



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: 05/09/2017

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 05/09/2017	Any day expiry	12.88780	12.88780	12.98710	12.98710			12.04	0.00	1,937,985.00	150	0.00
\$ / R	On 07/09/2017	Any day expiry	12.87780	12.87780	12.98710	12.98710			11.79	0.00	0.00	0	0.00
\$ / R	On 07/09/2017	Any day expiry	12.45	Put	0.49060	0.00049	0.28050	0.00028	0.491	19.04	0.01	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.89890	12.89890	13.01060	13.01060			11.37	0.00	395,944,634.40	30,696	863,346.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.00	Put	0.81560	0.00082	0.52770	0.00053	0.816	15.53	0.01	0	37,202.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.20	Put	2.90220	0.00290	1.77170	0.00177	2.902	14.71	0.02	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.25	Put	3.94360	0.00394	2.38270	0.00238	3.944	14.50	0.03	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.26	Put	4.17910	0.00418	2.52730	0.00253	4.179	14.45	0.03	0	5,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.50	Put	16.06270	0.01606	10.08990	0.01009	16.063	13.30	0.10	0	91,184.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.54	Put	19.89410	0.01989	12.58540	0.01259	19.894	13.11	0.12	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.55	Put	20.97480	0.02097	13.29210	0.01329	20.975	13.06	0.13	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.60	Put	27.22760	0.02723	17.40090	0.01740	27.228	12.82	0.16	0	190.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Call	206.01420	0.20601	298.03180	0.29803	206.014	12.09	0.70	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.75	Put	57.11420	0.05711	37.43180	0.03743	57.114	12.09	0.30	0	26,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.80	Put	71.94310	0.07194	47.57680	0.04758	71.943	11.85	0.36	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	12.90	Call	109.89370	0.10989	185.48930	0.18549	109.894	11.37	0.50	0	400.00

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	12.96	Put	146.59090	0.14659	96.58750	0.09659	146.591	11.65	0.58	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Call	71.85690	0.07186	124.15310	0.12415	71.857	11.84	0.37	0.00	0	4,551.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.00	Put	172.95690	0.17296	113.55310	0.11355	172.957	11.84	0.63	0.00	0	38,100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.14	Put	278.96590	0.27897	200.43010	0.20043	278.966	12.50	0.78	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.15	Put	287.21430	0.28721	207.50750	0.20751	287.214	12.54	0.79	0.00	0	500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Put	329.52700	0.32953	244.39810	0.24440	329.527	12.78	0.83	0.00	0	5,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.20	Call	28.42700	0.02843	54.99810	0.05500	28.427	12.78	0.17	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.25	Put	373.39580	0.37340	283.55920	0.28356	373.396	13.01	0.86	0.00	0	25,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.35	Put	464.70820	0.46471	367.45970	0.36746	464.708	13.48	0.91	30,779,317.43	2,600	0.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Call	10.60390	0.01060	22.23490	0.02223	10.604	13.71	0.07	0.00	0	100.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.40	Put	511.70390	0.51170	411.63490	0.41163	511.704	13.71	0.93	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.42	Call	9.59430	0.00959	20.24020	0.02024	9.594	13.81	0.07	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Put	559.35570	0.55936	456.96380	0.45696	559.356	13.95	0.94	0.00	0	3,500.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.45	Call	8.25570	0.00826	17.56380	0.01756	8.256	13.95	0.06	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.48	Call	7.10310	0.00710	15.22680	0.01523	7.103	14.09	0.05	0.00	0	111.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.50	Call	6.42540	0.00643	13.83820	0.01384	6.425	14.18	0.05	0.00	0	5,980.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.63	Put	734.73000	0.73473	626.78310	0.62678	734.730	14.98	0.97	0.00	0	143,712.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.65	Call	3.35770	0.00336	6.69820	0.00670	3.358	15.12	0.02	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.75	Put	853.40350	0.85340	744.00100	0.74400	853.404	15.82	0.98	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.76	Put	863.32100	0.86332	753.83610	0.75384	863.321	15.89	0.98	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.80	Call	1.92340	0.00192	3.84140	0.00384	1.923	16.18	0.01	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.81	Call	1.85650	0.00186	3.70730	0.00371	1.857	16.25	0.01	0.00	0	4,920.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.90	Call	1.36280	0.00136	2.71740	0.00272	1.363	16.88	0.01	0.00	0	1,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	13.94	Call	1.19430	0.00119	2.37910	0.00238	1.194	17.16	0.01	0.00	0	1,250.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.00	Call	0.98590	0.00099	1.96040	0.00196	0.986	17.59	0.01	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.20	Call	0.54770	0.00055	1.08020	0.00108	0.548	19.00	0.00	0.00	0	90.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.22	Put	1,321.60770	1.32161	1,210.42190	1.21042	1,321.608	19.10	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.32	Put	1,421.44910	1.42145	1,310.16640	1.31017	1,421.449	19.59	1.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.33	Call	0.33650	0.00034	0.73930	0.00074	0.336	19.64	0.00	0.00	0	3,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.47	Put	1,571.30350	1.57130	1,459.85130	1.45985	1,571.304	20.33	1.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.50	Call	0.18330	0.00018	0.40710	0.00041	0.183	20.48	0.00	0.00	0	17,402.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.55	Call	0.15430	0.00015	0.34360	0.00034	0.154	20.73	0.00	0.00	0	1,084.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.72	Call	0.08790	0.00009	0.19710	0.00020	0.088	21.57	0.00	0.00	0	20,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	14.74	Call	0.08250	0.00008	0.18500	0.00019	0.083	21.67	0.00	0.00	0	4,375.00
