07	0.49	0.00	0	400.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	656.82420		0.65682	0.00000	0.00000	656.824	18.10	0.49	7,142,806.40	1,000	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	513.88710		0.51389	535.60060	0.53560	513.887	18.45	0.45	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	476.15110		0.47615	497.14680	0.49715	476.151	18.62	0.43	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	463.09250		0.46309	483.82430	0.48382	463.093	18.69	0.42	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	459.88070		0.45988	480.54830	0.48055	459.881	18.70	0.42	0.00	0	8,395.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	447.24850		0.44725	467.65260	0.46765	447.248	18.76	0.41	0.00	0	3,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	431.92210		0.43192	452.00250	0.45200	431.922	18.84	0.40	0.00	0	5,626.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	399.97820		0.39998	419.34460	0.41934	399.978	19.01	0.37	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	360.75190		0.36075	378.57100	0.37857	360.752	19.26	0.34	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	314.75900		0.31476	331.10540	0.33111	314.759	19.60	0.31	0.00	0	3,867.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	306.31790		0.30632	322.37830	0.32238	306.318	19.67	0.30	0.00	0	65,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	258.71570		0.25872	273.06550	0.27307	258.716	20.10	0.26	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	218.10850		0.21811	231.31660	0.23132	218.108	20.50	0.22	0.00	0	3,276.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	194.95010		0.19495	207.16080	0.20716	194.950	20.72	0.20	0.00	0	225,000.00	
\$ / R	On 24/04/2018	Any day expiry			14.54820		14.54820	14.58160	14.58160		17.84	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry			14.55050		14.55050	14.58390	14.58390		17.83	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	986.55850		0.98656	973.58030	0.97358	986.559	18.47	0.57	0.00	0	1,000.00	
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	331.80690		0.33181	347.30980	0.34731	331.807	19.70	0.29	0.00	0	2,000.00	
\$ / R	On 30/04/2018	Any day expiry			14.56210		14.56210	14.59560	14.59560		17.78	0.00	0.00	0	110.00	
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	347.70330		0.34770	341.84170	0.34184	347.703	16.91	0.30	0.00	0	1,000.00	
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	479.62710		0.47963	498.75240	0.49875	479.627	18.73	0.39	0.00	0	500.00	
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	373.24070		0.37324	389.71340	0.38971	373.241	19.39	0.32	0.00	0	500.00	
\$ / R	On 11/05/2018	Any day expiry			14.58750		14.58750	14.62130	14.62130		17.79	0.00	0.00	0	70.00	
\$ / R	On 15/05/2018	Any day expiry			14.59670		14.59670	14.63060	14.63060		17.76	0.00	0.00	0	0.00	
\$ / R	On 31/05/2018	Any day expiry			14.63360		14.63360	14.66800	14.66800		17.74	0.00	0.00	0	181.00	

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 31/05/2018	Any day expiry	13.80	Put	372.21050	0.37221	365.98420	0.36598	372.211	16.79	0.30	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	503.94410	0.50394	522.94960	0.52295	503.944	18.78	0.38	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	396.12560	0.39613	412.55020	0.41255	396.126	19.45	0.31	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.67510	14.67510	14.71010	14.71010		17.65	0.00	22,144,725.90	1,509	110,251.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	10.48120	0.01048	10.83050	0.01083	10.481	17.38	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	14.90600	0.01491	15.05890	0.01506	14.906	15.86	0.02	41,076.31	132	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	32.00350	0.03200	30.18490	0.03018	32.003	15.47	0.04	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	65.56520	0.06557	62.99120	0.06299	65.565	15.77	0.08	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	112.47820	0.11248	109.28170	0.10928	112.478	16.03	0.12	229,187.74	132	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	150.27580	0.15028	146.74960	0.14675	150.276	16.19	0.15	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	158.38210	0.15838	154.79780	0.15480	158.382	16.22	0.15	0.00	0	14,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	168.93760	0.16894	165.28260	0.16528	168.938	16.26	0.16	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	196.25000	0.19625	192.42790	0.19243	196.250	16.35	0.18	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	208.35210	0.20835	204.58420	0.20458	208.352	16.38	0.19	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	228.47590	0.22848	224.69210	0.22469	228.476	16.43	0.20	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	272.60020	0.27260	268.27770	0.26828	272.600	16.52	0.23	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	278.48570	0.27849	274.09460	0.27409	278.486	16.53	0.24	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	328.60830	0.32861	323.63050	0.32363	328.608	16.62	0.27	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	348.80760	