



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: 15/09/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 18/09/2017	Foreign Exchange Future		13.17210	13.17210		13.16630	13.16630		9.58	0.00	5,159,221,783.80	391,678	164,849.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.02930	0.00003	0.04500	0.00005	0.029	30.20	0.00	0.00	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	0.03280	0.00003	0.10070	0.00010	0.033	25.38	0.00	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	0.03390	0.00003	0.12550	0.00013	0.034	24.17	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	0.03410	0.00003	0.13120	0.00013	0.034	23.93	0.00	0.00	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	0.04160	0.00004	0.43160	0.00043	0.042	18.15	0.00	0.00	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	0.05910	0.00006	0.60170	0.00060	0.059	17.62	0.00	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	0.06470	0.00006	0.65400	0.00065	0.065	17.49	0.00	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	0.10250	0.00010	0.99170	0.00099	0.103	16.83	0.00	0.00	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	422.54810	0.42255	419.72110	0.41972	422.548	14.85	0.99	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	0.44810	0.00045	3.42110	0.00342	0.448	14.85	0.01	0.00	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	0.75550	0.00076	5.13240	0.00513	0.755	14.19	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.85	Call	323.39210	0.32339	323.95440	0.32395	323.392	13.53	0.98	0.00	0	350.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	274.33690	0.27434	277.63040	0.27763	274.337	12.87	0.96	0.00	0	400.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.96	Put	4.37330	0.00437	17.91450	0.01791	4.373	12.08	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	178.96180	0.17896	190.38950	0.19039	178.962	11.56	0.90	0.00	0	4,551.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	6.86180	0.00686	24.08950	0.02409	6.862	11.56	0.10	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.07	Call	117.12030	0.11712	135.88100	0.13588	117.120	10.64	0.79	0.00	0	30,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	31.93170	0.03193	62.90330	0.06290	31.932	9.71	0.39	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	35.40900	0.03541	66.99900	0.06700	35.409	9.58	0.42	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	65.40080	0.06540	96.75450	0.09675	65.401	10.53	0.59	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	37.50080	0.03750	63.05450	0.06305	37.501	10.53	0.41	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	102.37860	0.10238	131.17080	0.13117	102.379	11.48	0.71	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	7.51840	0.00752	20.22720	0.02023	7.518	14.33	0.09	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	235.41840	0.23542	253.92720	0.25393	235.418	14.33	0.91	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	6.52350	0.00652	18.09200	0.01809	6.524	14.71	0.08	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	283.21110	0.28321	299.02970	0.29903	283.211	15.28	0.93	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	5.31110	0.00531	15.32970	0.01533	5.311	15.28	0.07	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	4.36190	0.00436	13.01760	0.01302	4.362	15.85	0.05	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	3.84370	0.00384	11.68910	0.01169	3.844	16.23	0.05	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	459.74510	0.45975	469.68090	0.46968	459.745	18.69	0.98	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	1.66910	0.00167	5.42150	0.00542	1.669	19.07	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	578.95750	0.57896	587.08670	0.58709	578.958	20.97	0.99	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	588.91420	0.58891	596.93720	0.59694	588.914	21.16	0.99	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	0.86290	0.00086	2.70970	0.00271	0.863	21.92	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	0.81290	0.00081	2.54680	0.00255	0.813	22.05	0.01	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	0.48390	0.00048	1.45730	0.00146	0.484	23.24	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	0.38850	0.00039	1.13740	0.00114	0.389	23.77	0.00	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.28290	0.00028	0.78520	0.00079	0.283	24.56	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.10880	0.00011	0.23250	0.00023	0.109	27.20	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,047.99970	1.04800	1,053.90630	1.05391	1,048.000	27.46	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,147.96580	1.14797	1,153.81420	1.15381	1,147.966	28.78	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.06320	0.00006	0.10770	0.00011	0.063	28.91	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,297.93920	1.29794	1,303.75230	1.30375	1,297.939	30.86	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.03790	0.00004	0.05010	0.00005	0.038	31.41	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.03590	0.00004	0.04690	0.00005	0.036	32.33	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.03100	0.00003	0.03870	0.00004	0.031	35.45	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.03060	0.00003	0.03800	0.00004	0.031	35.82	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.02670	0.00003	0.03120	0.00003	0.027	40.59	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.00150	0.00000	0.05040	0.00005	0.002	50.39	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.00000	0.00000	0.14210	0.00014	0.000	40.62	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.00000	0.00000	0.17570	0.00018	0.000	38.17	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.00000	0.00000	0.30620	0.00031	0.000	30.84	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.00000	0.00000	0.42080	0.00042	0.000	25.96	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.00000	0.00000	0.44000	0.00044	0.000	25.23	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.00000	0.00000	0.05310	0.00005	0.000	23.51	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry			13.17570	13.17570	13.16830	13.16830		14.54	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	13.00	Put	45.21030	0.04521	53.16780	0.05317	45.210	15.46	0.26	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			13.18280	13.18280	13.17660	13.17660		13.72	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			13.18460	13.18460	13.17870	13.17870		13.79	0.00	0.00	0	1,239.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	355.78040	0.35578	364.62920	0.36463	355.780	15.28	0.80	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.28000	0.00028	0.21080	0.00021	0.280	45.86	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			13.18670	13.18670	13.18070	13.18070		13.83	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			13.18890	13.18890	13.18270	13.18270		14.11	0.00	1,321,900.00	100	1,701.00