\$ / R	On 18/09/2017	Foreign Exchange Future	15.00	Call	0.03750	0.00004	0.08460	0.00008	0.038	22.95	0.00	0.00	0	10,600.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.00	Call	0.06810	0.00007	0.06390	0.00006	0.068	33.24	0.00	0.00	0	3,680.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.40	Call	0.18470	0.00018	0.15640	0.00016	0.185	39.49	0.00	0.00	0	960.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.50	Call	0.22700	0.00023	0.18860	0.00019	0.227	41.06	0.00	0.00	0	10,000.00
\$ / R	On 18/09/2017	Foreign Exchange Future	16.80	Call	0.31610	0.00032	0.31040	0.00031	0.316	44.95	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.00	Call	0.18990	0.00019	0.28050	0.00028	0.190	44.95	0.00	0.00	0	150.00
\$ / R	On 18/09/2017	Foreign Exchange Future	17.03	Call	0.17570	0.00018	0.26010	0.00026	0.176	44.95	0.00	0.00	0	110.00
\$ / R	On 18/09/2017	Foreign Exchange Future	18.00	Call	0.01260	0.00001	0.01990	0.00002	0.013	44.95	0.00	0.00	0	3,099.00
\$ / R	On 22/09/2017	Any day expiry	12.90		12.90720	12.90720	13.01900	13.01900		12.27	0.00	0.00	0	0.00
\$ / R	On 22/09/2017	Any day expiry	12.50	Put	24.32950	0.02433	14.24620	0.01425	24.329	13.32	0.13	0.00	0	20,000.00

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 22/09/2017	Any day expiry	12.75	Put	75.08130	0.07508	50.36960	0.05037	75.081	12.66	0.32	0.00	0	20,000.00
\$ / R	On 26/09/2017	Any day expiry			12.91550	12.91550	13.02750	13.02750		12.38	0.00	0.00	0	75.00
\$ / R	On 27/09/2017	Any day expiry			12.91760	12.91760	13.02960	13.02960		12.53	0.00	0.00	0	1,289.00
\$ / R	On 27/09/2017	Any day expiry	13.50	Put	610.02430	0.61002	515.25130	0.51525	610.024	15.03	0.88	0.00	0	60.00
\$ / R	On 27/09/2017	Any day expiry	17.13	Call	0.07180	0.00007	0.19550	0.00020	0.072	32.90	0.00	0.00	0	60.00
\$ / R	On 28/09/2017	Any day expiry			12.91970	12.91970	13.03170	13.03170		12.66	0.00	0.00	0	0.00
\$ / R	On 29/09/2017	Any day expiry			12.92180	12.92180	13.03380	13.03380		12.78	0.00	0.00	0	3,013.00
\$ / R	On 06/10/2017	Any day expiry			12.93630	12.93630	13.04000	13.04000		13.26	0.00	0.00	0	0.00
\$ / R	On 06/10/2017	Any day expiry	12.68	Put	90.76510	0.09077	0.00000	0.00000	90.765	12.92	0.29	56,919,600.00	15,000	15,000.00
\$ / R	On 06/10/2017	Any day expiry	13.40	Call	68.34220	0.06834	0.00000	0.00000	68.342	14.99	0.22	42,327,840.00	15,000	15,000.00
\$ / R	On 13/10/2017	Any day expiry			12.95060	12.95060	13.06270	13.06270		13.45	0.00	0.00	0	90.00
\$ / R	On 23/10/2017	Any day expiry			12.97040	12.97040	13.08270	13.08270		13.55	0.00	0.00	0	834.00
\$ / R	On 23/10/2017	Any day expiry	14.00	Call	42.54300	0.04254	56.78470	0.05678	42.543	16.95	0.11	0.00	0	500.00
\$ / R	On 27/10/2017	Any day expiry			12.97830	12.97830	13.09070	13.09070		13.87	0.00	0.00	0	913.00
\$ / R	On 27/10/2017	Any day expiry	12.92	Put	239.91190	0.23991	193.97830	0.19398	239.912	13.75	0.46	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	13.50	Put	637.68070	0.63768	555.86300	0.55586	637.681	15.52	0.74	0.00	0	60.00
\$ / R	On 27/10/2017	Any day expiry	14.10	Call	43.10160	0.04310	56.56130	0.05656	43.102	17.32	0.11	0.00	0	1,000.00
\$ / R	On 27/10/2017	Any day expiry	17.45	Call	0.62020	0.00062	0.91620	0.00092	0.620	26.35	0.00	0.00	0	60.00
\$ / R	On 09/11/2017	Any day expiry			13.00410	13.00410	13.11670	13.11670		14.00	0.00	0.00	0	0.00
\$ / R	On 13/11/2017	Any day expiry			13.01200	13.01200	13.12470	13.12470		13.99	0.00	0.00	0	70.00
\$ / R	On 28/11/2017	Any day expiry			13.04180	13.04180	13.15480	13.15480		14.25	0.00	0.00	0	1,990.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	664.91900	0.66492	590.19770	0.59020	664.919	15.53	0.67	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.54780	0.00055	0.88320	0.00088	0.548	21.23	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry			13.04570	13.04570	13.15880	13.15880		14.29	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	217.26280	0.21726	0.00000	0.00000	217.263	13.82	0.35	518,045,431.68	112,000	112,000.00
\$ / R	On 15/12/2017	Any day expiry			13.07540	13.07540	13.18870	13.18870		14.75	0.00	0.00	0	1,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future			13.08130	13.08130	13.19470	13.19470		14.77	0.00	714,160,492.20	54,594	137,467.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	25.30720	0.02531	23.42550	0.02343	25.307	13.33	0.06	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	48.51170	0.04851	39.31040	0.03931	48.512	13.31	0.11	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	73.01120	0.07301	0.00000	0.00000	73.011	13.45	0.15	1,058,653.94	550	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	82.27270	0.08227	67.66950	0.06767	82.273	13.50	0.16	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	125.29100	0.12529	104.47260	0.10447	125.291	13.66	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	154.15580	0.15416	128.74860	0.12875	154.156	13.79	0.26	0.00	0	11,916.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	206.53940	0.20654	174.07740	0.17408	206.539	14.03	0.31	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	246.81700	0.24682	0.00000	0.00000	246.817	14.19	0.35	12,122,592.12	2,600	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	251.07970	0.25108	0.00000	0.00000	251.080	14.21	0.36	2,587,316.49	550	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	366.07400	0.36607	318.41860	0.31842	366.074	14.60	0.45	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	420.95390	0.42095	368.97230	0.36897	420.954	14.77	0.49	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	432.90720	0.43291	379.56150	0.37956	432.907	14.82	0.50	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	469.68240	0.46968	412.27440	0.41227	469.682	14.97	0.52	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	363.53750	0.36354	418.18540	0.41819	363.538	15.02	0.47	0.00	0	20.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	488.57100	0.48857	429.38920	0.42939	488.571	15.05	0.53	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	345.56020	0.34556	398.07860	0.39808	345.560	15.15	0.45	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	580.89140	0.58089	515.91290	0.51591	580.891	15.40	0.58	0.00	0	52,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	615.43600	0.61544	548.49250	0.54849	615.436	15.53	0.60	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	268.11990	0.26812	310.81870	0.31082	268.120	15.79	0.37	0.00	0	10,516.