0.34881	343.60070	0.34360	348.808	16.65	0.28	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	395.24670	0.39525	389.51890	0.38952	395.247	16.72	0.30	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	398.97030	0.39897	393.20040	0.39320	398.970	16.73	0.30	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	421.77360	0.42177	415.75160	0.41575	421.774	16.76	0.32	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	464.14190	0.46414	456.39730	0.45640	464.142	16.88	0.34	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	508.81110	0.50881	500.64020	0.50064	508.811	17.00	0.36	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	794.34550	0.79435	818.29860	0.81830	794.346	17.73	0.52	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	754.58450	0.75458	777.99520	0.77800	754.584	17.86	0.50	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	646.51480	0.64651	668.30590	0.66831	646.515	18.24	0.45	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	636.58750	0.63659	658.21560	0.65822	636.588	18.28	0.44	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	548.37440	0.54837	568.29290	0.56829	548.374	18.65	0.39	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	521.49730	0.52150	540.74780	0.54075	521.497	18.79	0.38	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	381.42110	0.38142	397.87880	0.39788	381.421	19.67	0.29	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	340.93940	0.34094	356.16680	0.35617	340.939	19.92	0.27	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	335.78740	0.33579	350.84990	0.35085	335.787	19.96	0.26	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	322.45500	0.32245	337.09190	0.33709	322.455	20.05	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	317.60490	0.31760	332.08570	0.33209	317.605	20.08	0.25	484,930.07	132	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	249.97930	0.24998	262.12460	0.26212	249.979	20.64	0.20	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	225.58000	0.22558	236.81160	0.23681	225.580	20.88	0.19	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	218.05310	0.21805	228.99660	0.22900	218.053	20.96	0.18	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	207.79550	0.20780	218.33710	0.21834	207.795	21.08	0.17	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.70050	14.70050	14.73580	14.73580		17.69	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	392.70990	0.39271	387.16950	0.38717	392.710	16.70	0.29	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	525.67940	0.52568	544.66360	0.54466	525.679	18.87	0.37	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	417.70660	0.41771	434.09700	0.43410	417.707	19.54	0.31	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.70740	14.70740	14.74280	14.74280		17.66	0.00	0.00	0	100.00

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 20/07/2018	Any day expiry												
					14.74890	14.74890	14.78490	14.78490		17.67	0.00	0.00	0	1,800.00		
\$ / R			On 24/07/2018	Any day expiry												
					14.75810	14.75810	14.79420	14.79420		17.64	0.00	0.00	0	0.00		
\$ / R			On 24/07/2018	Any day expiry	14.19	Put	571.47950	0.57148	563.20220	0.56320	571.479	16.97	0.36	0.00	0	1,500.00
\$ / R			On 24/07/2018	Any day expiry	15.72	Call	557.96240	0.55796	577.19320	0.57719	557.962	18.84	0.38	0.00	0	1,500.00
\$ / R			On 25/07/2018	Any day expiry			14.76040	14.76040	14.79660	14.79660	17.64	0.00	0.00	0	70.00	
\$ / R			On 31/07/2018	Any day expiry			14.77430	14.77430	14.81060	14.81060	17.62	0.00	0.00	0	953.00	
\$ / R			On 31/07/2018	Any day expiry	13.80	Put	411.87270	0.41187	406.62900	0.40663	411.873	16.61	0.29	0.00	0	1,000.00
\$ / R			On 31/07/2018	Any day expiry	15.82	Call	549.03460	0.54903	567.96060	0.56796	549.035	18.93	0.37	0.00	0	500.00
\$ / R			On 31/07/2018	Any day expiry	16.32	Call	439.96290	0.43996	456.81180	0.45681	439.963	19.57	0.30	0.00	0	500.00
\$ / R			On 13/08/2018	Any day expiry			14.80450	14.80450	14.84120	14.84120	17.63	0.00	0.00	0	70.00	
\$ / R			On 31/08/2018	Any day expiry			14.84720	14.84720	14.88440	14.88440	17.64	0.00	0.00	0	0.00	
\$ / R			On 31/08/2018	Any day expiry	13.80	Put	429.86700	0.42987	424.83310	0.42483	429.867	16.57	0.29	0.00	0	1,000.00
\$ / R			On 31/08/2018	Any day expiry	16.05	Call	563.40040	0.56340	582.32300	0.58232	563.400	19.06	0.36	0.00	0	500.00
\$ / R			On 31/08/2018	Any day expiry	16.57	Call	454.26150	0.45426	470.83400	0.47083	454.262	19.67	0.30	0.00	0	500.00
\$ / R			On 17/09/2018	Foreign Exchange Future			14.88750	14.88750	14.92510	14.92510	17.58	0.00	11,910,000.00	800	3,267.00	
\$ / R			On 17/09/2018	Foreign Exchange Future	11.00	Put	16.61250	0.01661	18.23550	0.01824	16.613	16.35	0.02	0.00	0	750.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.61	Put	103.18970	0.10319	98.97700	0.09898	103.190	14.80	0.10	0.00	0	5,300.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.65	Put	110.36780	0.11037	105.93770	0.10594	110.368	14.87	0.11	0.00	0	1,550.00