\$ / R	On 06/10/2017	Any day expiry			13.20380	13.20380	13.19700	13.19700		14.00	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	18.19360	0.01819	18.42580	0.01843	18.194	12.95	0.09	0.00	0	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	106.91550	0.10692	107.23850	0.10724	106.915	14.85	0.35	0.00	0	15,000.00
\$ / R	On 13/10/2017	Any day expiry			13.21870	13.21870	13.21120	13.21120		13.86	0.00	0.00	0	90.00
\$ / R	On 16/10/2017	Any day expiry			13.22510	13.22510	13.20210	13.20210		13.88	0.00	8,738,400.00	662	662.00
\$ / R	On 23/10/2017	Any day expiry			13.23970	13.23970	13.23150	13.23150		14.14	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	58.50070	0.05850	58.11030	0.05811	58.501	16.85	0.16	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			13.24780	13.24780	13.23970	13.23970		14.40	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	114.60140	0.11460	114.95550	0.11496	114.601	13.80	0.29	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	421.04280	0.42104	425.07160	0.42507	421.043	15.30	0.63	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	59.57450	0.05957	58.64200	0.05864	59.574	17.33	0.15	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	1.10830	0.00111	0.97640	0.00098	1.108	28.94	0.00	0.00	0	60.00
\$ / R	On 06/11/2017	Any day expiry			13.26810	13.26810	13.26000	13.26000		14.51	0.00	0.00	0	200.00
\$ / R	On 09/11/2017	Any day expiry			13.27420	13.27420	13.26610	13.26610		14.63	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.28230	13.28230	13.27420	13.27420		14.62	0.00	0.00	0	70.00
\$ / R	On 17/11/2017	Any day expiry			13.29040	13.29040	13.26960	13.26960		14.91	0.00	26,124,064.50	1,969	1,493.00
\$ / R	On 28/11/2017	Any day expiry			13.31270	13.31270	13.30470	13.30470		15.15	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	479.50910	0.47951	478.17870	0.47818	479.509	15.72	0.56	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	1.34990	0.00135	1.08370	0.00108	1.350	23.04	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.31680	13.31680	13.30880	13.30880		15.23	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	127.93540	0.12794	124.30070	0.12430	127.935	14.27	0.24	0.00	0	157,000.00
\$ / R	On 15/12/2017	Any day expiry			13.34720	13.34720	13.33920	13.33920		15.65	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.35330	13.35330	13.34530	13.34530		15.66	0.00	3,875,448,139.20	290,224	836,088.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	17.33400	0.01733	16.02070	0.01602	17.334	14.84	0.04	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	25.13740	0.02514	23.60170	0.02360	25.137	13.88	0.06	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	39.96240	0.03996	37.83870	0.03784	39.962	14.03	0.09	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	44.56290	0.04456	42.27980	0.04228	44.563	14.06	0.10	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	45.77410	0.04577	43.44970	0.04345	45.774	14.07	0.10	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	73.89650	0.07390	70.76820	0.07077	73.896	14.24	0.14	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	93.02470	0.09302	89.46460	0.08946	93.025	14.34	0.17	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	128.04030	0.12804	123.86080	0.12386	128.040	14.47	0.22	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	156.84720	0.15685	152.39620	0.15240	156.847	14.60	0.25	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	160.03720	0.16004	155.57100	0.15557	160.037	14.62	0.26	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	249.06230	0.24906	244.52090	0.24452	249.062	15.04	0.35	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	293.25840	0.29326	288.83260	0.28883	293.258	15.22	0.39	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	302.59310	0.30259	298.20310	0.29820	302.593	15.25	0.40	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	331.58120	0.33158	327.30980	0.32731	331.581	15.36	0.42	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	494.87000	0.49487	482.64450	0.48264	494.870	15.40	0.57	0.00	0	4,020.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	346.62210	0.34662	342.42190	0.34242	346.622	15.41	0.43	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	470.53770	0.47054	458.44110	0.45844	470.538	15.48	0.55	0.00	0	16,141.00

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	13.35	Put	421.52120	0.42152	417.73170	0.41773	421.521	15.66	0.48	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Call	404.48250	0.40448	392.93630	0.39294	404.483	15.79	0.50	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	451.18250	0.45118	447.63630	0.44764	451.183	15.79	0.50	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	366.55220	0.36655	355.52500	0.35553	366.552	16.04	0.46	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	332.08210	0.33208	321.61140	0.32161	332.082	16.30	0.43	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	272.53330	0.27253	263.23850	0.26324	272.533	16.81	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	870.59630	0.87060	870.48750	0.87049	870.596	17.32	0.69	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	151.30720	0.15131	145.15640	0.14516	151.307	18.30	0.22	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,284.15410	1.28415	1,286.44470	1.28644	1,284.154	18.54	0.80	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	121.50050	0.12150	116.33050	0.11633	