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Call	198.18890	0.19819	231.18160	0.23118	198.189	16.54	0.29	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1,080.93140	1.08093	995.13010	0.99513	1,080.931	17.03	0.76	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	109.99050	0.10999	128.97350	0.12897	109.990	18.01	0.17	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	1,517.99380	1.51799	1,422.68500	1.42268	1,517.994	18.20	0.84	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	87.02080	0.08702	102.97020	0.10297	87.021	18.46	0.14	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	60.26160	0.06026	71.36630	0.07137	60.262	19.18	0.10	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	54.16720	0.05417	64.13710	0.06414	54.167	19.39	0.09	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	53.64810	0.05365	63.52030	0.06352	53.648	19.41	0.09	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	37.53400	0.03753	44.34350	0.04434	37.534	20.15	0.06	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	20.22460	0.02022	26.17680	0.02618	20.225	20.47	0.04	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.26130	0.00326	4.60300	0.00460	3.261	20.23	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	2.71890	0.00272	3.86040	0.00386	2.719	20.23	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.66270	0.00066	0.99610	0.00100	0.663	20.23	0.00	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			13.08920	13.08920	13.20260	13.20260		14.91	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	692.88770	0.69289	622.91990	0.62292	692.888	15.90	0.62	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.80670	0.00081	1.18950	0.00119	0.807	20.04	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.09910	13.09910	13.21250	13.21250		14.94	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			13.11090	13.11090	13.22440	13.22440		15.00	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry			13.12470	13.12470	13.23830	13.23830		15.12	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	511.98450	0.51198	455.79050	0.45579	511.984	15.35	0.51	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	111.99680	0.11200	129.92470	0.12992	111.997	18.73	0.16	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	100.94380	0.10094	117.11370	0.11711	100.944	18.95	0.14	0.00	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry			13.16810	13.16810	13.28200	13.28200		15.51	0.00	0.00	0	0.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	569.09200	0.56909	512.42890	0.51243	569.092	15.72	0.50	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	581.42400	0.58142	523.80680	0.52381	581.424	15.76	0.51	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	600.14110	0.60014	541.09680	0.54110	600.141	15.82	0.52	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	664.38480	0.66438	602.05670	0.60206	664.385	16.03	0.55	1,447,431.29	199	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.17010	13.17010	13.28400	13.28400		15.52	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	510.55310	0.51055	458.78460	0.45878	510.553	15.52	0.47	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	86.07880	0.08608	98.19290	0.09819	86.079	20.02	0.11	0.00	0	2,723.00
\$ / R	On 13/02/2018	Any day expiry			13.19370	13.19370	13.30780	13.30780		15.71	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.19770	13.19770	13.31180	13.31180		15.74	0.00	0.00	0	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.26040	13.26040	13.37460	13.37460		16.00	0.00	28,271,172.80	2,132	110,102.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	124.31620	0.12432	108.28170	0.10828	124.316	14.51	0.16	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	227.18600	0.22719	201.41990	0.20142	227.186	14.83	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	259.66870	0.25967	231.16650	0.23117	259.669	14.91	0.28	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	476.13140	0.47613	430.12680	0.43013	476.131	15.61	0.41	0.00	0	113,187.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	612.75370	0.61275	559.33450	0.55933	612.754	16.00	0.47	0.00	0	5,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	691.55780	0.69156	633.49400	0.63349	691.558	16.23	0.51	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	704.05700	0.70406	645.42180	0.64542	704.057	16.26	0.51	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	528.41850	0.52842	581.16670	0.58117	528.418	16.44	0.46	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,053.38180	1.05338	981.39290	0.98139	1,053.382	17.17	0.62	0.00	0	7,000.00

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	14.00	Call	381.29070	0.38129	420.98270	0.42098	381.291	17.35	0.36	0.00	0	767.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,260.00660	1.26001	1,181.59670	1.18160	1,260.007	17.69	0.68	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	215.14660	0.21515	239.80470	0.23980	215.147	18.95	0.22	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	189.28640	0.18929	211.18970	0.21119	189.286	19.24	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	172.15950	0.17216	192.19680	0.19220	172.160	19.45	0.18	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	151.97740	0.15198	169.77290	0.16977	151.977	19.74	0.16	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	148.27410	0.14827	165.65080	0.16565	148.274	19.80	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	127.34000	0.12734	142.32830	0.14233	127.340	20.16	0.14	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	111.02820	0.11103	122.70960	0.12271	111.028	20.58	0.12	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	103.11620	0.10312	113.85680	0.11386	103.116	20.92	0.11	0.00	0	225,000.00
