



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: 10/11/2017

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 13/11/2017	Any day expiry	14.34400	14.34400		14.25640	14.25640		12.05	0.00	0.00	0	70.00
\$ / R	On 15/11/2017	Any day expiry	14.34410	14.34410		14.25640	14.25640		14.78	0.00	0.00	0	200.00
\$ / R	On 16/11/2017	Any day expiry	14.34640	14.34640		14.26110	14.26110		15.35	0.00	0.00	0	300.00
\$ / R	On 17/11/2017	Any day expiry	14.34880	14.34880		14.26570	14.26570		15.77	0.00	0.00	0	1,630.00
\$ / R	On 23/11/2017	Any day expiry	14.36290	14.36290		14.27780	14.27780		15.97	0.00	0.00	0	0.00
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	284.25010	0.28425	228.70040	0.22870	284.250	15.90	0.68	0.00	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.37250	14.37250		14.28590	14.28590		15.94	0.00	0.00	0	0.00
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	133.79430	0.13379	105.77130	0.10577	133.794	16.62	0.38	0.00	300.00
\$ / R	On 28/11/2017	Any day expiry	14.37490	14.37490		14.28790	14.28790		16.08	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	6.66790	0.00667	8.89580	0.00890	6.668	15.60	0.03	0.00	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.30540	0.00031	0.29820	0.00030	0.305	30.69	0.00	0.00	60.00
\$ / R	On 30/11/2017	Any day expiry	14.37980	14.37980		14.29190	14.29190		16.31	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	1.57640	0.00158	1.99540	0.00200	1.576	21.01	0.01	0.00	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.38940	14.38940		14.30000	14.30000		16.39	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry	14.41360	14.41360		14.32020	14.32020		17.04	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	14.41600	14.41600		14.32260	14.32260		17.24	0.00	0.00	0	1,781.00

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		14.42310	14.42310		14.33000	14.33000		17.37	0.00	623,063,496.90	43,199	1,042,265.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.66620	0.00067	1.00440	0.00100	0.666	22.51	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	1.06790	0.00107	1.51600	0.00152	1.068	21.37	0.00	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	1.45150	0.00145	1.98640	0.00199	1.452	20.64	0.00	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	1.56830	0.00157	2.12720	0.00213	1.568	20.46	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	1.59910	0.00160	2.16400	0.00216	1.599	20.41	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	2.31990	0.00232	3.01410	0.00301	2.320	19.55	0.01	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	2.82980	0.00283	3.60270	0.00360	2.830	19.09	0.01	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	3.19130	0.00319	4.01560	0.00402	3.191	18.82	0.01	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	3.82780	0.00383	4.73520	0.00474	3.828	18.41	0.01	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	4.69490	0.00469	5.70490	0.00570	4.695	17.95	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	4.79240	0.00479	5.81320	0.00581	4.792	17.91	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	8.44630	0.00845	10.80750	0.01081	8.446	17.00	0.03	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	11.78320	0.01178	15.15030	0.01515	11.783	16.92	0.04	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	12.57390	0.01257	16.17770	0.01618	12.574	16.91	0.04	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	13.84680	0.01385	17.83080	0.01783	13.847	16.89	0.04	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	15.22980	0.01523	19.62510	0.01963	15.230	16.86	0.05	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	16.21750	0.01622	20.90440	0.02090	16.218	16.85	0.05	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,239.31750	1.23932	1,150.90440	1.15090	1,239.318	16.85	0.95	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	16.73130	0.01673	21.56930	0.02157	16.731	16.84	0.05	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	17.25950	0.01726	22.25260	0.02225	17.260	16.83	0.05	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,192.03090	1.19203	1,104.41260	1.10441	1,192.031	16.81	0.94	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	25.54240	0.02554	32.91880	0.03292	25.542	16.73	0.07	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	29.52450	0.02952	38.01270	0.03801	29.524	16.69	0.08	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	962.16980	0.96217	880.13850	0.88014	962.170	16.61	0.90	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	874.15000	0.87415	795.20050	0.79520	874.150	16.53	0.87	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	77.86420	0.07786	99.01710	0.09902	77.864	16.53	0.18	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	740.96420	0.74096	669.01710	0.66902	740.964	16.53	0.82	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	86.68650	0.08669	109.45070	0.10945	86.686	16.58	0.20	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	613.35360	0.61335	548.56870	0.54857	613.354	16.75	0.75	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	564.70030	0.56470	503.05760	0.50306	564.700	16.84	0.72	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	141.60030	0.14160	173.05760	0.17306	141.600	16.84	0.28	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	246.80910	0.24681	290.84440	0.29084	246.809	17.20	0.41	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	333.78710	0.33379	292.00000	0.29200	333.787	17.37	0.52	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	291.21820	0.29122	253.83890	0.25384	291.218	17.64	0.47	683,533.68	100	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	368.11820	0.36812	423.83890	0.42384	368.118	17.64	0.53	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	242.88740	0.24289	210.80690	0.21081	242.887	17.99	0.41	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	164.68870	0.16469	141.89020	0.14189	164.689	18.71	0.31	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	142.20390	0.14220	122.24650	0.12225	142.204	18.98	0.27	5,104,756.54	1,300	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	120.81350	0.12081	103.45510	0.10346	120.814	19.28	0.24	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	118.99590	0.11900	101.87520	0.10188	118.996	19.30	0.23	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	66.43960	0.06644	56.50840	0.05651	66.440	20.22	0.14	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	56.93060	0.05693	48.36080	0.04836	56.931	20.46	0.12	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	29.85280	0.02985	24.99780	0.02500	29.853	21.29	0.07	0.00	0	117,200.