\$ / R			On 17/09/2018	Foreign Exchange Future	12.85	Put	151.25770	0.15126	145.67750	0.14568	151.258	15.27	0.13	0.00	0	750.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.65	Call	1,622.43430	1.62243	1,656.02930	1.65603	1,622.434	16.44	0.74	0.00	0	1,464.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.73	Put	412.47540	0.41248	408.27840	0.40828	412.475	16.49	0.27	0.00	0	2,500.00
\$ / R			On 17/09/2018	Foreign Exchange Future	15.97	Call	619.18880	0.61919	639.20980	0.63921	619.189	18.86	0.38	0.00	0	5,300.00
\$ / R			On 17/09/2018	Foreign Exchange Future	16.04	Call	602.04990	0.60205	621.71900	0.62172	602.050	18.94	0.37	0.00	0	1,550.00
\$ / R			On 17/09/2018	Foreign Exchange Future	16.14	Call	578.50110	0.57850	597.66820	0.59767	578.501	19.07	0.36	0.00	0	750.00
\$ / R			On 17/09/2018	Foreign Exchange Future	17.02	Call	406.97040	0.40697	421.96290	0.42196	406.970	20.03	0.27	0.00	0	2,500.00
\$ / R			On 28/09/2018	Any day expiry			14.91360	14.91360	14.95140	14.95140	17.61	0.00	0.00	0	0.00	
\$ / R			On 28/09/2018	Any day expiry	13.80	Put	443.80210	0.44380	439.05650	0.43906	443.802	16.53	0.28	0.00	0	1,000.00
\$ / R			On 28/09/2018	Any day expiry	16.25	Call	577.36590	0.57737	596.28160	0.59628	577.366	19.15	0.35	0.00	0	500.00
\$ / R			On 28/09/2018	Any day expiry	16.80	Call	465.35840	0.46536	481.83710	0.48184	465.358	19.75	0.29	0.00	0	500.00
\$ / R			On 25/10/2018	Any day expiry			14.97770	14.97770	15.01610	15.01610	17.59	0.00	0.00	0	70.00	
\$ / R			On 31/10/2018	Any day expiry			14.99190	14.99190	15.03040	15.03040	17.62	0.00	0.00	0	0.00	
\$ / R			On 31/10/2018	Any day expiry	13.80	Put	458.92010	0.45892	453.94000	0.45394	458.920	16.50	0.28	0.00	0	1,000.00
\$ / R			On 31/10/2018	Any day expiry	16.47	Call	596.56100	0.59656	615.43820	0.61544	596.561	19.23	0.35	0.00	0	500.00
\$ / R			On 31/10/2018	Any day expiry	17.02	Call	487.35440	0.48735	503.82500	0.50383	487.354	19.79	0.29	0.00	0	500.00
\$ / R			On 13/11/2018	Any day expiry			15.02310	15.02310	15.06210	15.06210	17.66	0.00	0.00	0	70.00	
\$ / R			On 30/11/2018	Any day expiry			15.06470	15.06470	15.10460	15.10460	17.72	0.00	0.00	0	0.00	
\$ / R			On 30/11/2018	Any day expiry	13.80	Put	474.25610	0.47426	468.86720	0.46887	474.256	16.53	0.27	0.00	0	1,000.00
\$ / R			On 30/11/2018	Any day expiry	16.70	Call	614.78760	0.61479	634.54370	0.63454	614.788	19.46	0.34	0.00	0	500.00
\$ / R			On 30/11/2018	Any day expiry	17.31	Call	499.99000	0.49999	516.69910	0.51670	499.990	20.08	0.29	0.00	0	500.00
\$ / R			On 14/12/2018	Foreign Exchange Future			15.09900	15.09900	15.13960	15.13960	17.79	0.00	0.00	0	0.00	
\$ / R			On 31/12/2018	Any day expiry			15.14060	15.14060	15.18210	15.18210	17.86	0.00	0.00	0	0.00	
\$ / R			On 31/12/2018	Any day expiry	13.80	Put	487.82620	0.48783	482.34750	0.48235	487.826	16.54	0.27	0.00	0	1,000.00
\$ / R			On 31/12/2018	Any day expiry	16.93	Call	636.27260	0.63627	655.86780	0.65587	636.273	19.69	0.34	0.00	0	500.00
\$ / R			On 31/12/2018	Any day expiry	17.58	Call	518.79910	0.51880	535.75590	0.53576	518.799	20.34	0.28	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 13/02/2019	Any day expiry		15.24830	15.24830		15.29220	15.29220		18.02	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future		15.32900	15.32900		15.37470	15.37470		18.13	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future		15.54440	15.54440		15.59480	15.59480		18.33	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future		16.52770	16.52770		16.59890	16.59890		18.70	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.66020	16.66020		16.73380	16.73380		19.31	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.79850	16.79850		16.87450	16.87450		19.41	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future		14.25200	14.25200		14.28350	14.28350		18.24	0.00	627,088.00	44	766.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future		14.46510	14.46510		14.49750	14.49750		17.99	0.00	144,651.00	10	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		14.67510	14.67510		14.71010	14.71010		17.65	0.00	73,375.50	5	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		14.88750	14.88750		14.92510	14.92510		17.58	0.00	74,437.50	5	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		15.19000	15.19000		15.19000	15.19000			0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.54440	15.54440		15.59480	15.59480		18.33	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry		18.66700	18.66700		18.67960	18.67960		17.53	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	156.93270	0.15693	177.82430	0.17782	156.933	18.57	0.29	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry		18.72010	18.72010		18.73330	18.73330		18.07	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.73170	18.73170		18.74490	18.74490		18.06	0.00	33,248,767.50	1,775	210,203.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	755.00400	0.75500	779.52790	0.77953	755.004	17.78	0.70	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	142.32970	0.14233	157.94950	0.15795	142.330	19.70	0.21	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry		18.89830	18.89830		18.91040	18.91040		18.71	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future		19.07020	19.07020		19.08270	19.08270		18.48	0.00	0.00	0	3,691.