\$ / R	On 25/04/2018	Any day expiry			13.33240	13.33240	13.44600	13.44600		16.26	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,934.63170	1.93463	1,847.78680	1.84779	1,934.632	19.00	0.76	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	171.01180	0.17101	188.47700	0.18848	171.012	20.10	0.16	0.00	0	2,000.00
\$ / R	On 11/05/2018	Any day expiry			13.36350	13.36350	13.47680	13.47680		16.29	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			13.37130	13.37130	13.48450	13.48450		16.28	0.00	0.00	0	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.43690	13.43690	13.55020	13.55020		16.48	0.00	0.00	0	103,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	30.10730	0.03011	23.31330	0.02331	30.107	13.68	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	179.24690	0.17925	0.00000	0.00000	179.247	14.83	0.18	266,846,715.52	112,000	112,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	518.68380	0.51868	475.91950	0.47592	518.684	15.73	0.37	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	538.60700	0.53861	494.79320	0.49479	538.607	15.79	0.38	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	564.04860	0.56405	518.92980	0.51893	564.049	15.87	0.39	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	906.39070	0.90639	846.83360	0.84683	906.391	16.76	0.51	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	945.18620	0.94519	884.33640	0.88434	945.186	16.85	0.52	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	342.06800	0.34207	371.58710	0.37159	342.068	18.98	0.27	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	337.11040	0.33711	366.23500	0.36624	337.110	19.01	0.27	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	193.92460	0.19392	209.26520	0.20927	193.925	20.73	0.16	0.00	0	750.00
\$ / R	On 02/07/2018	Any day expiry			13.46360	13.46360	13.57720	13.57720		16.49	0.00	0.00	0	605.00
\$ / R	On 20/07/2018	Any day expiry			13.49790	13.49790	13.61200	13.61200		16.59	0.00	0.00	0	3,170.00
\$ / R	On 13/08/2018	Any day expiry			13.54360	13.54360	13.65840	13.65840		16.66	0.00	0.00	0	70.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.61140	13.61140	13.72710	13.72710		16.77	0.00	0.00	0	400.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	26.85370	0.02685	19.32030	0.01932	26.854	12.23	0.04	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	420.38020	0.42038	387.98480	0.38798	420.380	15.57	0.29	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	516.65920	0.51666	480.10620	0.48011	516.659	15.74	0.33	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	360.77390	0.36077	387.05300	0.38705	360.774	19.83	0.24	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	339.02920	0.33903	363.52810	0.36353	339.029	20.04	0.23	0.00	0	750.00
\$ / R	On 13/11/2018	Any day expiry			13.72640	13.72640	13.84280	13.84280		17.12	0.00	0.00	0	70.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.78890	13.78890	13.90570	13.90570		17.25	0.00	0.00	0	0.00
\$ / R	On 13/02/2019	Any day expiry			13.91190	13.91190	14.02950	14.02950		17.44	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.97840	13.97840	14.09640	14.09640		17.57	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.15590	14.15590	14.27500	14.27500		17.75	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.99480	14.99480	15.11890	15.11890		18.37	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.10500	15.10500	15.22950	15.22950		18.92	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.22000	15.22000	15.34500	15.34500		19.03	0.00	0.00	0	184,000.00

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 MAXI	On 18/09/2017	Foreign Exchange Future			12.89890		12.89890		13.01060	13.01060		11.37	0.00	503,057.10	39	243.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.08130		13.08130		13.19470	13.19470		14.77	0.00	143,894.30	11	547.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.26040		13.26040		13.37460	13.37460		16.00	0.00	0.00	0	6.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.43690		13.43690		13.55020	13.55020		16.48	0.00	0.00	0	172.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.15590		14.15590		14.27500	14.27500		17.75	0.00	0.00	0	0.00
£ / R	On 18/09/2017	Foreign Exchange Future			16.80900		16.80900		16.86140	16.86140		12.89	0.00	15,279,381.00	909	192,481.00
£ / R	On 18/09/2017	Foreign Exchange Future	16.70	Call	228.18410		0.22818	270.78290	0.27078		228.184	13.33	0.61	0.00	0	700.00
£ / R	On 18/09/2017	Foreign Exchange Future	18.50	Call	1.80730		0.00181	2.44010	0.00244		1.807	21.02	0.01	0.00	0	300.00
£ / R	On 31/10/2017	Any day expiry			16.94710		16.94710	17.00030	17.00030			14.58	0.00	0.00	0	43.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.09830		17.09830	17.15210	17.15210			15.33	0.00	102,589.80	6	5,935.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.38670		17.38670	17.44060	17.44060			16.47	0.00	0.00	0	420.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.67150		17.67150	17.72300	17.72300			16.68	0.00	0.00	0	3,033.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.95380		17.95380	18.00670	18.00670			16.85	0.00	0.00	0	1,654.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.83830		18.83830	18.89370	18.89370			17.05	0.00	0.00	0	0.00
¥ / R	On 18/09/2017	Foreign Exchange Future			0.11853		0.11853	0.11878	0.11878			25.64	0.00	0.00	0	84.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12075		0.12075	0.12101	0.12101			18.83	0.00	0.00	0	115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12304		0.12304	0.12329	0.12329			16.74	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12531		0.12531	0.12555	0.12555			22.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13406		0.13406	0.13435	0.13435			21.33	0.00	0.00	0	0.00
€ / R	On 18/09/2017	Foreign Exchange Future			15.39320		15.39320	15.50190	15.50190			11.38	0.00	28,200,342.40	1,832	99,783.00
€ / R	On 18/09/2017	Foreign Exchange Future	15.10	Put	42.85960		0.04286	31.15920	0.03116		42.860	12.59	0.21	0.00	0	16,000.00
€ / R	On 27/09/2017	Any day expiry			15.42250		15.42250	15.53170	15.53170			11.85	0.00	0.00	0	800.00
€ / R	On 27/10/2017	Any day expiry			15.52020		15.52020	15.63000	15.63000			13.06	0.00	0.00	0	800.00