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.98600	0.00399	3.31800	0.00332	3.986	22.95	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.27340	0.00327	2.89120	0.00289	3.273	23.11	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	2.48310	0.00248	2.45140	0.00245	2.483	27.39	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.43270	14.43270	14.33970	14.33970		18.07	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	48.44100	0.04844	62.76680	0.06277	48.441	16.93	0.12	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	3.49670	0.00350	3.51850	0.00352	3.497	26.79	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.44460	14.44460	14.35200	14.35200		18.19	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.44940	14.44940	14.35690	14.35690		18.40	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	366.77470	0.36677	327.46200	0.32746	366.775	18.51	0.49	0.00	0	150.00
\$ / R	On 02/01/2018	Any day expiry			14.45890	14.45890	14.36670	14.36670		18.43	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.46370	14.46370	14.37160	14.37160		18.62	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.47560	14.47560	14.38380	14.38380		18.79	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	47.72590	0.04773	59.74210	0.05974	47.726	17.82	0.09	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	329.88820	0.32989	296.62740	0.29663	329.888	19.38	0.42	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	290.89190	0.29089	260.74320	0.26074	290.892	19.61	0.38	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.47800	14.47800	14.38630	14.38630		18.87	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.48280	14.48280	14.39110	14.39110		19.01	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.49700	14.49700	14.40540	14.40540		18.85	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.51340	14.51340	14.42100	14.42100		18.66	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.52750	14.52750	14.43440	14.43440		18.59	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	79.79530	0.07980	93.20210	0.09320	79.795	17.67	0.13	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	82.80740	0.08281	96.58950	0.09659	82.807	17.67	0.13	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	87.48950	0.08749	101.84230	0.10184	87.490	17.68	0.14	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	104.56310	0.10456	120.91740	0.12092	104.563	17.70	0.16	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.52980	14.52980	14.43670	14.43670		18.58	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	28.46420	0.02846	32.14930	0.03215	28.464	19.00	0.05	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	55.89570	0.05590	63.80480	0.06380	55.896	17.78	0.09	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	67.06030	0.06706	78.65750	0.07866	67.060	17.64	0.11	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	279.45250	0.27945	252.63670	0.25264	279.453	19.73	0.33	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	213.23750	0.21324	192.25240	0.19225	213.238	20.25	0.26	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	167.06430	0.16706	150.31940	0.15032	167.064	20.73	0.21	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	154.02600	0.15403	138.51160	0.13851	154.026	20.89	0.20	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.54150	14.54150	14.44780	14.44780		18.45	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	206.29590	0.20630	232.75170	0.23275	206.296	17.68	0.26	0.00	0	35,000.00
\$ / R	On 12/02/2018	Any day expiry			14.55560	14.55560	14.54750	14.54750		18.33	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	246.87660	0.24688	0.00000	0.00000	246.877	17.68	0.29	83,851,790.00	20,000	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.55790	14.55790	14.46350	14.46350		18.33	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.56260	14.56260	14.46810	14.46810		18.32	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry			14.59310	14.59310	14.49870	14.49870		18.18	0.00	0.00	0	0.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	375.58250	0.37558	412.64880	0.41265	375.583	17.72	0.37	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			14.59550	14.59550	14.50100	14.50100		18.17	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	154.59570	0.15460	173.43820	0.17344	154.596	17.24	0.19	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.59780	14.59780	14.50340	14.50340		18.17	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	134.20120	0.13420	150.98690	0.15099	134.201	17.21	0.17	0.00	0	100,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future		14.63770	14.63770		14.54340	14.54340		18.00	0.00	13,305,669.30	909	174,444.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	17.72010	0.01772	19.77240	0.01977	17.720	18.04	0.03	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	32.21040	0.03221	35.77680	0.03578	32.210	17.69	0.05	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	34.32560	0.03433	38.10800	0.03811	34.326	17.65	0.05	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	40.14700	0.04015	44.51310	0.04451	40.147	17.55	0.06	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	44.71020	0.04471	49.52830	0.04953	44.710	17.49	0.06	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	76.87770	0.07688	84.75120	0.08475	76.878	17.13	0.10	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	83.58720	0.08359	92.07650	0.09208	83.587	17.07	0.11	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	113.03820	0.11304	127.01170	0.12701	113.038	16.89	0.14	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	118.37950	0.11838	132.87050	0.13287	118.380	16.90	0.15	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	143.69960	0.14370	160.54850	0.16055	143.700	16.95	0.17	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	147.91970	0.14792	165.14850	0.16515	147.920	16.96	0.18	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	170.36360	0.17036	189.55630	0.18956	170.364	17.00	0.20	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,308.06360	1.30806	1,232.95630	1.23296	1,308.064	17.00	0.80	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	195.13460	0.19513	216.39380	0.21639	195.135	17.03	0.22	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	233.89530	0.23390	258.20360	0.25820	233.895	17.09	0.25	