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	150.44350	0.15044	154.51540	0.15452	150.444	18.26	0.14	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	474.09450	0.47409	488.48070	0.48848	474.094	19.38	0.34	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		19.40500	19.40500		19.42100	19.42100		18.23	0.00	0.00	0	4,883.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.74570	19.74570		19.76380	19.76380		18.18	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.52060	20.52060		20.54770	20.54770		17.78	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12499	0.12499		0.12540	0.12540		26.36	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12753	0.12753		0.12794	0.12794		23.81	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.13010	0.13010		0.13054	0.13054		23.11	0.00	19,515.30	150	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14512	0.14512		0.14575	0.14575		22.08	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry		16.41020	16.41020		16.46340	16.46340		14.47	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry		16.46160	16.46160		16.51130	16.51130		15.45	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry		16.48350	16.48350		16.53470	16.53470		17.16	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.53780	16.53780		16.58910	16.58910		17.29	0.00	54,326,673.00	3,285	108,587.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	4.69590	0.00470	5.05750	0.00506	4.696	22.05	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	455.74310	0.45574	494.84460	0.49484	455.743	17.14	0.57	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.57340	16.57340		16.62460	16.62460		17.73	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.70670	16.70670		16.75720	16.75720		17.43	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	190.66060	0.19066	184.77750	0.18478	190.661	16.75	0.23	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.81020	16.81020		16.83910	16.83910		17.16	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	440.72740	0.44073	0.00000	0.00000	440.727	16.83	0.38	735,222,284.31	114,748	114,748.00

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			16.88140		16.88140		16.93270	16.93270		17.02	0.00	20,257,680.00	1,200	14,051.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	91.43330		0.09143		93.16820	0.09317	91.433	16.23	0.11	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	96.30870		0.09631		98.22150	0.09822	96.309	16.14	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	446.93900		0.44694		0.00000	0.00000	446.939	16.64	0.37	779,897,018.40	126,600	126,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	877.65060		0.87765		916.62310	0.91662	877.651	16.73	0.61	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	641.14590		0.64115		674.46080	0.67446	641.146	17.20	0.49	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.22620		17.22620		17.28120	17.28120		16.84	0.00	21,532,750.00	1,250	736.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	29.88360		0.02988		28.93780	0.02894	29.884	16.27	0.03	126,246.72	220	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	38.70980		0.03871		35.88260	0.03588	38.710	16.09	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	174.16380		0.17416		168.14020	0.16814	174.164	15.91	0.15	565,242.31	220	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	510.75030		0.51075		496.78620	0.49679	510.750	16.14	0.33	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	472.71480		0.47271		494.88560	0.49489	472.715	18.25	0.32	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	197.05880		0.19706		208.52750	0.20853	197.059	20.22	0.15	569,812.54	220	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.58260		17.58260		17.64070	17.64070		16.75	0.00	4,395,650.00	250	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.73630		18.73630		18.81050	18.81050		17.36	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.79149		97.79149		98.47927	98.47927			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.89531		94.89531		95.60753	95.60753			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.71156		93.71156		94.44161	94.44161			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.87669		95.87669		96.61515	96.61515			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.62920		99.62920		100.37338	100.37338			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.26857		98.26857		99.04252	99.04252			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.33283		100.33283		101.12737	101.12737			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.01501		104.01501		104.81866	104.81866			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75951		99.75951		99.75952	99.75952			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.71051		99.71051		99.71036	99.71036			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.90478		99.90478		99.91524	99.91524			