€ / R	On 28/11/2017	Any day expiry			15.62230		15.62230	15.73290	15.73290			13.49	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			15.68840		15.68840	15.79960	15.79960			13.94	0.00	71,131,205.60	4,534	33,613.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	19.46620		0.01947	15.91490	0.01591		19.466	12.72	0.04	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	245.10780		0.24511	280.12070	0.28012		245.108	15.31	0.31	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			15.71910		15.71910	15.83020	15.83020			14.06	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			15.83430		15.83430	15.94590	15.94590			14.59	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	566.92130		0.56692	517.16030	0.51716		566.921	14.54	0.47	1,640,939.58	218	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.98730		15.98730	16.09990	16.09990			15.01	0.00	0.00	0	10,307.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	274.73130		0.27473	249.23460	0.24923		274.731	14.08	0.26	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	290.56140		0.29056	264.63830	0.26464		290.561	14.10	0.27	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	515.13430		0.51513	561.75290	0.56175		515.134	15.71	0.41	0.00	0	643.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.28610		16.28610	16.39730	16.39730			15.57	0.00	0.00	0	1.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.57880		17.57880	17.70190	17.70190			16.56	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.38304		93.38304	93.73306	93.73306				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.34852		90.34852	90.72266	90.72266				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.07275		89.07275	89.46700	89.46700				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			91.24404		91.24404	91.64539	91.64539				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
10Y STND	On 21/12/2026	Interest Rate Swap	95.04773		95.04773		95.44244	95.44244			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap	93.58484		93.58484		93.97824	93.97824			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap	95.67020		95.67020		96.05357	96.05357			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	99.42326		99.42326		99.79652	99.79652			0.00	0.00	0	0.00
1Y STND	On 21/09/2017	Interest Rate Swap	99.61249		99.61249		99.61249	99.61249			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.74874		99.74874		99.74751	99.74751			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.60799		99.60799		99.60973	99.60973			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.64530		99.64530		99.64907	99.64907			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	99.70255		99.70255		99.71006	99.71006			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.78089		99.78089		99.77951	99.77951			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	98.88532		98.88532		98.88691	98.88691			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.34310		98.34310		98.34702	98.34702			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.16641		98.16641		98.17398	98.17398			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.43000		98.43000		98.43000	98.43000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	98.70671		98.70671		98.71513	98.71513			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	98.98869		98.98869		98.99778	98.99778			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.29612		99.29612		99.31037	99.31037			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.06801		95.06801		95.12553	95.12553			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.22051		94.22051		94.29529	94.29529			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.34972		93.34972		93.44383	93.44383			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.46524		93.46524		93.58003	93.58003			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.60992		95.60992		95.74432	95.74432			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.68727		95.68727		95.84121	95.84121			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	96.84335		96.84335		97.01896	97.01896			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.02201		99.02201		99.21514	99.21514			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future	561.97900		561.97900		560.78200	560.78200			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	572.31600		572.31600		571.09600	571.09600			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.98700		582.98700		581.74500	581.74500			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future	647.13300		647.13300		644.99400	644.99400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.03600		659.03600		656.85800	656.85800			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	671.32500		671.32500		669.10500	669.10500			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future	580.50900		580.50900		577.67400	577.67400			0.00	1,015,890,750.00	175	791.00
ALBI	On 01/02/2018	Index Future	591.18700		591.18700		588.29900	588.29900			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	602.21100		602.21100		599.26800	599.26800			0.00	0.00	0	0.00
AU\$ / R	On 18/09/2017	Foreign Exchange Future	10.34770		10.34770		10.34180	10.34180		11.96	0.00	108,888,847.10	10,523	24,476.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.48200		10.48200		10.47600	10.47600		14.05	0.00	0.00	0	6,910.00
AU\$ / R	On 27/12/2017	Any day expiry	10.49510		10.49510		10.48900	10.48900		14.20	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
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.61330	10.61330	10.60630	10.60630	14.82	0.00	0.00	0	0.00			
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.74120	10.74120	10.73210	10.73210	14.21	0.00	0.00	0	1,500.00			
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.24740	11.24740	11.24170	11.24170	14.27	0.00	0.00	0	0.00			
CAD/ R	On 18/09/2017	Foreign Exchange Future	10.44900	10.44900	10.47750	10.47750	11.64	0.00	0.00	0	1,200.00			
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.60390	10.60390	10.63280	10.63280	13.21	0.00	0.00	0	1,000.00			