121.500	18.86	0.18	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	84.31340	0.08431	80.57170	0.08057	84.313	19.62	0.13	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	75.65980	0.07566	72.28100	0.07228	75.660	19.83	0.12	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	74.92150	0.07492	71.57440	0.07157	74.921	19.85	0.12	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	51.97570	0.05198	49.65580	0.04966	51.976	20.60	0.08	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	32.86110	0.03286	31.46240	0.03146	32.861	21.57	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	6.50920	0.00651	4.92290	0.00492	6.509	21.57	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	5.50030	0.00550	4.02530	0.00403	5.500	21.57	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.48520	0.00149	0.96730	0.00097	1.485	21.57	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.36140	13.36140	13.35340	13.35340		15.81	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	521.89090	0.52189	518.56860	0.51857	521.891	16.18	0.53	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.78150	0.00178	1.39510	0.00140	1.782	21.33	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.37150	13.37150	13.36350	13.36350		15.83	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.38370	13.38370	13.37550	13.37550		15.89	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.39790	13.39790	13.38960	13.38960		16.11	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	378.93220	0.37893	373.87610	0.37388	378.932	15.76	0.42	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	153.92020	0.15392	147.61980	0.14762	153.920	19.18	0.20	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	138.76890	0.13877	132.96590	0.13297	138.769	19.40	0.18	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.44250	13.44250	13.43390	13.43390		16.48	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	437.44830	0.43745	431.69180	0.43169	437.448	16.14	0.42	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	447.86880	0.44787	442.13840	0.44214	447.869	16.17	0.43	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	463.73350	0.46373	458.04810	0.45805	463.733	16.22	0.44	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	518.64290	0.51864	513.13550	0.51314	518.643	16.40	0.47	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.44450	13.44450	13.43590	13.43590		16.50	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	388.90460	0.38890	382.97940	0.38298	388.905	15.98	0.39	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	116.48300	0.11648	111.34900	0.11135	116.483	20.48	0.14	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.46880	13.46880	13.46010	13.46010		16.59	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.47290	13.47290	13.46410	13.46410		16.62	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.53770	13.53770	13.52850	13.52850		16.93	0.00	268,303,676.30	19,819	119,098.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	95.20330	0.09520	91.39740	0.09140	95.203	15.37	0.12	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	172.06530	0.17207	166.87330	0.16687	172.065	15.46	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	198.36850	0.19837	192.76850	0.19277	198.368	15.54	0.22	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	373.66730	0.37367	366.61170	0.36661	373.667	16.06	0.34	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	492.28400	0.49228	485.15930	0.48516	492.284	16.46	0.40	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	560.78730	0.56079	553.74030	0.55374	560.787	16.66	0.44	0.00	0	2,500.00

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 19/03/2018	Foreign Exchange Future	13.40	Put	571.72520	0.57173	564.69900	0.56470	571.725	16.69	0.44	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	665.67340	0.66567	649.56070	0.64956	665.673	16.85	0.53	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	886.48030	0.88648	881.12900	0.88113	886.480	17.57	0.56	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	485.97050	0.48597	471.83800	0.47184	485.971	17.73	0.42	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,076.60800	1.07661	1,072.54000	1.07254	1,076.608	18.05	0.62	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	280.46330	0.28046	270.48500	0.27049	280.463	19.40	0.26	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	265.03540	0.26504	255.42510	0.25543	265.035	19.53	0.25	0.00	0	3,100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	247.40350	0.24740	238.23400	0.23823	247.403	19.68	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	225.37360	0.22537	216.79270	0.21679	225.374	19.90	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	199.27980	0.19928	191.43880	0.19144	199.280	20.18	0.20	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	194.47190	0.19447	186.77340	0.18677	194.472	20.23	0.19	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	167.20370	0.16720	160.35790	0.16036	167.204	20.59	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	144.18240	0.14418	138.10790	0.13811	144.182	20.94	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	131.35810	0.13136	125.73940	0.12574	131.358	21.17	0.14	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.61100	13.61100	13.60150	13.60150		17.02	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,727.31840	1.72732	1,726.23730	1.72624	1,727.318	19.36	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	218.42880	0.21843	210.59430	0.21059	218.429	20.46	0.20	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.64270	13.64270	13.63300	13.63300		17.09	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.65060	13.65060	13.64090	13.64090		17.08	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.71790	13.71790	13.70800	13.70800		17.14	0.00	4,650,368.10	339	104,137.