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,117.53380	1.11753	1,047.98850	1.04799	1,117.534	17.10	0.75	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	287.86520	0.28787	318.34250	0.31834	287.865	17.16	0.29	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	341.10100	0.34110	375.08990	0.37509	341.101	17.32	0.33	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	386.80350	0.38680	423.57560	0.42358	386.803	17.44	0.36	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	395.47810	0.39548	432.75680	0.43276	395.478	17.47	0.36	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	404.26490	0.40426	442.05000	0.44205	404.265	17.49	0.37	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	716.07550	0.71608	665.59030	0.66559	716.076	17.76	0.57	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	711.17210	0.71117	660.93520	0.66094	711.172	17.77	0.57	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	544.12760	0.54413	589.18370	0.58918	544.128	17.82	0.44	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	687.05850	0.68706	638.06090	0.63806	687.059	17.83	0.56	1,957,602.28	240	240.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	549.35850	0.54936	594.66090	0.59466	549.358	17.83	0.44	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	559.90360	0.55990	605.69380	0.60569	559.904	17.85	0.45	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	577.63500	0.57764	536.03570	0.53604	577.635	18.15	0.49	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	535.32670	0.53533	496.29030	0.49629	535.327	18.32	0.47	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	520.65970	0.52066	482.52890	0.48253	520.660	18.38	0.46	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	517.05220	0.51705	479.14750	0.47915	517.052	18.39	0.45	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	502.84950	0.50285	465.83350	0.46583	502.849	18.45	0.45	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	485.60780	0.48561	449.68510	0.44969	485.608	18.53	0.43	3,180,712.43	500	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	449.60990	0.44961	416.01620	0.41602	449.610	18.69	0.41	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	404.60220	0.40460	374.00320	0.37400	404.602	18.92	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	351.53990	0.35154	324.92750	0.32493	351.540	19.23	0.34	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	341.88040	0.34188	315.94820	0.31595	341.880	19.29	0.33	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	299.55060	0.29955	276.65750	0.27666	299.551	19.60	0.30	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	287.33270	0.28733	265.33220	0.26533	287.333	19.69	0.29	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	241.76200	0.24176	223.15280	0.22315	241.762	20.10	0.25	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	216.18430	0.21618	198.74940	0.19875	216.184	20.34	0.22	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry		14.72230	14.72230		14.62810	14.62810		17.73	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry		14.72460	14.72460		14.63050	14.63050		17.73	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
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	870.77270	0.87077	926.52450	0.92652	870.773	18.14	0.54	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	364.86740	0.36487	340.82810	0.34083	364.867	19.31	0.32	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.73630	14.73630	14.64230	14.64230		17.73	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	288.88650	0.28889	314.75650	0.31476	288.887	16.78	0.26	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	530.63300	0.53063	496.56170	0.49656	530.633	18.39	0.42	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	410.50730	0.41051	384.25930	0.38426	410.507	19.00	0.34	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.76220	14.76220	14.66820	14.66820		17.67	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.77160	14.77160	14.67750	14.67750		17.64	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.80960	14.80960	14.71450	14.71450		17.66	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	313.94830	0.31395	340.03290	0.34003	313.948	16.67	0.26	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	554.39120	0.55439	520.84950	0.52085	554.391	18.47	0.41	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	433.76150	0.43376	407.72760	0.40773	433.762	19.10	0.34	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.85250	14.85250	14.75610	14.75610		17.66	0.00	44,720,877.50	3,011	111,797.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	9.39150	0.00939	9.59520	0.00960	9.391	17.82	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	13.01480	0.01301	13.39750	0.01340	13.015	16.26	0.02	8,905,704.15	32,716	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	21.29520	0.02130	25.46710	0.02547	21.295	15.10	0.03	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	35.79800	0.03580	0.00000	0.00000	35.798	15.34	0.05	145,744,872.44	209,790	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	47.62630	0.04763	55.02280	0.05502	47.626	15.49	0.06	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	86.65490	0.08665	97.78310	0.09778	86.655	15.82	0.10	93,534,226.10	65,432	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	119.17430	0.11917	132.91040	0.13291	119.174	16.02	0.12	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	126.23860	0.12624	140.49700	0.14050	126.239	16.06	0.13	0.00	0	14,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	135.47890	0.13548	150.40560	0.15041	135.479	16.10	0.14	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	159.57150	0.15957	176.14700	0.17615	159.571	16.22	0.15	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	170.42950	0.17043	187.71280	0.18771	170.430	16.27	0.16	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	188.84290	0.18884	207.27600	0.20728	188.843	16.34	0.18	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	228.10320	0.22810	248.51400	0.24851	228.103	16.45	0.20	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	233.28540	0.23329	254.03190	0.25403	233.285	16.46	0.21	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	277.63100	0.27763	301.14000	0.30114	277.631	16.54	0.23	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	295.61260	0.29561	320.19020	0.32019	295.613	16.58	0.24	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	311.17150	0.31117	0.00000	0.00000	311.172	