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.13090		100.13090		100.15585	100.15585			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			98.99416		98.99416		98.99419	98.99419			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59202		98.59202		98.60187	98.60187			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.60036		98.60036		98.62550	98.62550			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.09000		99.09000		99.13000	99.13000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.57247		99.57247		99.63758	99.63758			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.07023		100.07023		100.15982	100.15982			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.58472		100.58472		100.70678	100.70678			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.35397		97.35397		97.62285	97.62285			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.68007		96.68007		96.97385	96.97385			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.97534		95.97534		96.29339	96.29339			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.24778		96.24778		96.58923	96.58923			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.52484		98.52484		98.88381	98.88381			0.00	0.00	0	51.00

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
5Y STND	On 15/03/2022	Interest Rate Swap	98.76117		98.76117		99.13752	99.13752			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.05272		100.05272		100.44543	100.44543			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.33278		102.33278		102.73829	102.73829			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	556.58600		556.58600		554.71200	554.71200			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	566.94200		566.94200		565.02900	565.02900			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	633.06300		633.06300		629.78100	629.78100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	644.84200		644.84200		641.49400	641.49400			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	569.58300		569.58300		565.84100	565.84100			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	580.18000		580.18000		576.36500	576.36500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.89940		10.89940		10.93960	10.93960		15.83	0.00	7,084,610.00	650	16,426.00
AU\$ / R	On 27/12/2017	Any day expiry	10.91500		10.91500		10.95530	10.95530		15.97	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.05630		11.05630		11.09710	11.09710		16.10	0.00	2,764,075.00	250	900.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.21240		11.21240		11.25560	11.25560		15.48	0.00	2,803,100.00	250	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.37010		11.37010		11.41640	11.41640		15.03	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.85530		11.85530		11.91380	11.91380		14.94	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.15930		11.15930		11.18390	11.18390		15.46	0.00	1,115,930.00	100	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.33780		11.33780		11.36190	11.36190		15.77	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.51210		11.51210		11.53740	11.53740		16.15	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.30690		14.30690		14.32020	14.32020		15.91	0.00	1,430,690.00	100	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.62140		14.62140		14.63300	14.63300		16.25	0.00	1,462,140.00	100	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.93730		14.93730		14.95010	14.95010		16.43	0.00	1,493,730.00	100	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.61490		16.61490		16.65620	16.65620		17.37	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.14320		2.14320		2.14720	2.14720		17.24	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.16180		2.16180		2.16590	2.16590		17.39	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.18050		2.18050		2.18520	2.18520		16.84	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.25920		2.25920		2.26780	2.26780		17.24	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.22280		2.22280		2.22940	2.22940		16.98	0.00	555,700.00	250	700.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.26950		2.26950		2.27640	2.27640		17.44	0.00	226,950.00	100	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.31680		2.31680		2.32380	2.32380		16.86	0.00	231,680.00	100	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.64180		2.64180		2.65430	2.65430		18.03	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

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
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	11.00500		75.05595		11.00500	75.05595			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.28525		75.47419		11.38491	74.90731			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.40315		73.08675		11.50653	72.50878			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	11.23000		77.66455		11.23000	77.66455			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.51116		77.98117		11.61077	77.34939			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.63043		75.17062		11.73390	74.52652			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 01/02/2018	GOVI	567.81800		567.81800		564.06900	564.06900			0.00	0.00	0	795.00