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.75220	10.75220	10.78120	10.78120	14.23	0.00	0.00	0	0.00			
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.75310	10.75310	10.78220	10.78220	14.27	0.00	0.00	0	0.00			
CHF / R	On 18/09/2017	Foreign Exchange Future	13.50300	13.50300	13.62230	13.62230	14.05	0.00	0.00	0	3,908.00			
CHF / R	On 18/12/2017	Foreign Exchange Future	13.77730	13.77730	13.89930	13.89930	15.88	0.00	0.00	0	1,150.00			
CHF / R	On 19/03/2018	Foreign Exchange Future	14.05690	14.05690	14.17980	14.17980	16.30	0.00	0.00	0	0.00			
CHF / R	On 18/06/2018	Foreign Exchange Future	14.33100	14.33100	14.45580	14.45580	16.34	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	15.32900	15.32900	15.46290	15.46290	16.37	0.00	0.00	0	0.00			
CNH / R	On 18/09/2017	Foreign Exchange Future	1.97030	1.97030	1.99200	1.99200	12.27	0.00	0.00	0	10.00			
CNH / R	On 18/12/2017	Foreign Exchange Future	1.98810	1.98810	2.01120	2.01120	14.83	0.00	0.00	0	0.00			
CNH / R	On 19/03/2018	Foreign Exchange Future	2.00440	2.00440	2.02780	2.02780	15.78	0.00	0.00	0	0.00			
CNH / R	On 18/06/2018	Foreign Exchange Future	2.02020	2.02020	2.04340	2.04340	15.80	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.00330	2.00330	2.02570	2.02570	16.49	0.00	0.00	0	0.00			
DKK / R	On 18/09/2017	Foreign Exchange Future	2.07340	2.07340	2.08890	2.08890	13.40	0.00	0.00	0	0.00			
DKK / R	On 18/12/2017	Foreign Exchange Future	2.11450	2.11450	2.13040	2.13040	15.14	0.00	0.00	0	0.00			
DKK / R	On 19/03/2018	Foreign Exchange Future	2.15500	2.15500	2.17090	2.17090	16.20	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	2.19600	2.19600	2.21180	2.21180	16.21	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37760	2.37760	2.39490	2.39490	17.46	0.00	0.00	0	0.00			
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
ES33	On 02/11/2017	Bond Future	10.74592	76.61842	10.82369	76.14425	0.00	0.00	0.00	0	9,466.00			
ES33	On 01/02/2018	Bond Future	10.85041	78.02763	10.93095	77.54466	0.00	0.00	0.00	0	0.00			
ES33	On 03/05/2018	Bond Future	10.95232	75.69074	11.03569	75.19873	0.00	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
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	10.99604		79.25128		11.07393	78.71684			0.00	0.00	0	7,957.00
ES42	On 01/02/2018	Bond Future	11.09716		80.70868		11.17778	80.16433			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	11.20077		77.95199		11.28430	77.39742			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	579.31000		579.31000		576.51500	576.51500			0.00	0.00	0	671.00
GOVI	On 01/02/2018	GOVI	589.96600		589.96600		587.11900	587.11900			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	600.96600		600.96600		598.06600	598.06600			0.00	0.00	0	0.00
HK\$/R	On 18/09/2017	Foreign Exchange Future	1.64890		1.64890		1.66340	1.66340		12.16	0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.67620		1.67620		1.69110	1.69110		15.03	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.70230		1.70230		1.71730	1.71730		15.86	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.72730		1.72730		1.74220	1.74220		16.50	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.82480		1.82480		1.84050	1.84050		17.21	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	129.57486		129.57486		129.58381	129.58381			0.00	0.00	0	2,291.00
I2025	On 01/02/2018	Bond Future	130.66647		130.66647		130.67534	130.67534			0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.15779		133.15779		133.16677	133.16677			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	99.92305		99.92305		99.93003	99.93003			0.00	0.00	0	1,370.00
I2029	On 01/02/2018	Bond Future	101.79650		101.79650		101.80334	101.80334			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	102.72031		102.72031		102.72720	102.72720			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	104.03075		104.03075		104.03767	104.03767			0.00	0.00	0	5,174.00
I2033	On 01/02/2018	Bond Future	105.98118		105.98118		105.98797	105.98797			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	106.91505		106.91505		106.92195	106.92195			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/11/2017	Bond Future	128.54242		128.54242		128.34432	128.34432			0.00	0.00	0	19,544.00
I2038	On 01/02/2018	Bond Future	129.44752		129.44752		129.24526	129.24526			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	131.91553		131.91553		131.70950	131.70950			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	123.54346		123.54346		123.55191	123.55191			0.00	0.00	0	21,292.00
I2046	On 01/02/2018	Bond Future	125.85970		125.85970		125.86797	125.86797			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	126.66126		126.66126		126.66961	126.66961			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

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
I2050	On 02/11/2017	Bond Future		131.79855	131.79855		131.80731	131.80731			0.00	29,918,270.85	227	22,382.00
I2050	On 01/02/2018	Bond Future		132.59629	132.59629		132.60483	132.60483			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future		135.12428	135.12428		135.13316	135.13316			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		249.88800	249.88800		249.90000	249.90000			0.00	0.00	0	1,163.00
IGOV	On 01/02/2018	Index Future		254.57300	254.57300		254.58400	254.58400			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		259.42700	259.42700		259.43800	259.43800			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		0.12460	0.12460		0.12570	0.12570			0.00	0.00	0	1,382.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.12430	0.12430		0.12430	0.12430			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.12370	0.12370		0.12480	0.12480			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.12310	0.12310		0.12410	0.12410			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11780	0.11780		0.11690	0.11690			0.00	0.00	0	0.00
NOK/R	On 18/09/2017	Foreign Exchange Future		1.66340	1.66340		1.66990	1.66990		11.39	0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.69050	1.69050		1.69710	1.69710		13.65	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.71700	1.71700		1.72350	1.72350		14.25	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.74330	1.74330		1.74960	1.74960		14.67	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.85300	1.85300		1.85920	1.85920		15.17	0.00	0.00	0	0.00
