



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: 08/11/2017

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	14.16250	14.16250		14.16230	14.16230		17.36	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry	14.16260	14.16260		14.16240	14.16240		14.92	0.00	0.00	0	70.00
\$ / R	On 15/11/2017	Any day expiry	14.16870	14.16870		14.16930	14.16930		15.39	0.00	0.00	0	200.00
\$ / R	On 16/11/2017	Any day expiry	14.17030	14.17030		14.17280	14.17280		15.50	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry	14.17190	14.17190		14.17620	14.17620		15.61	0.00	0.00	0	1,630.00
\$ / R	On 28/11/2017	Any day expiry	14.19620	14.19620		14.20340	14.20340		16.06	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	13.95920	0.01396	16.78500	0.01679	13.959	14.41	0.07	0.00	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.43610	0.00044	0.55070	0.00055	0.436	31.65	0.00	0.00	60.00
\$ / R	On 30/11/2017	Any day expiry	14.20110	14.20110		14.20830	14.20830		16.39	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	3.08650	0.00309	3.96820	0.00397	3.086	19.84	0.01	0.00	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.21090	14.21090		14.21820	14.21820		16.46	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry	14.23510	14.23510		14.24250	14.24250		17.83	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	14.23720	14.23720		14.24490	14.24490		17.99	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.24340	14.24340		14.25200	14.25200		18.04	0.00	1,060,720,241.40	74,471	1,023,206.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.54510	0.00155	2.21200	0.00221	1.545	22.60	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.25740	0.00226	3.10960	0.00311	2.257	21.27	0.01	0	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	2.89810		0.00290		3.89420	0.00389	2.898	20.42	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	3.08810		0.00309		4.12340	0.00412	3.088	20.21	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	3.13760		0.00314		4.18320	0.00418	3.138	20.15	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	4.26970		0.00427		5.52430	0.00552	4.270	19.14	0.01	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	5.04310		0.00504		6.42250	0.00642	5.043	18.61	0.02	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	5.58140		0.00558		7.04050	0.00704	5.581	18.29	0.02	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	6.51390		0.00651		8.09960	0.00810	6.514	17.82	0.02	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	7.76020		0.00776		9.49640	0.00950	7.760	17.28	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	7.89870		0.00790		9.65050	0.00965	7.899	17.23	0.03	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	15.94310		0.01594		18.58610	0.01859	15.943	16.81	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	22.31350		0.02231		25.51740	0.02552	22.313	16.85	0.06	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	23.80970		0.02381		27.13030	0.02713	23.810	16.86	0.07	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	26.20630		0.02621		29.70360	0.02970	26.206	16.87	0.07	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	28.79530		0.02880		32.47110	0.03247	28.795	16.88	0.08	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	30.63370		0.03063		34.42950	0.03443	30.634	16.89	0.08	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,074.03370		1.07403	1,086.42950	1.08643	1,074.034	16.89	0.92	0.00	0	7,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	31.58730		0.03159		35.44360	0.03544	31.587	16.89	0.08	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	32.56470		0.03256		36.48080	0.03648	32.565	16.90	0.09	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,029.04400		1.02904	1,041.74140	1.04174	1,029.044	16.91	0.91	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	47.61890		0.04762		52.31210	0.05231	47.619	16.95	0.12	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	54.68390		0.05468		59.66520	0.05967	54.684	16.97	0.13	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	814.62780		0.81463	828.74770	0.82875	814.628	17.01	0.84	0.00	0	11,016.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	735.39560		0.73540	749.89240	0.74989	735.396	17.10	0.80	0.00	0	4,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	135.10000		0.13510		141.14320	0.14114	135.100	17.33	0.26	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	618.50000		0.61850	633.14320	0.63314	618.500	17.33	0.74	0.00	0	3,750.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	147.69840		0.14770		153.70880	0.15371	147.698	17.39	0.28	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	507.30850		0.50731	521.61450	0.52161	507.308	17.58	0.66	0.00	0	7,100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	465.59180		0.46559	479.61350	0.47961	465.592	17.68	0.63	0.00	0	19,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	222.19180		0.22219	227.61350	0.22761	222.192	17.68	0.37	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	354.14840		0.35415	357.83940	0.35784	354.148	18.10	0.50	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	276.23730		0.27624	287.73850	0.28774	276.237	18.45	0.44	0.00	0	2,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	241.71030		0.24171	252.53040	0.25253	241.710	18.73	0.40	0.00	0	7,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	498.31030		0.49831	500.53040	0.50053	498.310	18.73	0.60	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	202.66310		0.20266	212.54120	0.21254	202.663	19.08	0.35	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	139.61730		0.13962	147.49650	0.14750	139.617	19.82	0.26	0.00	0	1,500.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	121.24440		0.12124	128.49430	0.12849	121.244	20.08	0.23	0.00	0	5,580.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	103.53780		0.10354	110.19850	0.11020	103.538	20.35	0.20	0.00	0	1,900.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	102.05810		0.10206	108.66650	0.10867	102.058	20.38	0.20	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	58.94550		0.05895	63.71210	0.06371	58.946	21.31	0.12	0.00	0	25,457.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	51.02240		0.05102	55.36930	0.05537	51.022	21.55	0.11	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	26.81710		0.02682	29.60850	0.02961	26.817	22.19	0.06	0.00	0	117,200.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.96610		0.00397	4.59600	0.00460	3.966	23.79	0.01	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.79700		0.00380	4.38760	0.00439	3.797	24.37	0.01	0.00	0	33,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.04250		0.00304	3.44230	0.00344	3.043	28.68	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			14.25170	14.25170		14.26140	14.26140		18.52	0.00	0.00	0	0.00