16.60	0.25	395,095,662.95	104,895	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	337.15540	0.33716	364.10270	0.36410	337.155	16.65	0.27	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	340.50150	0.34050	367.63180	0.36763	340.502	16.65	0.27	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	361.01060	0.36101	389.25730	0.38926	361.011	16.68	0.28	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	396.90460	0.39690	427.03710	0.42704	396.905	16.74	0.30	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	434.95840	0.43496	469.66050	0.46966	434.958	16.79	0.32	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	873.58730	0.87359	824.37810	0.82438	873.587	17.50	0.56	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	829.76390	0.82976	782.76580	0.78277	829.764	17.61	0.54	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	711.21920	0.71122	670.04790	0.67005	711.219	17.98	0.48	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	700.31380	0.70031	659.68500	0.65969	700.314	18.02	0.47	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	603.02900	0.60303	567.38620	0.56739	603.029	18.38	0.42	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	572.71360	0.57271	538.85450	0.53885	572.714	18.51	0.41	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	417.59450	0.41759	392.81220	0.39281	417.594	19.36	0.31	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	374.55320	0.37455	351.13430	0.35113	374.553	19.66	0.29	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	368.76900	0.36877	345.68910	0.34569	368.769	19.69	0.28	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	353.79850	0.35380	331.60110	0.33160	353.798	19.78	0.27	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	348.34980	0.34835	326.47910	0.32648	348.350	19.81	0.27	131,054,979.65	32,716	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	283.63250	0.28363	0.00000	0.00000	283.633	20.24	0.23	704,877,902.11	209,790	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	272.31030	0.27231	255.06410	0.25506	272.310	20.32	0.22	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	244.86160	0.24486	229.33250	0.22933	244.862	20.55	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	236.39810	0.23640	221.40270	0.22140	236.398	20.62	0.19	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	224.85760	0.22486	210.59670	0.21060	224.858	20.73	0.19	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.87860	14.87860	14.78150	14.78150		17.65	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	335.92850	0.33593	362.43990	0.36244	335.928	16.63	0.26	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	576.29380	0.57629	542.95560	0.54296	576.294	18.59	0.40	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	456.55080	0.45655	429.75250	0.42975	456.551	19.24	0.33	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.88580	14.88580	14.78850	14.78850		17.68	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.92860	14.92860	14.83000	14.83000		17.70	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.93810	14.93810	14.83930	14.83930		17.68	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	497.01920	0.49702	533.28360	0.53328	497.019	16.81	0.33	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	610.68660	0.61069	576.12440	0.57612	610.687	18.59	0.40	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.94050	14.94050	14.84160	14.84160		17.69	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.95470	14.95470	14.85550	14.85550		17.67	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	356.99110	0.35699	383.90210	0.38390	356.991	16.58	0.26	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	600.50680	0.60051	566.69990	0.56670	600.507	18.69	0.39	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	480.77140	0.48077	453.25190	0.45325	480.771	19.33	0.33	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.98560	14.98560	14.88550	14.88550		17.69	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			15.02930	15.02930	14.92870	14.92870		17.71	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	376.37210	0.37637	403.46170	0.40346	376.372	16.57	0.26	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	614.91970	0.61492	581.04550	0.58105	614.920	18.85	0.38	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	496.28150	0.49628	467.62860	0.46763	496.282	19.47	0.32	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			15.07060	15.07060	14.96950	14.96950		17.66	0.00	0.00	0	3,267.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.50190	0.01650	15.70000	0.01570	16.502	16.95	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	82.22390	0.08222	90.85090	0.09085	82.224	14.68	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	88.16950	0.08817	97.42660	0.09743	88.170	14.76	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	122.37990	0.12238	135.15300	0.13515	122.380	15.12	0.11	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,757.48830	1.75749	1,680.97120	1.68097	1,757.488	16.45	0.77	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	361.98330	0.36198	387.80860	0.38781	361.983	16.50	0.25	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	675.56260	0.67556	639.13610	0.63914	675.563	18.67	0.40	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	656.72090	0.65672	621.22450	0.62122	656.721	18.75	0.39	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	630.79940	0.63080	596.59960	0.59660	630.799	18.87	0.38	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	442.74510	0.44275	417.17360	0.41717	442.745	19.81	0.28	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			15.09740	15.09740	14.99600	14.99600		17.70	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	391.45250	0.39145	418.47310	0.41847	391.453	16.55	0.26	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	629.03310	0.62903	595.29200	0.59529	629.033	18.96	0.37	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	507.23640	0.50724	478.58190	0.47858	507.236	19.56	0.31	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.16300	15.16300	15.06090	15.06090		17.69	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.17750	15.17750	15.07530	15.07530		17.68	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	407.12310	0.40712	434.22150	0.43422	407.123	16.51	0.25	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 31/10/2018	Any day expiry	16.47	Call	648.61170	0.64861	614.71060	0.61471	648.612	19.06	0.37	