NZ\$ / R	On 18/09/2017	Foreign Exchange Future		9.35800	9.35800		9.32700	9.32700		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.47420	9.47420		9.44260	9.44260		14.50	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.58890	9.58890		9.55650	9.55650		15.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.70090	9.70090		9.66680	9.66680		14.62	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.14660	10.14660		10.11160	10.11160		15.13	0.00	0.00	0	0.00
PULA / R	On 18/09/2017	Foreign Exchange Future		1.28030	1.28030		1.28800	1.28800			0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.29270	1.29270		1.30120	1.30120			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.30110	1.30110		1.31420	1.31420			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.32090	1.32090		1.32840	1.32840			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
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33470		1.33470		1.34190	1.34190			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/09/2017	Foreign Exchange Future			1.30310		1.30310		1.29600	1.29600			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.30710		1.30710		1.29990	1.29990			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31120		1.31120		1.30400	1.30400			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.31510		1.31510		1.30800	1.30800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/09/2017	Foreign Exchange Future			1.19340		1.19340		1.19150	1.19150			0.00	0.00	0	32.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19930		1.19930		1.19740	1.19740			0.00	0.00	0	40.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20560		1.20560		1.20380	1.20380			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21200		1.21200		1.21010	1.21010			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			8.47807		116.63293		8.53511	116.24699		7.36	0.00	709,478,113.19	6,083	165,648.00
R186	On 02/11/2017	Bond Future	8.75	Put	633.21000		0.63321		763.55000	0.76355	633.210	7.36	0.29	0.00	0	3,750.00
R186	On 02/11/2017	Bond Future	9.00	Put	281.10000		0.28110		353.20000	0.35320	281.100	7.50	0.15	0.00	0	5,000.00
R186	On 01/02/2018	Bond Future			8.52151		113.47803		8.58101	113.08489		7.42	0.00	0.00	0	198.00
R186	On 01/02/2018	Bond Future	7.75	Call	429.64000		0.42964		373.30000	0.37330	429.640	7.05	0.16	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	2,047.91000		2.04791		1,864.73000	1.86473	2,047.910	7.32	0.50	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	1,465.30000		1.46530		1,627.35000	1.62735	1,465.300	7.42	0.38	0.00	0	820.00
R186	On 01/02/2018	Bond Future	9.00	Put	948.62000		0.94862		1,067.62000	1.06762	948.620	7.56	0.27	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	592.40000		0.59240		675.77000	0.67577	592.400	7.70	0.19	0.00	0	820.00
R186	On 03/05/2018	Bond Future			8.56428		115.59343		8.62639	115.19294		7.29	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			300.78711		300.78711		300.96883	300.96883			0.00	0.00	0	2,350.00
R197	On 01/02/2018	Bond Future			299.45259		299.45259		299.63698	299.63698			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			305.16189		305.16189		305.34979	305.34979			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			240.61408		240.61408		240.63018	240.63018			0.00	29,114,303.68	121	28,640.00
R202	On 01/02/2018	Bond Future			241.42090		241.42090		241.43700	241.43700			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			246.02398		246.02398		246.04022	246.04022			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			7.73984		101.48215		7.79724	101.23615		4.12	0.00	129,085,294.80	1,272	57,230.00
R2023	On 01/02/2018	Bond Future			7.76151		103.34867		7.82243	103.09806		4.47	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.77286		101.34550		7.83757	101.09017		4.42	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2017	Bond Future		9.05342	94.43415		9.11535	94.00701			0.00	44,572,918.80	472	58,840.00
R2030	On 01/02/2018	Bond Future		9.10541	92.16618		9.16952	91.73108			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future		9.16022	93.88424		9.22660	93.44098			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		9.30277	92.58571		9.35962	92.16751		10.82	0.00	21,665,056.14	234	34,960.00
R2032	On 01/02/2018	Bond Future		9.36113	94.28849		9.41988	93.86248		10.72	0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future	9.20	Call	2,006.72000	2.00672	1,833.16000	1.83316	2,006.720	10.57	0.44	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	2,339.98000	2.33998	2,147.16000	2.14716	2,339.980	10.62	0.49	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,703.12000	2.70312	2,491.04000	2.49104	2,703.120	10.67	0.53	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,895.36000	2.89536	2,673.74000	2.67374	2,895.360	10.69	0.55	0.00	0	750.00
R2032	On 03/05/2018	Bond Future		9.41830	91.88916		9.47902	91.45517		11.11	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		9.54116	96.05156		9.62355	95.39267			0.00	199,979,347.92	2,082	22,715.00
R2035	On 01/02/2018	Bond Future		9.60527	97.81822		9.69037	97.14707			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future		9.66454	95.14140		9.75236	94.45768			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		9.64883	92.29963		9.73113	91.64509		12.92	0.00	22,982,607.87	249	54,537.00
R2037	On 01/02/2018	Bond Future		9.70927	89.74204		9.79415	89.07544		12.82	0.00	0.00	0	160.00
R2037	On 03/05/2018	Bond Future		9.77202	91.41487		9.85957	90.73578		12.69	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		6.77467	104.32681		6.84274	104.25378		0.29	0.00	0.00	0	46,398.00
R204	On 01/02/2018	Bond Future		6.57545	102.20751		6.66386	102.13304		0.66	0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future		6.18170	104.11288		6.30672	104.03694		0.49	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/11/2017	Bond Future		9.76478	95.50308		9.84707	94.80728		13.61	0.00	21,965,708.40	230	15,192.00