\$ / R	13.50	Put	On 22/12/2017	Any day expiry	85.61290	0.08561	91.34020	0.09134	85.613	17.48	0.18	0.00	0	60.00			
\$ / R	18.02	Call	On 22/12/2017	Any day expiry	4.23770	0.00424	4.84500	0.00485	4.238	28.14	0.01	0.00	0	60.00			
\$ / R			On 27/12/2017	Any day expiry	14.26210	14.26210	14.27330	14.27330		18.57	0.00	0.00	0	916.00			
\$ / R			On 29/12/2017	Any day expiry	14.26630	14.26630	14.27800	14.27800		18.74	0.00	0.00	0	0.00			
\$ / R	14.50	Call	On 29/12/2017	Any day expiry	307.72440	0.30772	320.25200	0.32025	307.724	19.31	0.43	0.00	0	150.00			
\$ / R			On 02/01/2018	Any day expiry	14.27460	14.27460	14.28750	14.28750		18.73	0.00	0.00	0	0.00			
\$ / R			On 04/01/2018	Any day expiry	14.27880	14.27880	14.29220	14.29220		18.88	0.00	0.00	0	241.00			
\$ / R			On 09/01/2018	Any day expiry	14.28920	14.28920	14.30400	14.30400		19.02	0.00	0.00	0	0.00			
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	72.94540	0.07295	75.53270	0.07553	72.945	17.89	0.13	0.00	0	2,000.00			
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	277.84940	0.27785	286.47710	0.28648	277.849	19.97	0.36	0.00	0	1,000.00			
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	245.40400	0.24540	253.28260	0.25328	245.404	20.22	0.33	0.00	0	1,000.00			
\$ / R			On 10/01/2018	Any day expiry	14.29130	14.29130	14.30640	14.30640		19.01	0.00	0.00	0	500.00			
\$ / R			On 12/01/2018	Any day expiry	14.29540	14.29540	14.31110	14.31110		18.98	0.00	0.00	0	241.00			
\$ / R			On 18/01/2018	Any day expiry	14.30920	14.30920	14.32530	14.32530		18.76	0.00	0.00	0	241.00			
\$ / R			On 25/01/2018	Any day expiry	14.32830	14.32830	14.34190	14.34190		18.66	0.00	0.00	0	70.00			
\$ / R			On 31/01/2018	Any day expiry	14.34470	14.34470	14.35600	14.35600		18.52	0.00	0.00	0	1,564.00			
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	106.98740	0.10699	107.95990	0.10796	106.987	17.51	0.16	0.00	0	107,000.00			
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	110.82980	0.11083	111.78870	0.11179	110.830	17.52	0.17	0.00	0	154,000.00			
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	116.78280	0.11678	117.72030	0.11772	116.783	17.53	0.17	0.00	0	40,904.00			
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	138.33250	0.13833	139.17120	0.13917	138.333	17.57	0.20	0.00	0	168,000.00			
\$ / R			On 01/02/2018	Any day expiry	14.34740	14.34740	14.35840	14.35840		18.51	0.00	0.00	0	0.00			
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	34.52640	0.03453	35.82370	0.03582	34.526	18.25	0.06	0.00	0	242.00			
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	73.48710	0.07349	74.45640	0.07446	73.487	17.43	0.12	0.00	0	234.00			
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	90.44290	0.09044	91.39720	0.09140	90.443	17.47	0.14	0.00	0	3,496.00			
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	238.71740	0.23872	242.95110	0.24295	238.717	20.12	0.29	0.00	0	242.00			
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	183.34120	0.18334	187.02240	0.18702	183.341	20.70	0.23	0.00	0	2,723.00			
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	144.80510	0.14481	148.04320	0.14804	144.805	21.22	0.19	0.00	0	234.00			
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	133.50200	0.13350	136.58440	0.13658	133.502	21.37	0.18	0.00	0	773.00			
\$ / R			On 06/02/2018	Any day expiry	14.36110	14.36110	14.37020	14.37020		18.40	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	263.81880	0.26382	263.58820	0.26359	263.819	17.74	0.31	0.00	0	35,000.00			
\$ / R			On 13/02/2018	Any day expiry	14.38020	14.38020	14.38660	14.38660		18.27	0.00	0.00	0	70.00			
\$ / R			On 15/02/2018	Any day expiry	14.38470	14.38470	14.39120	14.39120		18.26	0.00	0.00	0	0.00			
\$ / R			On 28/02/2018	Any day expiry	14.41380	14.41380	14.42120	14.42120		18.12	0.00	0.00	0	0.00			
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	454.25660	0.45426	454.53470	0.45453	454.257	17.84	0.41	0.00	0	90,000.00			
\$ / R			On 01/03/2018	Any day expiry	14.41600	14.41600	14.42350	14.42350		18.11	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	193.75060	0.19375	196.06890	0.19607	193.751	17.14	0.23	0.00	0	100,000.00			
\$ / R			On 02/03/2018	Any day expiry	14.41830	14.41830	14.42580	14.42580		18.11	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	169.01390	0.16901	171.43390	0.17143	169.014	17.09	0.21	0.00	0	100,000.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	14.45630	14.45630	14.46510	14.46510		17.94	0.00	247,260,555.20	17,104	174,370.00			
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	22.19040	0.02219	23.84160	0.02384	22.190	17.70	0.04	0.00	0	225,000.00			
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	39.68530	0.03969	41.85890	0.04186	39.685	17.32	0.06	0.00	0	20,880.00			
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	42.22000	0.04222	44.45070	0.04445	42.220	17.28	0.06	0.00	0	2,500.00			
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	49.17730	0.04918	51.54320	0.05154	49.177	17.17	0.07	0.00	0	26,000.00			