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	18.29210	0.01829	17.47650	0.01748	18.292	13.71	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	135.02980	0.13503	130.45550	0.13046	135.030	15.09	0.14	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	424.03480	0.42403	415.95020	0.41595	424.035	16.06	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	440.26830	0.44027	432.11700	0.43212	440.268	16.09	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	462.62210	0.46262	454.46530	0.45447	462.622	16.16	0.34	2,296,805.00	500	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	769.92250	0.76992	762.40740	0.76241	769.923	17.05	0.46	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	805.39990	0.80540	798.01270	0.79801	805.400	17.14	0.47	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	483.79800	0.48380	0.00000	0.00000	483.798	18.82	0.35	2,394,760.00	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	421.65040	0.42165	410.17890	0.41018	421.650	19.27	0.31	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	415.67100	0.41567	404.30040	0.40430	415.671	19.31	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	236.34970	0.23635	228.74300	0.22874	236.350	20.88	0.19	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.74520	13.74520	13.73510	13.73510		17.20	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.78030	13.78030	13.77010	13.77010		17.21	0.00	13,802,000.00	1,000	2,800.00
\$ / R	On 13/08/2018	Any day expiry			13.82700	13.82700	13.81670	13.81670		17.32	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.89510	13.89510	13.88470	13.88470		17.35	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.63390	0.01863	18.37430	0.01837	18.634	12.48	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	351.31250	0.35131	342.94630	0.34295	351.313	15.92	0.25	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	364.76610	0.36477	356.31420	0.35631	364.766	15.95	0.25	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	436.75820	0.43676	427.94370	0.42794	436.758	16.11	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	429.13620	0.42914	418.33770	0.41834	429.136	19.98	0.28	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	418.14910	0.41815	407.55040	0.40755	418.149	20.06	0.27	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	403.04980	0.40305	392.72880	0.39273	403.050	20.18	0.26	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			14.00850	14.00850	13.99950	13.99950		17.66	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.07020	14.07020	14.06200	14.06200		17.79	0.00	56,463,712.60	4,013	4,013.00

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			14.19160		14.19160		14.18500	14.18500		18.04	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.25730		14.25730		14.25150	14.25150		18.11	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.43240		14.43240		14.42890	14.42890		18.35	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.25320		15.25320		15.25840	15.25840		19.32	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.36140		15.36140		15.36750	15.36750		19.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.47420		15.47420		15.48140	15.48140		19.50	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/09/2017	Foreign Exchange Future			13.17210		13.17210		13.16630	13.16630		9.58	0.00	0.00	0	245.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.35330		13.35330		13.34530	13.34530		15.66	0.00	0.00	0	568.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.53770		13.53770		13.52850	13.52850		16.93	0.00	0.00	0	7.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.71790		13.71790		13.70800	13.70800		17.14	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.43240		14.43240		14.42890	14.42890		18.35	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			17.89980		17.89980		17.57530	17.57530		16.41	0.00	353,807,446.80	19,766	38,069.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	1,200.01090		1.20001	877.95920	0.87796		1,200.011	26.25	1.00	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	8.84980		0.00885	3.65290	0.00365		8.850	22.81	0.06	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			18.03710		18.03710	17.70640	17.70640			16.17	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.19290		18.19290	17.86040	17.86040			16.90	0.00	402,608,877.00	22,130	198,314.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	618.70910		0.61871	0.00000	0.00000		618.709	16.90	0.52	3,737,223.56	400	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	196.75640		0.19676	0.00000	0.00000		196.756	19.21	0.21	5,981,878.50	1,600	800.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.49300		18.49300	18.15620	18.15620			17.83	0.00	18,493,000.00	1,000	1,420.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	311.55900		0.31156	383.49460	0.38349		311.559	17.07	0.23	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	438.77250		0.43877	346.57690	0.34658		438.773	19.46	0.29	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			18.78610		18.78610	18.44660	18.44660			17.66	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.07400		19.07400	18.73170	18.73170			17.63	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.95600		19.95600	19.62180	19.62180			17.68	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11864		0.11864	0.11899	0.11899			16.73	0.00	6,525.20	55	139.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12075		0.12075	0.12108	0.12108			18.62	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12303		0.12303	0.12336	0.12336			16.83	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12531		0.12531	0.12563	0.12563			22.24	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13408		0.13408	0.13446	0.13446			21.50	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.76580		15.76580	15.63600	15.63600			8.85	0.00	228,477,973.60	14,492	24,943.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	0.11530		0.00012	2.35570	0.00236		0.115	16.30	0.00	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.78640		15.78640	15.65580	15.65580			12.84	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.88720		15.88720	15.75330	15.75330			13.57	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.99140		15.99140	15.85670	15.85670			14.48	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.05690		16.05690	15.92170	15.92170			14.85	0.00	331,318,074.60	20,634	87,533.