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	529.56620	0.52957	500.67880	0.50068	529.566	19.61	0.31	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.20910	15.20910	15.10650	15.10650		17.70	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.25250	15.25250	15.14960	15.14960		17.81	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	421.40900	0.42141	448.43940	0.44844	421.409	16.52	0.25	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	666.32940	0.66633	632.61140	0.63261	666.329	19.29	0.36	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	540.23950	0.54024	511.81300	0.51181	540.239	19.88	0.30	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.28820	15.28820	15.18520	15.18520		17.84	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.33170	15.33170	15.22840	15.22840		17.96	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	435.16790	0.43517	460.93920	0.46094	435.168	16.54	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	688.62780	0.68863	654.56310	0.65456	688.628	19.54	0.36	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	559.46870	0.55947	531.18980	0.53119	559.469	20.15	0.30	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.44410	15.44410	15.34020	15.34020		18.13	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.52840	15.52840	15.42400	15.42400		18.24	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.75330	15.75330	15.64770	15.64770		18.46	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.77020	16.77020	16.65640	16.65640		18.94	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.90660	16.90660	16.79150	16.79150		19.49	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			17.04900	17.04900	16.93250	16.93250		19.59	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.42310	14.42310	14.33000	14.33000		17.37	0.00	144,231.00	10	813.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.63770	14.63770	14.54340	14.54340		18.00	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.85250	14.85250	14.75610	14.75610		17.66	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			15.07060	15.07060	14.96950	14.96950		17.66	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			15.75330	15.75330	15.64770	15.64770		18.46	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			19.00710	19.00710	18.73990	18.73990		16.99	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	233.96130	0.23396	148.01080	0.14801	233.961	17.35	0.42	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			19.05890	19.05890	18.78260	18.78260		17.51	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			19.07070	19.07070	18.79470	18.79470		17.49	0.00	12,910,863.90	677	211,278.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	983.84920	0.98385	773.90080	0.77390	983.849	17.07	0.81	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	190.04470	0.19004	131.87350	0.13187	190.045	18.67	0.28	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			19.24100	19.24100	18.96330	18.96330		18.62	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.41450	19.41450	19.13380	19.13380		18.44	0.00	10,095,540.00	520	3,591.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	109.97690	0.10998	138.22200	0.13822	109.977	18.49	0.10	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	574.15990	0.57416	479.76900	0.47977	574.160	18.99	0.39	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.75940	19.75940	19.47280	19.47280		18.18	0.00	0.00	0	4,883.00
£ / R	On 17/09/2018	Foreign Exchange Future			20.10990	20.10990	19.81490	19.81490		18.19	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.91040	20.91040	20.60650	20.60650		17.96	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12745	0.12745	0.12652	0.12652		25.03	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.13003	0.13003	0.12908	0.12908		23.03	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13266	0.13266	0.13168	0.13168		22.32	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14832	0.14832	0.14715	0.14715		21.37	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
€ / R	On 15/11/2017	Any day expiry			16.72850	16.72850	16.58350	16.58350				14.25	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.77510	16.77510	16.63270	16.63270				15.11	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			16.79580	16.79580	16.64870	16.64870				16.32	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.85010	16.85010	16.69680	16.69680				16.49	0.00	57,526,241.40	3,414	109,357.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.63060	0.00163	2.20270	0.00220	1.631			22.13	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	621.14130	0.62114	521.39920	0.52140	621.141			16.04	0.71	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.88660	16.88660	16.73360	16.73360				17.06	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			17.02370	17.02370	16.86900	16.86900				17.45	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	121.21020	0.12121	147.55920	0.14756	121.210			16.74	0.16	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			17.12860	17.12860	16.97150	16.97150				17.19	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	316.66100	0.31666	367.49950	0.36750	316.661			16.61	0.30	0.00	0	114,748.00
€ / R	On 19/03/2018	Foreign Exchange Future			17.20090	17.20090	17.04310	17.04310				17.01	0.00	86,004.50	5	13,933.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	68.56280	0.06856	78.08400	0.07808	68.563			16.87	0.08	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	72.40930	0.07241	82.48000	0.08248	72.409			16.79	0.09	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	325.65670	0.32566	376.57280	0.37657	325.657			16.39	0.29	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	1,067.02740	1.06703	964.33350	0.96433	1,067.027			16.47	0.68	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	788.55140	0.78855	705.19440	0.70519	788.551			16.86	0.57	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.55540	17.55540	17.39350	17.39350				16.71	0.00	0.00	0	736.