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\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	54.61250	0.05461	57.07000	0.05707	54.613	17.10	0.08	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	92.60110	0.09260	95.42340	0.09542	92.601	16.71	0.12	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	100.47010	0.10047	103.32420	0.10332	100.470	16.65	0.13	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	141.80250	0.14180	144.84600	0.14485	141.803	16.76	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	148.26930	0.14827	151.32630	0.15133	148.269	16.78	0.18	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	178.73080	0.17873	181.81200	0.18181	178.731	16.85	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	183.77850	0.18378	186.85750	0.18686	183.778	16.86	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,166.80960	1.16681	1,178.66040	1.17866	1,166.810	16.91	0.77	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	210.50960	0.21051	213.56040	0.21356	210.510	16.91	0.23	2,537,069.01	750	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	239.79210	0.23979	242.77050	0.24277	239.792	16.96	0.26	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	285.19910	0.28520	288.01240	0.28801	285.199	17.03	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	988.62990	0.98863	1,000.20170	1.00020	988.630	17.05	0.70	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	351.27510	0.35128	353.59380	0.35359	351.275	17.25	0.34	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	412.13740	0.41214	413.93440	0.41393	412.137	17.43	0.37	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	463.86660	0.46387	0.00000	0.00000	463.867	17.57	0.40	4,356,525.94	750	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	473.63680	0.47364	474.89290	0.47489	473.637	17.59	0.41	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	483.51840	0.48352	484.68590	0.48469	483.518	17.62	0.41	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	622.54560	0.62255	631.31710	0.63132	622.546	17.94	0.52	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	639.45300	0.63945	639.26930	0.63927	639.453	18.00	0.49	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	645.31920	0.64532	645.09560	0.64510	645.319	18.02	0.49	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	657.12810	0.65713	656.82420	0.65682	657.128	18.05	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	506.32570	0.50633	513.88710	0.51389	506.326	18.42	0.45	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	469.05090	0.46905	476.15110	0.47615	469.051	18.60	0.42	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	456.15660	0.45616	463.09250	0.46309	456.157	18.66	0.42	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	452.98660	0.45299	459.88070	0.45988	452.987	18.68	0.41	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	440.51820	0.44052	447.24850	0.44725	440.518	18.74	0.40	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	425.39980	0.42540	431.92210	0.43192	425.400	18.82	0.39	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	393.90240	0.39390	399.97820	0.39998	393.902	19.00	0.37	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	355.07720	0.35508	360.75190	0.36075	355.077	19.25	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	309.51060	0.30951	314.75900	0.31476	309.511	19.59	0.30	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	301.15110	0.30115	306.31790	0.30632	301.151	19.66	0.30	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	264.59000	0.26459	0.00000	0.00000	264.590	19.99	0.27	2,889,361.66	750	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	254.05280	0.25405	258.71570	0.25872	254.053	20.09	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	213.92750	0.21393	218.10850	0.21811	213.928	20.49	0.22	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	191.07410	0.19107	194.95010	0.19495	191.074	20.72	0.20	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.53700	14.53700	14.54820	14.54820		17.73	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.53920	14.53920	14.55050	14.55050		17.72	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	987.79060	0.98779	986.55850	0.98656	987.791	18.39	0.57	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	324.93650	0.32494	331.80690	0.33181	324.937	19.65	0.29	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.55040	14.55040	14.56210	14.56210		17.67	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	343.30700	0.34331	347.70330	0.34770	343.307	16.73	0.30	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	470.23360	0.47023	479.62710	0.47963	470.234	18.66	0.39	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	365.57850	0.36558	373.24070	0.37324	365.578	19.33	0.31	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.57500	14.57500	14.58750	14.58750		17.68	0.00	0.00	0	70.00

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 15/05/2018	Any day expiry		14.58410	14.58410		14.59670	14.59670		17.65	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry		14.62150	14.62150		14.63360	14.63360		17.61	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	368.97570	0.36898	372.21050	0.37221	368.976	16.65	0.30	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	496.07180	0.49607	503.94410	0.50394	496.072	18.74	0.38	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	389.81760	0.38982	396.12560	0.39613	389.818	19.43	0.31	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		14.66350	14.66350		14.67510	14.67510		17.61	0.00	0.00	0	110,251.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	10.33420	0.01033	10.48120	0.01048	10.334	17.34	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	14.69730	0.01470	14.90600	0.01491	14.697	15.81	0.02	20,504.22	66	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	31.50250	0.03150	32.00350	0.03200	31.503	15.41	0.04	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	64.50040	0.06450	65.56520	0.06557	64.500	15.69	0.08	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	110.71680	0.11072	112.47820	0.11248	110.717	15.93	0.12	228,493.32	132	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	148.02060	0.14802	150.27580	0.15028	148.021	16.08	0.15	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	156.02780	0.15603	158.38210	0.15838	156.028	16.11	0.15	0.00	0	14,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	166.45910	0.16646	168.93760	0.16894	166.459	16.14	0.16	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	193.46400	0.19346	196.25000	0.19625	193.464	16.22	0.18	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	205.50630	0.20551	208.35210	0.20835	205.506	16.26	0.19	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	225.70660	0.22571	228.47590	0.22848	225.707	16.31	0.20	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	270.04680	0.27005	272.60020	0.27260	270.047	16.40	0.23	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	275.96680	0.27597	278.48570	0.27849	275.967	16.42	0.24	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	326.40350	0.32640	328.60830	0.32861	326.403	16.51	0.27	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	346.74670	0.34675	348.80760	0.34881	346.747	16.55	0.28	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	