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	13.08480		0.01308	13.49700	0.01350		13.085	14.44	0.03	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	360.56400		0.36056	307.98270	0.30798		360.564	15.53	0.41	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.08780		16.08780	15.95260	15.95260			15.06	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.20770		16.20770	16.07090	16.07090			15.51	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	406.73420		0.40673	457.28070	0.45728		406.734	14.99	0.37	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 19/03/2018	Foreign Exchange Future			16.36430		16.36430		16.22560	16.22560		15.87	0.00	74,343,014.90	4,543	14,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	194.35410		0.19435		220.76180	0.22076	194.354	14.61	0.20	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	206.87230		0.20687		234.31870	0.23432	206.872	14.64	0.21	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	683.94410		0.68394		613.77020	0.61377	683.944	16.08	0.49	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.67110		16.67110		16.52910	16.52910		16.11	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.98040		17.98040		17.83460	17.83460		17.22	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.42166		93.42166		93.43765	93.43765			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.40080		90.40080		90.41362	90.41362			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.13015		89.13015		89.14131	89.14131			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.30892		91.30892		91.32154	91.32154			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.10534		95.10534		95.12702	95.12702			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.62558		93.62558		93.66129	93.66129			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.69960		95.69960		95.74902	95.74902			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			99.44178		99.44178		99.49940	99.49940			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap			99.61248		99.61248		99.61248	99.61248			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.76785		99.76785		99.76891	99.76891			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.62135		99.62135		99.62311	99.62311			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.67642		99.67642		99.67672	99.67672			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.71520		99.71520		99.71758	99.71758			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79592		99.79592		99.79745	99.79745			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			98.90392		98.90392		98.90530	98.90530			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.36441		98.36441		98.36577	98.36577			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.18022		98.18022		98.18254	98.18254			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.44000		98.44000		98.44000	98.44000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			98.71181		98.71181		98.71573	98.71573			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			98.99478		98.99478		99.00052	99.00052			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.29986		99.29986		99.29935	99.29935			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.04327		95.04327		95.06941	95.06941			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.19981		94.19981		94.22987	94.22987			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			93.32779		93.32779		93.36194	93.36194			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			93.44953		93.44953		93.48684	93.48684			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			95.59445		95.59445		95.63523	95.63523			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			95.66699		95.66699		95.71182	95.71182			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			96.82589		96.82589		96.87319	96.87319			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.00201		99.00201		99.05114	99.05114			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future			562.58400		562.58400		562.11700	562.11700			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			572.93300		572.93300		572.45500	572.45500			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			583.60000		583.60000		583.11700	583.11700			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
AL7T	On 02/11/2017	Index Future	649.44000		649.44000		648.84300	648.84300			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.38600		661.38600		660.77600	660.77600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	673.70100		673.70100		673.08300	673.08300			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	582.22300		582.22300		581.39400	581.39400			0.00	29,111,150.00	5	786.00
ALBI	On 01/02/2018	Index Future	592.93300		592.93300		592.08700	592.08700			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	603.97200		603.97200		603.11400	603.11400			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.54340		10.54340		10.50250	10.50250		13.93	0.00	194,430,839.40	18,441	9,229.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.67610		10.67610		10.63360	10.63360		15.28	0.00	33,960,674.10	3,181	16,036.00
AU\$ / R	On 27/12/2017	Any day expiry	10.68950		10.68950		10.64700	10.64700		15.43	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.81140		10.81140		10.76780	10.76780		16.29	0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.94230		10.94230		10.89820	10.89820		15.28	0.00	0.00	0	1,500.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.44170		11.44170		11.40240	11.40240		14.79	0.00	0.00	0	0.00
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.81370		10.81370		10.79840	10.79840		12.82	0.00	0.00	0	1,200.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.96680		10.96680		10.94940	10.94940		14.30	0.00	0.00	0	500.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.11720		11.11720		11.09880	11.09880		15.32	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.11720		11.11720		11.09880	11.09880		15.83	0.00	0.00	0	0.00