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	25.02470	0.02502	26.16700	0.02617	25.025			16.93	0.03	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	27.59060	0.02759	30.85380	0.03085	27.591			16.27	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	127.94940	0.12795	147.65030	0.14765	127.949			15.91	0.11	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	398.53690	0.39854	448.28080	0.44828	398.537			15.99	0.28	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	549.83680	0.54984	507.34410	0.50734	549.837			17.68	0.36	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	221.09900	0.22110	206.14510	0.20615	221.099			19.49	0.17	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.92280	17.92280	17.75390	17.75390				16.69	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	58.48460	0.05848	0.00000	0.00000	58.485			15.85	0.05	74,901,871.90	83,032	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	307.48070	0.30748	0.00000	0.00000	307.481			15.79	0.20	146,589,888.94	41,516	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	286.72630	0.28673	0.00000	0.00000	286.726			19.89	0.18	261,049,283.40	83,032	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future			19.11750	19.11750	18.93570	18.93570				17.38	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.74539	98.74539	98.50166	98.50166					0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.87342	95.87342	95.61824	95.61824					0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.70387	94.70387	94.43770	94.43770					0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.86207	96.86207	96.59024	96.59024					0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.59055	100.59055	100.32103	100.32103					0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.23096	99.23096	98.96081	98.96081					0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.27197	101.27197	101.00819	101.00819					0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.92000	104.92000	104.66619	104.66619					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			99.71633	99.71633	99.71790	99.71790					0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.93546	99.93546	99.93837	99.93837					0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.20020	100.20020	100.20013	100.20013					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
2Y STND	On 18/12/2017	Interest Rate Swap	99.79702	99.79702	99.79702	99.79702	99.79702				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.00046	99.00046	99.00190	99.00190					0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62029	98.62029	98.62303	98.62303					0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.67047	98.67047	98.67046	98.67046					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.20000	99.20000	99.20000	99.20000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.72399	99.72399	99.71457	99.71457					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.26636	100.26636	100.25531	100.25531					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.82086	100.82086	100.81132	100.81132					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.75703	97.75703	97.74079	97.74079					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.13534	97.13534	97.09735	97.09735					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.48804	96.48804	96.42318	96.42318					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.81787	96.81787	96.72494	96.72494					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.13180	99.13180	99.01952	99.01952					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.39850	99.39850	99.27086	99.27086					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.71911	100.71911	100.57593	100.57593					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.01851	103.01851	102.86472	102.86472					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	553.13000	553.13000	554.42300	554.42300					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	563.42700	563.42700	564.74400	564.74400					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	627.20300	627.20300	629.14800	629.14800					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	638.87800	638.87800	640.86000	640.86000					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	564.21300	564.21300	565.83900	565.83900					0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	574.71600	574.71600	576.37200	576.37200					0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	11.05370	11.05370	10.97680	10.97680				15.16	0.00	1,845,967.90	167	16,384.00
AU\$ / R	On 27/12/2017	Any day expiry	11.06960	11.06960	10.99300	10.99300				15.48	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.21210	11.21210	11.13430	11.13430				15.92	0.00	8,409,075.00	750	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.37260	11.37260	11.29290	11.29290				15.35	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.53550	11.53550	11.45180	11.45180				15.06	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	12.04620	12.04620	11.95510	11.95510				15.02	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.37210	11.37210	11.27240	11.27240				14.87	0.00	4,548,840.00	400	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.55380	11.55380	11.45270	11.45270				15.67	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.73320	11.73320	11.62980	11.62980				16.12	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.53120	14.53120	14.41230	14.41230				15.48	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.85060	14.85060	14.72840	14.72840				16.20	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	15.17420	15.17420	15.04750	15.04750				16.32	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.92320	16.92320	16.77370	16.77370				17.54	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
CNH / R	On 18/12/2017	Foreign Exchange Future		2.16280	2.16280		2.15110	2.15110		16.39	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.18150	2.18150		2.16980	2.16980		17.15	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.20080	2.20080		2.18890	2.18890		16.94	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.28460	2.28460		2.27160	2.27160		17.26	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.26570	2.26570		2.24510	2.24510		16.52	0.00	679,710.00	300	1,500.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.31350	2.31350		2.29240	2.29240		17.52	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.36200	2.36200		2.34020	2.34020		16.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.69950	2.69950		2.67410	2.67410		18.11	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future		11.40806	74.77658		11.36793	75.00342			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.53027	72.37704		11.48869	72.60802			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		11.62900	77.23476		11.59401	77.45505			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.75259	74.41120		11.71628	74.63552			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		562.34100	562.34100		563.99600	563.99600			0.00	0.00	0	794.00