393.52790	0.39353	395.24670	0.39525	393.528	16.63	0.30	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	397.28280	0.39728	398.97030	0.39897	397.283	16.64	0.30	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	420.26380	0.42026	421.77360	0.42177	420.264	16.67	0.32	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	462.97570	0.46298	464.14190	0.46414	462.976	16.80	0.34	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	508.01610	0.50802	508.81110	0.50881	508.016	16.92	0.36	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	784.59910	0.78460	794.34550	0.79435	784.599	17.69	0.52	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	745.24760	0.74525	754.58450	0.75458	745.248	17.82	0.50	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	638.43720	0.63844	646.51480	0.64651	638.437	18.22	0.44	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	628.63130	0.62863	636.58750	0.63659	628.631	18.26	0.44	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	541.58040	0.54158	548.37440	0.54837	541.580	18.64	0.39	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	515.02330	0.51502	521.49730	0.52150	515.023	18.79	0.38	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	376.70020	0.37670	381.42110	0.38142	376.700	19.68	0.29	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	336.50840	0.33651	340.93940	0.34094	336.508	19.93	0.26	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	331.39430	0.33139	335.78740	0.33579	331.394	19.96	0.26	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	318.15910	0.31816	322.45500	0.32245	318.159	20.06	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	313.34580	0.31335	317.60490	0.31760	313.346	20.09	0.25	240,668.46	66	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	246.26880	0.24627	249.97930	0.24998	246.269	20.64	0.20	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	222.08630	0.22209	225.58000	0.22558	222.086	20.88	0.18	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	214.63070	0.21463	218.05310	0.21805	214.631	20.96	0.18	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	204.46540	0.20447	207.79550	0.20780	204.465	21.08	0.17	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry		14.68920	14.68920		14.70050	14.70050		17.67	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	391.52750	0.39153	392.70990	0.39271	391.528	16.63	0.30	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	520.08160	0.52008	525.67940	0.52568	520.082	18.88	0.37	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 29/06/2018	Any day expiry	16.10	Call	413.37490	0.41337	417.70660	0.41771	413.375	19.56	0.31	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.69620	14.69620	14.70740	14.70740		17.63	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.73820	14.73820	14.74890	14.74890		17.67	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.74760	14.74760	14.75810	14.75810		17.63	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	571.98850	0.57199	571.47950	0.57148	571.988	16.93	0.37	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	553.11440	0.55311	557.96240	0.55796	553.114	18.86	0.37	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.74990	14.74990	14.76040	14.76040		17.63	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.76390	14.76390	14.77430	14.77430		17.61	0.00	26,596,620.00	1,800	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	411.47280	0.41147	411.87270	0.41187	411.473	16.56	0.29	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	544.76430	0.54476	549.03460	0.54903	544.764	18.96	0.36	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	436.65210	0.43665	439.96290	0.43996	436.652	19.61	0.30	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.79430	14.79430	14.80450	14.80450		17.64	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.83800	14.83800	14.84720	14.84720		17.67	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	430.79630	0.43080	429.86700	0.42987	430.796	16.57	0.29	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	561.29060	0.56129	563.40040	0.56340	561.291	19.12	0.36	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	452.65370	0.45265	454.26150	0.45426	452.654	19.73	0.30	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.87930	14.87930	14.88750	14.88750		17.62	0.00	0.00	0	3,267.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.35940	0.01736	16.61250	0.01661	17.359	16.46	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	103.95070	0.10395	103.18970	0.10319	103.951	14.82	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	111.11540	0.11112	110.36780	0.11037	111.115	14.89	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	151.89780	0.15190	151.25770	0.15126	151.898	15.28	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,615.09810	1.61510	1,622.43430	1.62243	1,615.098	16.44	0.74	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	413.57110	0.41357	412.47540	0.41248	413.571	16.49	0.27	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	617.96490	0.61796	619.18880	0.61919	617.965	18.92	0.38	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	600.92220	0.60092	602.04990	0.60205	600.922	19.01	0.37	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	577.50180	0.57750	578.50110	0.57850	577.502	19.13	0.36	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	406.23530	0.40624	406.97040	0.40697	406.235	20.09	0.26	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.90600	14.90600	14.91360	14.91360		17.66	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	445.50170	0.44550	443.80210	0.44380	445.502	16.55	0.28	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	577.20160	0.57720	577.36590	0.57737	577.202	19.23	0.35	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	465.30630	0.46531	465.35840	0.46536	465.306	19.82	0.29	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.97160	14.97160	14.97770	14.97770		17.66	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			14.98620	14.98620	14.99190	14.99190		17.70	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	460.99550	0.46100	458.92010	0.45892	460.996	16.53	0.28	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	598.46000	0.59846	596.56100	0.59656	598.460	19.33	0.35	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	488.97880	0.48898	487.35440	0.48735	488.979	19.88	0.29	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.01780	15.01780	15.02310	15.02310		17.68	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.05990	15.05990	15.06470	15.06470		17.78	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	475.86210	0.47586	474.25610	0.47426	475.862	16.56	0.28	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	616.24000	0.61624	614.78760	0.61479	616.240	19.54	0.34	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	501.11110	0.50111	499.99000	0.49999	501.111	20.15	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.09460	15.09460	15.09900	15.09900		17.85	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.13680	15.13680	15.14060	15.14060		17.92	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	489.10790	0.48911	487.82620	0.48783	489.108	16.57	0.27	0.00	0	1,000.00