CHF / R	On 18/09/2017	Foreign Exchange Future	13.71250		13.71250		13.62300	13.62300		10.01	0.00	0.00	0	3,656.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.97990		13.97990		13.88580	13.88580		16.51	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.26550		14.26550		14.16830	14.16830		17.09	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.54830		14.54830		14.44820	14.44820		16.94	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.54930		15.54930		15.45550	15.45550		16.76	0.00	0.00	0	0.00
CNH / R	On 18/09/2017	Foreign Exchange Future	2.01080		2.01080		2.00700	2.00700		13.53	0.00	0.00	0	10.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.02840		2.02840		2.02360	2.02360		15.91	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.04600		2.04600		2.04090	2.04090		16.84	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.06290		2.06290		2.05720	2.05720		16.60	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04860		2.04860		2.04230	2.04230		17.03	0.00	0.00	0	0.00
DKK / R	On 18/09/2017	Foreign Exchange Future	2.12440		2.12440		2.10690	2.10690		14.47	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.16570		2.16570		2.14740	2.14740		16.27	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.20770		2.20770		2.18840	2.18840		17.32	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.24940		2.24940		2.23060	2.23060		17.04	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.43100		2.43100		2.41340	2.41340		17.95	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	10.67206		77.07289		10.70877	76.84650			0.00	0.00	0	9,466.00
ES33	On 01/02/2018	Bond Future	10.77392		78.49064		10.81196	78.25985			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.87350		76.16036		10.91279	75.92572			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	10.95733		79.51923		10.97880	79.37043			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.05707		80.98181		11.07931	80.83009			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.15955		78.22818		11.18252	78.07406			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/11/2017	GOVI	580.97000		580.97000		580.17500	580.17500			0.00	0.00	0	669.00
GOVI	On 01/02/2018	GOVI	591.65700		591.65700		590.84600	590.84600			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	602.67300		602.67300		601.85000	601.85000			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.68500		1.68500		1.68560	1.68560		14.60	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.71250		1.71250		1.71270	1.71270		15.38	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.73990		1.73990		1.73990	1.73990		16.93	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.76630		1.76630		1.76610	1.76610		16.84	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86570		1.86570		1.86540	1.86540		17.87	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.90491		129.90491		129.91414	129.91414			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	131.00305		131.00305		131.01212	131.01212			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.49395		133.49395		133.50519	133.50519			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	100.24890		100.24890		100.10265	100.10265			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	102.12879		102.12879		101.97938	101.97938			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	103.05360		103.05360		102.90296	102.90296			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	104.22120		104.22120		104.22827	104.22827			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	106.17549		106.17549		106.18243	106.18243			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	107.10758		107.10758		107.11620	107.11620			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		128.64119	128.64119		128.44353	128.44353			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future		129.54838	129.54838		129.34655	129.34655			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		132.01174	132.01174		131.80799	131.80799			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future		123.94176	123.94176		123.95124	123.95124			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future		126.26591	126.26591		126.27522	126.27522			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future		127.06852	127.06852		127.07998	127.07998			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future		131.98403	131.98403		131.99310	131.99310			0.00	0.00	0	22,382.00
I2050	On 01/02/2018	Bond Future		132.78559	132.78559		132.79444	132.79444			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		135.31051	135.31051		135.32151	135.32151			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/11/2017	Index Future		250.24100	250.24100		250.22000	250.22000			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.93400	254.93400		254.91100	254.91100			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.78100	259.78100		259.76200	259.76200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2017	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2017	Jibar Tradeable Future		6.90000	93.10000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		6.76000	93.24000		6.76000	93.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		6.75000	93.25000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.55000	93.45000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.58000	93.42000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.64000	93.36000		6.64000	93.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.71000	93.29000		6.71000	93.29000			0.00	0.00	0	0.00