GOVI	On 03/05/2018	GOVI	578.38200		578.38200		574.56000	574.56000			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.82760		1.82760		1.83160	1.83160		17.93	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.85850		1.85850		1.86240	1.86240		17.84	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.88820		1.88820		1.89250	1.89250		17.68	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.10110		2.10110		2.10920	2.10920		18.65	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	128.70835		128.70835		128.70835	128.70835			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.61958		129.61958		129.72002	129.72002			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	132.04485		132.04485		132.14625	132.14625			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	98.68802		98.68802		98.68802	98.68802			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.17864		100.17864		100.49269	100.49269			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.03499		101.03499		101.35420	101.35420			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	102.82055		102.82055		102.82055	102.82055			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	103.94349		103.94349		104.36052	104.36052			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	104.79990		104.79990		105.22402	105.22402			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

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
I2038	On 02/11/2017	Bond Future	126.08223		126.08223		126.08223	126.08223			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	125.24461		125.24461		126.06496	126.06496			0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future	127.58804		127.58804		128.42280	128.42280			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	121.91422		121.91422		121.91422	121.91422			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	122.40603		122.40603		122.90791	122.90791			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future	123.09644		123.09644		123.60729	123.60729			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	129.06901		129.06901		129.06901	129.06901			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	128.01769		128.01769		129.46173	129.46173			0.00	0.00	0	22,879.00
I2050	On 03/05/2018	Bond Future	130.41319		130.41319		131.88330	131.88330			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 01/02/2018	Index Future	250.48200		250.48200		251.18100	251.18100			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future	255.16900		255.16900		255.88000	255.88000			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.32000		92.68000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13660		0.13660		0.13650	0.13650			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13620		0.13620		0.13620	0.13620			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13580		0.13580		0.13590	0.13590			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13450		0.13450		0.13560	0.13560			0.00	0.00	0	562.00
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	1.74370		1.74370		1.75150	1.75150		15.78	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.77420		1.77420		1.78220	1.78220		15.74	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.80490		1.80490		1.81330	1.81330		15.41	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.93500		1.93500		1.94590	1.94590		15.57	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.83620		9.83620		9.85010	9.85010		17.12	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.97090		9.97090		9.98500	9.98500		17.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.10480		10.10480		10.12080	10.12080		16.58	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
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.15750		11.15750		11.19810	11.19810		16.29	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.34460		1.34460		1.34750	1.34750			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.36000		1.36000		1.35690	1.35690			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.37620		1.37620		1.36650	1.36650			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48720		1.48720		1.49590	1.49590			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31430		1.31430		1.31230	1.31230			0.00	328,575.00	250	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31840		1.31840		1.31630	1.31630			0.00	329,600.00	250	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32230		1.32230		1.32020	1.32020			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16040		1.16040		1.16140	1.16140			0.00	290,100.00	250	111.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.16700		1.16700		1.16800	1.16800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17380		1.17380		1.17480	1.17480			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.01000		113.10093		9.01000	113.10093		7.84	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.25072		108.78313		9.34533	108.19324		7.61	0.00	98,448,732.65	905	121,025.00