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 31/12/2018	Any day expiry	16.93	Call	637.71730	0.63772	636.27260	0.63627	637.717	19.76	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	519.91020	0.51991	518.79910	0.51880	519.910	20.40	0.28	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.24590	15.24590	15.24830	15.24830		18.07	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.32770	15.32770	15.32900	15.32900		18.18	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.54590	15.54590	15.54440	15.54440		18.38	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.53920	16.53920	16.52770	16.52770		19.27	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.67300	16.67300	16.66020	16.66020		19.35	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.81260	16.81260	16.79850	16.79850		19.45	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.24340	14.24340	14.25200	14.25200		18.04	0.00	925,821.00	65	815.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.45630	14.45630	14.46510	14.46510		17.94	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.66350	14.66350	14.67510	14.67510		17.61	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.87930	14.87930	14.88750	14.88750		17.62	0.00	0.00	0	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			15.54590	15.54590	15.54440	15.54440		18.38	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.60720	18.60720	18.66700	18.66700		17.23	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	132.01980	0.13202	156.93270	0.15693	132.020	18.42	0.26	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			18.65880	18.65880	18.72010	18.72010		17.82	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.66900	18.66900	18.73170	18.73170		17.76	0.00	19,042,380.00	1,020	210,703.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	701.20810	0.70121	755.00400	0.75500	701.208	17.51	0.68	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	123.66570	0.12367	142.32970	0.14233	123.666	19.59	0.19	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.83230	18.83230	18.89830	18.89830		18.59	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.00790	19.00790	19.07020	19.07020		18.30	0.00	0.00	0	3,691.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	150.33620	0.15034	150.44350	0.15044	150.336	17.98	0.14	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	446.38530	0.44639	474.09450	0.47409	446.385	19.29	0.33	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.33790	19.33790	19.40500	19.40500		18.09	0.00	0.00	0	4,883.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.68200	19.68200	19.74570	19.74570		18.15	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.46500	20.46500	20.52060	20.52060		17.79	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12566	0.12566	0.12499	0.12499		24.94	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12823	0.12823	0.12753	0.12753		23.38	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13079	0.13079	0.13010	0.13010		22.73	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14607	0.14607	0.14512	0.14512		21.60	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.43900	16.43900	16.41020	16.41020		14.10	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.48030	16.48030	16.46160	16.46160		15.03	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			16.50180	16.50180	16.48350	16.48350		16.81	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.55420	16.55420	16.53780	16.53780		16.93	0.00	25,427,251.20	1,536	108,630.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	3.25060	0.00325	4.69590	0.00470	3.251	21.40	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	452.41210	0.45241	455.74310	0.45574	452.412	16.76	0.58	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.58570	16.58570	16.57340	16.57340		17.33	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.72100	16.72100	16.70670	16.70670		17.35	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	181.49850	0.18150	190.66060	0.19066	181.498	16.61	0.23	0.00	0	193,000.00

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 28/02/2018	Any day expiry			16.83170		16.83170		16.81020	16.81020		17.17	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	427.71650		0.42772	440.72740	0.44073	427.717		16.77	0.37	0.00	0	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.90060		16.90060		16.88140	16.88140		17.04	0.00	0.00	0	14,051.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	89.04930		0.08905	91.43330	0.09143	89.049		16.27	0.11	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	93.93240		0.09393	96.30870	0.09631	93.932		16.19	0.11	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	435.40660		0.43541	446.93900	0.44694	435.407		16.59	0.36	292,135,680.00	48,000	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	884.96470		0.88496	877.65060	0.87765	884.965		16.68	0.61	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	646.25010		0.64625	641.14590	0.64115	646.250		17.16	0.50	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.24200		17.24200		17.22620	17.22620		16.78	0.00	0.00	0	736.