GOVI	On 03/05/2018	GOVI		572.80900	572.80900		574.49500	574.49500			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.84960	1.84960		1.83790	1.83790		17.03	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.88010	1.88010		1.86810	1.86810		17.59	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.91000	1.91000		1.89790	1.89790		17.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.13020	2.13020		2.11590	2.11590		18.89	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		129.55279	129.55279		129.56743	129.56743			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		131.97771	131.97771		131.99222	131.99222			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
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	99.72614		99.72614		100.13993	100.13993			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.57468		100.57468		100.99586	100.99586			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	103.22022		103.22022		103.63433	103.63433			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	104.06363		104.06363		104.48516	104.48516			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	124.98133		124.98133		124.99517	124.99517			0.00	0.00	0	18,785.00
I2038	On 03/05/2018	Bond Future	127.32073		127.32073		127.33441	127.33441			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 01/02/2018	Bond Future	121.61685		121.61685		122.35942	122.35942			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future	122.29355		122.29355		123.04955	123.04955			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	126.82567		126.82567		127.40212	127.40212			0.00	1,902,385.05	15	22,930.00
I2050	On 03/05/2018	Bond Future	129.19964		129.19964		129.78641	129.78641			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	249.64500		249.64500		249.96800	249.96800			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future	254.31800		254.31800		254.64600	254.64600			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	0.13840		0.13840		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13800		0.13800		0.13700	0.13700			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13760		0.13760		0.13660	0.13660			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13640		0.13640		0.13650	0.13650			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	1.77830		1.77830		1.76310	1.76310		14.76	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
NOK/R	On 19/03/2018	Foreign Exchange Future			1.80940		1.80940		1.79370	1.79370		15.86	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.84100		1.84100		1.82490	1.82490		15.49	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.97620		1.97620		1.95800	1.95800		15.47	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			10.01200		10.01200		9.94730	9.94730		16.05	0.00	2,503,000.00	250	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			10.14850		10.14850		10.08330	10.08330		16.92	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			10.28750		10.28750		10.22050	10.22050		16.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			11.39650		11.39650		11.31740	11.31740		16.39	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.35520		1.35520		1.35280	1.35280			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.37070		1.37070		1.36840	1.36840			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.38720		1.38720		1.38470	1.38470			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.50460		1.50460		1.50140	1.50140			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32220		1.32220		1.31160	1.31160			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32630		1.32630		1.31560	1.31560			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33040		1.33040		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16830		1.16830		1.16520	1.16520			0.00	1,168.30	1	110.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17510		1.17510		1.17190	1.17190			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18200		1.18200		1.17870	1.17870			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.41853		107.73979		9.36202	108.08962		8.08	0.00	888,314,568.55	8,245	102,472.00
R186	On 01/02/2018	Bond Future	7.75	Call	5.20000		0.00520		7.28000	0.00728	5.200	7.70	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	140.80000		0.14080		174.78000	0.17478	140.800	7.79	0.08	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,566.25000		4.56625		4,281.48000	4.28148	4,566.250	7.89	0.84	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,290.45000		3.29045		3,048.51000	3.04851	3,290.450	7.98	0.73	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,240.20000		2.24020		2,048.83000	2.04883	2,240.200	8.08	0.59	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.50170		109.74525		9.44264	110.10157		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			296.93116		296.93116		296.96570	296.96570			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.48921		302.48921		302.52324	302.52324			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			236.46361		236.46361		236.48948	236.48948		4.66	0.00	198,865,896.01	841	22,081.00
R202	On 03/05/2018	Bond Future			240.88963		240.88963		240.91516	240.91516		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			8.73601		99.43052		8.66791	99.69814		4.91	0.00	0.00	0	61,360.00

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
R2023	On 03/05/2018	Bond Future			8.80895		97.35155		8.73659	97.62406		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			9.88687		87.04907		9.84625	87.30530			0.00	0.00	0	63,877.00
R2030	On 03/05/2018	Bond Future			9.97017		88.66925		9.92807	88.93020			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			10.08476		89.23296		10.04426	89.50518		11.38	0.00	1,516,960.32	17	42,416.00
R2032	On 01/02/2018	Bond Future	9.20	Call	225.60000		0.22560		260.67000	0.26067	225.600	11.00	0.10	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	309.17000		0.30917		353.78000	0.35378	309.170	11.04	0.13	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	415.02000		0.41502		470.57000	0.47057	415.020	11.09	0.17	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	477.27000		0.47727		538.79000	0.53879	477.270	11.12	0.19	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.16707		86.73686		10.12515	87.01415		11.93	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 01/02/2018	Bond Future			10.22674		93.07930		10.19144	93.33865			0.00	0.00	0	53,126.00