R186	On 01/02/2018	Bond Future	7.75	Call	7.98000		0.00798		5.14000	0.00514	7.980	7.22	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	230.38000		0.23038		171.73000	0.17173	230.380	7.51	0.12	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,699.36000		3.69936		4,176.78000	4.17678	3,699.360	7.61	0.78	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,556.50000		2.55650		2,959.45000	2.95945	2,556.500	7.75	0.64	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,666.38000		1.66638		1,983.23000	1.98323	1,666.380	7.90	0.49	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.32652		110.80679		9.42553	110.20510		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			299.11359		299.11359		299.11359	299.11359			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			297.08893		297.08893		297.59147	297.59147			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.64768		302.64768		303.15764	303.15764			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			238.63997		238.63997		238.63997	238.63997		4.44	0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			237.77039		237.77039		237.79468	237.79468		4.66	0.00	3,328,785.46	14	22,922.00
R202	On 03/05/2018	Bond Future			242.21942		242.21942		242.24249	242.24249		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			8.31000		99.07115		8.31000	99.07115		4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.55976		100.12502		8.65582	99.74574		4.66	0.00	0.00	0	61,158.00
R2023	On 03/05/2018	Bond Future			8.62191		98.05790		8.72420	97.67082		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

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
R2030	On 02/11/2017	Bond Future			9.50500		91.38069		9.50500	91.38069			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.74090		87.97472		9.83483	87.37753			0.00	0.00	0	63,832.00
R2030	On 03/05/2018	Bond Future			9.81902		89.61115		9.91649	89.00216			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			9.69500		89.75503		9.69500	89.75503		11.36	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.93923		90.21691		10.03305	89.58074		10.84	0.00	0.00	0	42,246.00
R2032	On 01/02/2018	Bond Future	9.20	Call	325.08000		0.32508		249.97000	0.24997	325.080	10.58	0.14	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	438.40000		0.43840		341.97000	0.34197	438.400	10.62	0.18	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	579.15000		0.57915		458.05000	0.45805	579.150	10.67	0.22	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	660.77000		0.66077		526.12000	0.52612	660.770	10.70	0.24	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.01661		87.73811		10.11379	87.08952		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			9.85000		93.61715		9.85000	93.61715			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			10.10206		94.00047		10.20105	93.26793			0.00	113,834,569.17	1,211	48,547.00
R2035	On 03/05/2018	Bond Future			10.17794		91.24886		10.28031	90.50207			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			9.92500		90.13220		9.92500	90.13220		13.40	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			10.16672		86.23886		10.26552	85.51034		12.85	0.00	0.00	0	52,960.00
R2037	On 03/05/2018	Bond Future			10.24454		87.84292		10.34667	87.10019		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			7.29500		103.77051		7.29500	103.77051		14.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.52426		101.41277		7.59489	101.35400		13.91	0.00	0.00	0	41,951.00
R204	On 03/05/2018	Bond Future			7.53007		103.29932		7.63128	103.23872		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			10.02000		93.37238		10.02000	93.37238		14.07	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.26246		89.20685		10.36127	88.43338		13.47	0.00	0.00	0	25,930.00
R2040	On 03/05/2018	Bond Future			10.34088		90.86617		10.44301	90.07764		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			10.03500		90.50378		10.03500	90.50378		14.73	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.28016		86.35724		10.37890	85.57936		14.09	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.35597		87.96345		10.45797	87.17049		14.07	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.99000		89.85271		9.99000	89.85271		14.54	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			10.23084		90.07830		10.32961	89.27993		13.91	0.00	9,548,299.80	106	103,556.00

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 03/05/2018	Bond Future		10.30035	87.31713		10.40231	86.50328		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		7.71500	101.32972		7.71500	101.32972		1.33	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future		7.94333	99.20936		8.04592	99.02984		1.61	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future		8.01885	101.05483		8.13824	100.87126		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		7.96000	97.15455		7.96000	97.15455		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future		8.20559	98.41343		8.30400	98.15224		2.78	0.00	0.00	0	34,887.00