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	27.86400		0.02786	29.88360	0.02988	27.864		16.15	0.03	59,995.09	110	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	36.29810		0.03630	38.70980	0.03871	36.298		15.98	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	168.55230		0.16855	174.16380	0.17416	168.552		15.84	0.15	554,221.14	220	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	501.14970		0.50115	510.75030	0.51075	501.150		16.08	0.33	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	473.17430		0.47317	472.71480	0.47271	473.174		18.20	0.32	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	195.45030		0.19545	197.05880	0.19706	195.450		20.14	0.15	284,485.69	110	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.60180		17.60180		17.58260	17.58260		16.70	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.76470		18.76470		18.73630	18.73630		17.35	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.12006		98.12006		97.79149	97.79149			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.23425		95.23425		94.89531	94.89531			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.05821		94.05821		93.71156	93.71156			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.22342		96.22342		95.87669	95.87669			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.96923		99.96923		99.62920	99.62920			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			98.61170		98.61170		98.26857	98.26857			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.67018		100.67018		100.33283	100.33283			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.34203		104.34203		104.01501	104.01501			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75951		99.75951		99.75951	99.75951			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.71374		99.71374		99.71051	99.71051			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.92245		99.92245		99.90478	99.90478			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.16835		100.16835		100.13090	100.13090			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			98.99755		98.99755		98.99416	98.99416			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.60907		98.60907		98.59202	98.59202			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.63809		98.63809		98.60036	98.60036			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.15000		99.15000		99.09000	99.09000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.65010		99.65010		99.57247	99.57247			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.17036		100.17036		100.07023	100.07023			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.70278		100.70278		100.58472	100.58472			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.54630		97.54630		97.35397	97.35397			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.88487		96.88487		96.68007	96.68007			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.19207		96.19207		95.97534	95.97534			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
5Y STND	On 21/09/2021	Interest Rate Swap	96.47600		96.47600		96.24778	96.24778			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.76053		98.76053		98.52484	98.52484			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.00442		99.00442		98.76117	98.76117			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.30327		100.30327		100.05272	100.05272			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.58850		102.58850		102.33278	102.33278			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	555.05200		555.05200		556.58600	556.58600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	565.38100		565.38100		566.94200	566.94200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	630.19900		630.19900		633.06300	633.06300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	641.92500		641.92500		644.84200	644.84200			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	566.42500		566.42500		569.58300	569.58300			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	576.96500		576.96500		580.18000	580.18000			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.93280		10.93280		10.89940	10.89940		15.64	0.00	0.00	0	16,426.00
AU\$ / R	On 27/12/2017	Any day expiry	10.94650		10.94650		10.91500	10.91500		15.81	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.09020		11.09020		11.05630	11.05630		15.95	0.00	0.00	0	900.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.24500		11.24500		11.21240	11.21240		15.37	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.40630		11.40630		11.37010	11.37010		15.03	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.90230		11.90230		11.85530	11.85530		14.96	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.19040		11.19040		11.15930	11.15930		15.27	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.36980		11.36980		11.33780	11.33780		15.56	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.54290		11.54290		11.51210	11.51210		16.08	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.28010		14.28010		14.30690	14.30690		15.81	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.59560		14.59560		14.62140	14.62140		16.22	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.90760		14.90760		14.93730	14.93730		16.36	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.60380		16.60380		16.61490	16.61490		17.33	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.14390		2.14390		2.14320	2.14320		17.10	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.16270		2.16270		2.16180	2.16180		17.31	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.18130		2.18130		2.18050	2.18050		16.75	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.26280		2.26280		2.25920	2.25920		17.25	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.22530		2.22530		2.22280	2.22280		17.41	0.00	1,112,650.00	500	1,200.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.27250		2.27250		2.26950	2.26950		17.34	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.31920		2.31920		2.31680	2.31680		16.80	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.64730		2.64730		2.64180	2.64180		18.06	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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.36406	75.02536		11.28525	75.47419				0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.48476	72.62991		11.40315	73.08675				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 01/02/2018	Bond Future	11.59009	77.47980		11.51116	77.98117				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.71230	74.66018		11.63043	75.17062				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	564.63400	564.63400		567.81800	567.81800				0.00	5,646,340.00	1	794.00