KES / R	On 18/09/2017	Foreign Exchange Future		0.12800	0.12800		0.12800	0.12800			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12780	0.12780		0.12750	0.12750			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12740	0.12740		0.12670	0.12670			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12660	0.12660		0.12600	0.12600			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12070	0.12070		0.12000	0.12000			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.68510	1.68510		1.66640	1.66640		15.70	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.71190	1.71190		1.69260	1.69260		14.55	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.73910	1.73910		1.71930	1.71930		15.67	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.76610	1.76610		1.74600	1.74600		15.39	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.87700	1.87700		1.85600	1.85600		15.68	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 18/09/2017	Foreign Exchange Future			9.58470		9.58470		9.48830	9.48830		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.70110		9.70110		9.60180	9.60180		15.91	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.82030		9.82030		9.71890	9.71890		16.78	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.93620		9.93620		9.83390	9.83390		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.37840		10.37840		10.28720	10.28720		15.60	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future			1.30140		1.30140		1.29540	1.29540			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31180		1.31180		1.30780	1.30780			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32160		1.32160		1.31500	1.31500			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.33160		1.33160		1.33390	1.33390			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36090		1.36090		1.35930	1.35930			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.35890		1.35890		1.33490	1.33490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.36240		1.36240		1.33830	1.33830			0.00	3,577,662.40	2,626	5,270.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.36600		1.36600		1.34210	1.34210			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36950		1.36950		1.34570	1.34570			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19690		1.19690		1.18760	1.18760			0.00	0.00	0	5,150.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.20250		1.20250		1.19310	1.19310			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20880		1.20880		1.19940	1.19940			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21530		1.21530		1.20580	1.20580			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.41636		117.05246		8.43212	116.94512		7.44	0.00	1,140,559,170.24	9,744	148,957.00
R186	On 02/11/2017	Bond Future	8.60	Put	737.46000		0.73746		787.14000	0.78714	737.460	7.50	0.34	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	178.49000		0.17849		197.50000	0.19750	178.490	7.72	0.11	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.45711		113.90560		8.47359	113.79598		7.12	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	420.19000		0.42019		406.39000	0.40639	420.190	6.84	0.17	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,139.71000		2.13971		2,089.08000	2.08908	2,139.710	7.12	0.53	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,202.04000		1.20204		1,246.93000	1.24693	1,202.040	7.27	0.34	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	747.03000		0.74703		779.39000	0.77939	747.030	7.42	0.24	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	444.77000		0.44477		466.88000	0.46688	444.770	7.56	0.16	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.49751		116.02609		8.51462	115.91501		7.20	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			301.48316		301.48316		301.50528	301.50528			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			300.16230		300.16230		300.18411	300.18411			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.86972		305.86972		305.89648	305.89648			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

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
R202	On 02/11/2017	Bond Future			240.41682		240.41682		240.43350	240.43350		4.16	0.00	0.00	0	28,647.00
R202	On 01/02/2018	Bond Future			241.22094		241.22094		241.23673	241.23673		4.29	0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			245.80750		245.80750		245.82750	245.82750		4.30	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			7.72158		101.56057		7.74242	101.47108		4.15	0.00	0.00	0	57,230.00
R2023	On 01/02/2018	Bond Future			7.74208		103.42876		7.76426	103.33734		4.28	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.75288		101.42450		7.77629	101.33195		4.28	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.01629		94.69154		9.02700	94.61720			0.00	0.00	0	59,104.00
R2030	On 01/02/2018	Bond Future			9.06695		92.42854		9.07808	92.35251			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			9.12076		94.14912		9.13221	94.07216			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			9.24410		93.02017		9.26023	92.90043		11.00	0.00	0.00	0	35,203.00
R2032	On 01/02/2018	Bond Future			9.30048		94.73127		9.31719	94.60897		10.37	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,069.27000		2.06927		2,021.59000	2.02159	2,069.270	10.34	0.46	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,425.23000		2.42523		2,371.73000	2.37173	2,425.230	10.41	0.51	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,814.90000		2.81490		2,755.58000	2.75558	2,814.900	10.48	0.56	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	3,020.84000		3.02084		2,958.63000	2.95863	3,020.840	10.52	0.58	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.35595		92.33787		9.37315	92.21378		11.04	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/11/2017	Bond Future			9.48218		96.52755		9.51842	96.23465			0.00	0.00	0	22,815.00
R2035	On 01/02/2018	Bond Future			9.54434		98.30323		9.58181	98.00452			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.60199		95.63300		9.64057	95.32933			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			9.60558		92.64659		9.63161	92.43753		13.20	0.00	0.00	0	53,958.00
R2037	On 01/02/2018	Bond Future			9.66464		90.09565		9.69152	89.88242		12.44	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future			9.72630		91.77272		9.75395	91.55604		12.67	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/11/2017	Bond Future			6.75872		104.34393		6.77402	104.32751		14.49	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future			6.55444		102.22522		6.57463	102.20820		13.61	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.15632		104.12831		6.18391	104.11153		14.55	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

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
R2040	On 02/11/2017	Bond Future			9.74165		95.70020		9.75754	95.56471		13.92	0.00	0.00	0	16,379.00