R208	On 03/05/2018	Bond Future		8.27074	96.84299		8.37890	96.57629		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		9.80000	70.64797		9.80000	70.64797		13.55	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future		10.03106	70.88752		10.12959	70.27448		12.86	0.00	6,308,989.28	89	151,904.00
R209	On 01/02/2018	Bond Future	9.32	Call	342.46000	0.34246	262.25000	0.26225	342.460	12.61	0.16	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	352.83000	0.35283	270.59000	0.27059	352.830	12.62	0.16	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	596.99000	0.59699	470.40000	0.47040	596.990	12.72	0.24	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,560.78000	3.56078	4,028.17000	4.02817	3,560.780	12.76	0.73	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,423.93000	2.42393	2,810.68000	2.81068	2,423.930	12.95	0.59	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,348.43000	2.34843	2,728.51000	2.72851	2,348.430	12.97	0.58	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,311.29000	2.31129	2,688.03000	2.68803	2,311.290	12.98	0.57	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,274.43000	2.27443	2,647.82000	2.64782	2,274.430	12.98	0.57	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,896.86000	1.89686	2,233.06000	2.23306	1,896.860	13.08	0.50	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,595.60000	1.59560	1,898.05000	1.89805	1,595.600	13.17	0.45	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,283.47000	1.28347	1,546.35000	1.54635	1,283.470	13.28	0.39	0.00	0	739.00
R209	On 03/05/2018	Bond Future		10.09947	69.05695		10.20110	68.43204		13.50	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,966.46000	2.96646	3,309.38000	3.30938	2,966.460	13.73	0.52	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future		10.23376	68.55200		10.34176	67.90299		13.55	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,560.39000	1.56039	1,382.17000	1.38217	1,560.390	13.30	0.29	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,742.42000	4.74242	5,112.90000	5.11290	4,742.420	13.72	0.55	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,901.13000	2.90113	3,167.98000	3.16798	2,901.130	14.28	0.39	0.00	0	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

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/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	183.58164		183.58164		183.58164	183.58164			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future	186.91887		186.91887		186.93811	186.93811			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future	187.99126		187.99126		188.00965	188.00965			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	150.19916		150.19916		150.19916	150.19916			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	150.76348		150.76348		150.90024	150.90024			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future	153.58433		153.58433		153.72267	153.72267			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	9.59500		82.01756		9.59500	82.01756		11.16	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.83313		82.47772		9.92693	81.89930		10.66	0.00	0.00	0	58,189.00
R213	On 03/05/2018	Bond Future	9.90503		80.46259		10.00211	79.87279		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
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	9.93000		70.26788		9.93000	70.26788		14.31	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.16849		70.43267		10.26710	69.80124		13.55	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.23562		68.44692		10.33726	67.80334		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	24,977.45000		24,977.45000		25,040.59000	25,040.59000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,396.07000		25,396.07000		25,460.39000	25,460.39000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.45820		10.45820		10.47550	10.47550		16.03	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.62680		10.62680		10.64470	10.64470		16.30	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.79550		10.79550		10.81410	10.81410		15.70	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.03500		12.03500		12.07800	12.07800		16.38	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.64280		3.64280		3.67940	3.67940		13.67	0.00	18,214.00	5	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58860		3.58860		3.62900	3.62900		14.03	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.53740		3.53740		3.57870	3.57870		14.49	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.52730		3.52730		3.58500	3.58500		16.05	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40410		1.40410		1.40350	1.40350			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.38530		1.38530		1.38490	1.38490			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36280		1.36280		1.36280	1.36280			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

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 :											3,580,686,922.05	463,677	7 431 528.00
Grand Total:											3,580,686,922.05	463,677	7 431 528.00