GOVI	On 03/05/2018	GOVI	575.14100	575.14100		578.38200	578.38200				0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.82730	1.82730		1.82760	1.82760			17.82	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.85730	1.85730		1.85850	1.85850			17.79	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.88630	1.88630		1.88820	1.88820			17.63	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.10150	2.10150		2.10110	2.10110			18.69	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.58049	129.58049		129.61958	129.61958				0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	132.00509	132.00509		132.04485	132.04485				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 01/02/2018	Bond Future	100.14960	100.14960		100.17864	100.17864				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.00547	101.00547		101.03499	101.03499				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 01/02/2018	Bond Future	103.91388	103.91388		103.94349	103.94349				0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	104.76965	104.76965		104.79990	104.79990				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 01/02/2018	Bond Future	125.40925	125.40925		125.24461	125.24461				0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future	127.75567	127.75567		127.58804	127.58804				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

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
I2046	On 01/02/2018	Bond Future		122.37101	122.37101		122.40603	122.40603			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future		123.06121	123.06121		123.09644	123.09644			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 01/02/2018	Bond Future		127.41442	127.41442		128.01769	128.01769			0.00	3,057,946.08	24	22,903.00
I2050	On 03/05/2018	Bond Future		129.79852	129.79852		130.41319	130.41319			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		250.36900	250.36900		250.48200	250.48200			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future		255.05400	255.05400		255.16900	255.16900			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		0.13660	0.13660			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		0.13580	0.13580			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13450	0.13450		0.13450	0.13450			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		1.74710	1.74710		1.74370	1.74370		15.67	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.77780	1.77780		1.77420	1.77420		15.67	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.80810	1.80810		1.80490	1.80490		15.35	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.94030	1.94030		1.93500	1.93500		15.60	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.86400	9.86400		9.83620	9.83620		16.56	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.99930	9.99930		9.97090	9.97090		16.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		10.13240	10.13240		10.10480	10.10480		16.32	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		11.20910	11.20910		11.15750	11.15750		16.30	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.34540	1.34540		1.34460	1.34460			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.36080	1.36080		1.36000	1.36000			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.37660	1.37660		1.37620	1.37620			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.49130	1.49130		1.48720	1.48720			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
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31070		1.31070		1.31430	1.31430			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31490		1.31490		1.31840	1.31840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31880		1.31880		1.32230	1.32230			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16220		1.16220		1.16040	1.16040			0.00	0.00	0	111.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.16910		1.16910		1.16700	1.16700			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17580		1.17580		1.17380	1.17380			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.33158		108.27870		9.25072	108.78313		8.08	0.00	435,713,488.80	4,024	117,177.00
R186	On 01/02/2018	Bond Future	7.75	Call	8.89000		0.00889		7.98000	0.00798	8.890	7.70	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	197.61000		0.19761		230.38000	0.23038	197.610	7.79	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,134.29000		4.13429		3,699.36000	3.69936	4,134.290	7.89	0.81	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,926.33000		2.92633		2,556.50000	2.55650	2,926.330	7.98	0.68	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,954.84000		1.95484		1,666.38000	1.66638	1,954.840	8.08	0.54	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.41095		110.29342		9.32652	110.80679		8.01	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 01/02/2018	Bond Future			296.99665		296.99665		297.08893	297.08893			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.55380		302.55380		302.64768	302.64768			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 01/02/2018	Bond Future			237.70018		237.70018		237.77039	237.77039		4.66	0.00	0.00	0	22,922.00
R202	On 03/05/2018	Bond Future			242.14788		242.14788		242.21942	242.21942		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 01/02/2018	Bond Future			8.63689		99.82034		8.55976	100.12502		4.91	0.00	0.00	0	61,158.00
R2023	On 03/05/2018	Bond Future			8.70379		97.74790		8.62191	98.05790		4.91	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 01/02/2018	Bond Future			9.82119		87.46390		9.74090	87.97472			0.00	3,935,875.50	45	63,877.00
R2030	On 03/05/2018	Bond Future			9.90220		89.09108		9.81902	89.61115			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 01/02/2018	Bond Future			10.01928		89.67369		9.93923	90.21691		11.38	0.00	0.00	0	42,246.00
R2032	On 01/02/2018	Bond Future	9.20	Call	286.48000		0.28648		325.08000	0.32508	286.480	11.00	0.12	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	386.19000		0.38619		438.40000	0.43840	386.190	11.04	0.16	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	510.41000		0.51041		579.15000	0.57915	510.410	11.09	0.20	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	582.65000		0.58265		660.77000	0.66077	582.650	11.12	0.22	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.09939		87.18518		10.01661	87.73811		11.93	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
R2032	On 31/03/2032	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future	10.18198		93.40834		10.10206	94.00047			0.00	427,716,788.86	4,579	53,126.00