R2040	On 01/02/2018	Bond Future			9.80282		92.95510		9.81924	92.81679		13.10	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.86650		94.68541		9.88336	94.54511		13.35	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/11/2017	Bond Future			9.75550		92.86834		9.77644	92.68746		14.62	0.00	0.00	0	26,275.00
R2044	On 01/02/2018	Bond Future			9.81437		90.19628		9.83597	90.01184		13.75	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.87553		91.87524		9.89773	91.68782		14.02	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/11/2017	Bond Future			9.73124		92.10182		9.74712	91.96088		14.49	0.00	0.00	0	85,554.00
R2048	On 01/02/2018	Bond Future			9.79152		93.79596		9.80791	93.65219		13.62	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.84754		91.10529		9.86436	90.95930		14.56	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/11/2017	Bond Future			7.04545		102.65897		7.06620	102.61743		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			6.98542		100.90619		7.00920	100.86361		1.43	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.90812		102.78466		6.93530	102.74185		1.29	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/11/2017	Bond Future			7.26543		99.16805		7.29134	99.09202		2.21	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.25123		100.99222		7.27955	100.91448		2.46	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.22430		99.47122		7.25512	99.39256		2.33	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			9.44260		73.02357		9.47895	72.77648		13.29	0.00	423,609,729.57	5,801	121,587.00
R209	On 02/11/2017	Bond Future	8.30	Call	10.45000		0.01045		9.11000	0.00911	10.450	12.72	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	352.39000		0.35239		316.45000	0.31645	352.390	12.86	0.19	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	1,033.82000		1.03382		946.93000	0.94693	1,033.820	13.06	0.42	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	970.41000		0.97041	1,083.09000	1.08309	970.410		13.20	0.39	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	593.81000		0.59381	675.77000	0.67577	593.810		13.29	0.27	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	396.07000		0.39607	457.77000	0.45777	396.070		13.41	0.20	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	265.54000		0.26554	311.55000	0.31155	265.540		13.52	0.14	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	25.28000		0.02528	32.24000	0.03224	25.280		14.05	0.02	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.49587		74.36687		9.53332	74.11491		12.41	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,022.51000		1.02251	1,099.86000	1.09986	1,022.510		12.86	0.27	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	860.99000		0.86099	929.18000	0.92918	860.990		12.95	0.24	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.54818		72.60204		9.58665	72.34587		13.28	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	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future	185.30171		185.30171		185.31663	185.31663			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future	188.77634		188.77634		188.79098	188.79098			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	189.94322		189.94322		189.96086	189.96086			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future	151.15016		151.15016		151.16139	151.16139			0.00	0.00	0	4,057.00
R212	On 01/02/2018	Bond Future	151.94613		151.94613		151.95711	151.95711			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.83526		154.83526		154.84880	154.84880			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	9.10813	85.22288		9.12396	85.11593			10.76	0.00	0.00	0	63,283.00
R213	On 01/02/2018	Bond Future	9.16228	86.79050		9.17867	86.68134			10.13	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.21178	84.85680		9.22863	84.74608			10.79	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future	9.63478	72.29508		9.65569	72.14833			14.15	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future	9.69211	73.62492		9.71366	73.47525			13.17	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.74523	71.69963		9.76733	71.54759			14.13	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/09/2017	Foreign Exchange Future	23,627.31000	23,627.31000		23,499.70000	23,499.70000				0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,988.03000	23,988.03000		23,852.09000	23,852.09000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,364.84000	24,364.84000		24,224.19000	24,224.19000				0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.79250	9.79250		9.75010	9.75010			12.90	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.93800	9.93800		9.89220	9.89220			14.51	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.08830	10.08830		10.04050	10.04050			15.62	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.23550	10.23550		10.18660	10.18660			15.33	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.81690	10.81690		10.76730	10.76730			15.75	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.82790	3.82790		3.81430	3.81430			11.74	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.78630	3.78630		3.77360	3.77360			13.20	0.00	70,614,495.00	18,650	18,650.00

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
TRY / R	On 19/03/2018		Foreign Exchange Future		3.74470	3.74470	3.73430	3.73430		14.26	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future		3.70740	3.70740	3.69260	3.69260		15.07	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future		3.58200	3.58200	3.53530	3.53530		15.54	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017		Foreign Exchange Future		1.38440	1.38440	1.40060	1.40060			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future		1.36450	1.36450	1.38030	1.38030			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future		1.34460	1.34460	1.35980	1.35980			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future		1.32530	1.32530	1.33950	1.33950			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future		1.22060	1.22060	1.23280	1.23280			0.00	0.00	0	0.00

Total for Derivatives : **12,733,403,344.36** **853,872** **6 506 644.00**

Grand Total: **12,733,403,344.36** **853,872** **6 506 644.00**