R2035	On 03/05/2018	Bond Future			10.30663		90.31160		10.27015	90.57577			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			10.28640		85.35761		10.25108	85.61621		13.37	0.00	0.00	0	52,960.00
R2037	On 01/02/2018	Bond Future	9.88	Call	982.83000		0.98283		0.00000	0.00000	982.830	13.17	0.30	101,967,065.71	4,000	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,056.93000		2.05693		0.00000	0.00000	2,056.930	13.43	0.47	80,092,604.83	2,000	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	991.67000		0.99167		0.00000	0.00000	991.670	13.77	0.28	94,527,701.48	4,000	2,000.00
R2037	On 03/05/2018	Bond Future			10.36800		86.94634		10.33153	87.20965		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			7.84355		101.14754		7.76039	101.21652		0.76	0.00	0.00	0	41,951.00
R204	On 03/05/2018	Bond Future			7.98025		103.03031		7.86257	103.10051		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			10.38208		88.27190		10.34677	88.54619		14.00	0.00	0.00	0	25,950.00
R2040	On 03/05/2018	Bond Future			10.46429		89.91479		10.42783	90.19411		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			10.39986		85.41579		10.36454	85.69173		14.60	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.47939		87.00557		10.44294	87.28654		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			10.35051		89.11269		10.31520	89.39558		14.37	0.00	0.00	0	103,556.00
R2048	On 03/05/2018	Bond Future			10.42367		86.33453		10.38725	86.62262		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

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
R207	On 01/02/2018	Bond Future			8.14422		98.85824		8.07679	98.97591		1.74	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future			8.25099		100.69831		8.17285	100.81813		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			8.38654		97.93385		8.32209	98.10433		2.93	0.00	0.00	0	34,887.00
R208	On 03/05/2018	Bond Future			8.46868		96.35560		8.39804	96.52918		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			10.15593		70.11200		10.11549	70.36170		13.45	0.00	0.00	0	151,679.00
R209	On 01/02/2018	Bond Future	9.32	Call	252.48000		0.25248		289.70000	0.28970	252.480	13.06	0.12	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	260.48000		0.26048		298.60000	0.29860	260.480	13.07	0.12	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	452.25000		0.45225		509.68000	0.50968	452.250	13.17	0.19	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,168.72000		4.16872		3,984.62000	3.98462	4,168.720	13.21	0.78	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,929.40000		2.92940		2,779.14000	2.77914	2,929.400	13.37	0.65	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,844.71000		2.84471		2,697.21000	2.69721	2,844.710	13.38	0.64	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,803.01000		2.80301		2,656.89000	2.65689	2,803.010	13.38	0.64	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,761.59000		2.76159		2,616.84000	2.61684	2,761.590	13.39	0.63	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,332.64000		2.33264		2,203.19000	2.20319	2,332.640	13.45	0.57	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,987.96000		1.98796		1,872.37000	1.87237	1,987.960	13.54	0.52	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,624.80000		1.62480		1,525.27000	1.52527	1,624.800	13.64	0.45	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.22805		68.26777		10.18637	68.52208		14.12	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,444.73000		3.44473		3,310.83000	3.31083	3,444.730	14.12	0.56	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.37065		67.73096		10.32613	67.99634		14.15	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,392.40000		1.39240		1,469.01000	1.46901	1,392.400	13.63	0.27	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,260.28000		5.26028		5,112.43000	5.11243	5,260.280	13.98	0.58	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,257.73000		3.25773		3,152.11000	3.15211	3,257.730	14.43	0.42	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			186.40367		186.40367		186.42431	186.42431			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			187.46760		187.46760		187.48805	187.48805			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

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
R212	On 01/02/2018	Bond Future	150.65328		150.65328	150.67082	150.67082				0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future	153.47315		153.47315	153.49048	153.49048				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	9.97872		81.58244	9.93820	81.83020			11.21	0.00	0.00	0	58,189.00
R213	On 03/05/2018	Bond Future	10.05541		79.55155	10.01352	79.80387			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	10.28813		69.66784	10.25284	69.89195			14.13	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.35874		67.66862	10.32239	67.89686			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
RAIN	On 18/12/2017	Foreign Exchange Future	25,368.24000	25,368.24000		25,162.99000	25,162.99000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,794.48000	25,794.48000		25,585.12000	25,585.12000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.61310	10.61310		10.53940	10.53940			15.57	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.78250	10.78250		10.70810	10.70810			16.28	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.95390	10.95390		10.87880	10.87880			15.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.23930	12.23930		12.15180	12.15180			16.52	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.70200	3.70200		3.67590	3.67590			13.52	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.65070	3.65070		3.62250	3.62250			14.11	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.59790	3.59790		3.57070	3.57070			14.49	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.60020	3.60020		3.53690	3.53690			16.21	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.43950	1.43950		1.42500	1.42500				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.42410	1.42410		1.40970	1.40970				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.40100	1.40100		1.38680	1.38680				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 : **4,203,560,654.21** **957,790** **7 887 047.00**

Grand Total: **4,203,560,654.21** **957,790** **7 887 047.00**