R2035	On 03/05/2018	Bond Future	10.26046		90.64614		10.17794	91.24886			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 01/02/2018	Bond Future	10.24672		85.64822		10.16672	86.23886		13.37	0.00	0.00	0	52,960.00
R2037	On 03/05/2018	Bond Future	10.32711		87.24165		10.24454	87.84292		13.34	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 01/02/2018	Bond Future	7.61356		101.33848		7.52426	101.41277		0.76	0.00	0.00	0	41,951.00
R204	On 03/05/2018	Bond Future	7.65580		103.22406		7.53007	103.29932		0.56	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 01/02/2018	Bond Future	10.34243		88.58001		10.26246	89.20685		14.00	0.00	1,771,600.20	20	25,950.00
R2040	On 03/05/2018	Bond Future	10.42342		90.22799		10.34088	90.86617		13.96	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 01/02/2018	Bond Future	10.36018		85.72590		10.28016	86.35724		14.60	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future	10.43851		87.32079		10.35597	87.96345		14.57	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 01/02/2018	Bond Future	10.31085		89.43055		10.23084	90.07830		14.37	0.00	0.00	0	103,556.00
R2048	On 03/05/2018	Bond Future	10.38283		86.65770		10.30035	87.31713		15.06	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 01/02/2018	Bond Future	8.03210		99.05400		7.94333	99.20936		1.74	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future	8.12149		100.89699		8.01885	101.05483		1.57	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 01/02/2018	Bond Future	8.28481		98.20311		8.20559	98.41343		2.93	0.00	0.00	0	34,887.00
R208	On 03/05/2018	Bond Future	8.35744		96.62913		8.27074	96.84299		2.76	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 01/02/2018	Bond Future	10.11108		70.38902		10.03106	70.88752		13.45	0.00	22,665,264.44	322	151,981.00

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 01/02/2018	Bond Future	9.32	Call	299.09000	0.29909		342.46000	0.34246	299.090	13.06	0.14	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	9.33	Call	308.18000	0.30818		352.83000	0.35283	308.180	13.07	0.14	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.52	Call	523.06000	0.52306		596.99000	0.59699	523.060	13.17	0.21	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.59	Put	3,972.15000	3.97215	3,560.78000	3.56078	3,972.150	13.21	0.76	0.00	0.00	0	377.00	
R209	On 01/02/2018	Bond Future	9.85	Put	2,772.06000	2.77206	2,423.93000	2.42393	2,772.060	13.37	0.63	0.00	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.87	Put	2,690.51000	2.69051	2,348.43000	2.34843	2,690.510	13.38	0.62	0.00	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.88	Put	2,650.39000	2.65039	2,311.29000	2.31129	2,650.390	13.38	0.61	0.00	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	2,610.53000	2.61053	2,274.43000	2.27443	2,610.530	13.39	0.61	0.00	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	2,198.87000	2.19887	1,896.86000	1.89686	2,198.870	13.45	0.55	0.00	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	10.10	Put	1,869.69000	1.86969	1,595.60000	1.59560	1,869.690	13.54	0.49	0.00	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	1,524.25000	1.52425	1,283.47000	1.28347	1,524.250	13.64	0.43	0.00	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			10.18190	68.54944		10.09947	69.05695		14.12	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	10.00	Put	3,303.42000	3.30342	2,966.46000	2.96646	3,303.420	14.12	0.55	0.00	0.00	0	5,000.00	
R209	On 01/11/2018	Bond Future			10.32140	68.02463		10.23376	68.55200		14.15	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	1,481.19000	1.48119	1,560.39000	1.56039	1,481.190	13.63	0.28	0.00	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,101.46000	5.10146	4,742.42000	4.74242	5,101.460	13.98	0.57	0.00	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,145.74000	3.14574	2,901.13000	2.90113	3,145.740	14.43	0.41	0.00	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	
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 01/02/2018	Bond Future			186.86348	186.86348		186.91887	186.91887			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			187.93494	187.93494		187.99126	187.99126			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 01/02/2018	Bond Future			150.71655	150.71655		150.76348	150.76348			0.00	0.00	0	4,869.00	
R212	On 03/05/2018	Bond Future			153.53662	153.53662		153.58433	153.58433			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 01/02/2018	Bond Future			9.91321	81.98354		9.83313	82.47772		11.21	0.00	0.00	0	58,189.00	
R213	On 03/05/2018	Bond Future			9.98778	79.95947		9.90503	80.46259		11.72	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 01/02/2018	Bond Future			10.24847	69.91979		10.16849	70.43267		14.13	0.00	0.00	0	50,369.00	
R214	On 03/05/2018	Bond Future			10.31795	67.92483		10.23562	68.44692		14.87	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
RAIN	On 18/12/2017	Foreign Exchange Future	24,996.36000		24,996.36000	24,977.45000	24,977.45000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,418.83000		25,418.83000	25,396.07000	25,396.07000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.46360		10.46360	10.45820	10.45820			15.88	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.63160		10.63160	10.62680	10.62680			16.24	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.79800		10.79800	10.79550	10.79550			15.68	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.05340		12.05340	12.03500	12.03500			16.42	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.63110		3.63110	3.64280	3.64280			13.60	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.58010		3.58010	3.58860	3.58860			13.91	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.52390		3.52390	3.53740	3.53740			14.39	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.49810		3.49810	3.52730	3.52730			16.13	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40910		1.40910	1.40410	1.40410				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.39360		1.39360	1.38530	1.38530				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.37020		1.37020	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
Total for Derivatives :												2,584,899,827.20	156,465	7 491 853.00
Grand Total:												2,584,899,827.20	156,465	7 491 853.00