R2040	On 01/02/2018	Bond Future		9.82669	92.75416		9.91156	92.04541		13.47	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future		9.89082	94.48314		9.97834	93.76113		13.34	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		9.78853	92.58330		9.87077	91.88020		14.28	0.00	925,833.00	10	26,125.00
R2044	On 01/02/2018	Bond Future		9.84842	89.90582		9.93318	89.18968		14.12	0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future		9.91034	91.58165		9.99768	90.85219		13.99	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		9.74917	91.94271		9.82633	91.26363		14.13	0.00	0.00	0	81,182.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 01/02/2018	Bond Future			9.81001		93.63380		9.88954	92.94214		13.96	0.00	0.00	0	170.00
R2048	On 03/05/2018	Bond Future			9.86631		90.94241		9.94821	90.23775		14.52	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			7.08210		102.58562		7.15743	102.43508		1.20	0.00	0.00	0	41,067.00
R207	On 01/02/2018	Bond Future			7.02727		100.83127		7.11310	100.67784		1.51	0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.95495		102.71092		7.05439	102.55457		1.38	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			7.30574		99.04980		7.36373	98.87999		2.19	0.00	0.00	0	32,186.00
R208	On 01/02/2018	Bond Future			7.29523		100.87147		7.35839	100.69846		2.58	0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.27152		99.35073		7.34074	99.17442		2.46	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			9.51094		72.56007		9.58801	72.04268		13.04	0.00	14,366,893.86	198	116,043.00
R209	On 02/11/2017	Bond Future	8.30	Call	12.67000		0.01267		8.79000	0.00879	12.670	12.46	0.01	0.00	0	2,800.00
R209	On 02/11/2017	Bond Future	9.00	Call	337.55000		0.33755		262.73000	0.26273	337.550	12.61	0.18	0.00	0	2,248.00
R209	On 02/11/2017	Bond Future	9.33	Call	951.72000		0.95172		780.17000	0.78017	951.720	12.80	0.38	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.58	Put	1,268.35000		1.26835		1,523.13000	1.52313	1,268.350	12.95	0.44	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	9.75	Put	827.27000		0.82727		1,021.14000	1.02114	827.270	13.04	0.33	0.00	0	6,500.00
R209	On 02/11/2017	Bond Future	9.88	Put	582.10000		0.58210		734.07000	0.73407	582.100	13.16	0.25	0.00	0	1,350.00
R209	On 02/11/2017	Bond Future	10.00	Put	411.77000		0.41177		529.97000	0.52997	411.770	13.26	0.19	0.00	0	1,138.00
R209	On 02/11/2017	Bond Future	10.60	Put	54.93000		0.05493		78.67000	0.07867	54.930	13.80	0.03	0.00	0	1,300.00
R209	On 01/02/2018	Bond Future			9.56623		73.89459		9.64556	73.36760		12.82	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,258.99000		1.25899		1,435.75000	1.43575	1,258.990	13.04	0.31	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,075.45000		1.07545		1,233.04000	1.23304	1,075.450	13.13	0.27	0.00	0	3,000.00
R209	On 03/05/2018	Bond Future			9.62031		72.12283		9.70198	71.58595		13.34	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			185.12021		185.12021		185.13327	185.13327			0.00	0.00	0	2,179.00
R210	On 01/02/2018	Bond Future			188.59100		188.59100		188.60379	188.60379			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			189.76399		189.76399		189.77691	189.77691			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
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	151.09850		151.09850		151.10954	151.10954			0.00	28,708,715.00	190	4,057.00
R212	On 01/02/2018	Bond Future	151.89315		151.89315		151.90401	151.90401			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	154.78917		154.78917		154.80019	154.80019			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	9.16101		84.86634		9.21781	84.48568		10.59	0.00	20,961,985.98	247	63,283.00
R213	On 01/02/2018	Bond Future	9.21694		86.42721		9.27564	86.03947		10.50	0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	9.26789		84.48888		9.32851	84.09388		10.88	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	9.66761		72.06489		9.74468	71.52924		13.84	0.00	0.00	0	44,034.00
R214	On 01/02/2018	Bond Future	9.72592		73.39034		9.80526	72.84478		13.57	0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.77973		71.46251		9.86134	70.90672		14.15	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	23,084.50000	23,084.50000			23,256.54000	23,256.54000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	23,450.80000	23,450.80000			23,629.32000	23,629.32000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	23,815.67000	23,815.67000			23,996.12000	23,996.12000			0.00	0.00	0	0.00
SGD / R	On 18/09/2017	Foreign Exchange Future	9.54030	9.54030			9.58860	9.58860		10.97	0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	9.68490	9.68490			9.73450	9.73450		13.37	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.82860	9.82860			9.87910	9.87910		14.42	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.97000	9.97000			10.01840	10.01840		14.37	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.53030	10.53030			10.58730	10.58730		15.22	0.00	0.00	0	0.00
TRY / R	On 18/09/2017	Foreign Exchange Future	3.75200	3.75200			3.78040	3.78040		10.15	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.70720	3.70720			3.73720	3.73720		12.21	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.66650	3.66650			3.69540	3.69540		13.41	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.62780	3.62780			3.65660	3.65660		14.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.49860	3.49860			3.53940	3.53940		15.15	0.00	0.00	0	0.00
ZMW / R	On 18/09/2017	Foreign Exchange Future	1.40870	1.40870			1.42260	1.42260			0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.38870	1.38870			1.39690	1.39690			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.36830	1.36830			1.37440	1.37440			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.34980	1.34980			1.35280	1.35280			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23990	1.23990			1.24270	1.24270			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											4,587,955,239.22	377,933	6 339 312.00
Grand Total:											4,587,955,239.22	377,933	6 339 312.00