



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2017

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
<b>Derivatives</b>													
\$ / R		On 03/11/2017	Any day expiry										
				13.99660	13.99660	14.06480	14.06480		21.61	0.00	0.00	0	0.00
\$ / R	13.35	Put	0.22630	0.00023	0.36040	0.00036	0.226	33.08	0.00	0.00	0.00	0	20,000.00
\$ / R	13.55	Put	1.39220	0.00139	1.99570	0.00200	1.392	29.55	0.02	0.00	0.00	0	20,000.00
\$ / R	13.80	Put	13.18410	0.01318	14.45240	0.01445	13.184	25.14	0.14	0.00	0.00	0	20,000.00
\$ / R		On 06/11/2017	Any day expiry	13.99660	13.99660	14.06950	14.06950		15.98	0.00	0.00	0	80,000.00
\$ / R	13.70	Call	316.91710	0.31692	390.18670	0.39019	316.917	19.16	0.86	0.00	0.00	0	40,000.00
\$ / R	13.70	Put	20.31710	0.02032	20.68670	0.02069	20.317	19.16	0.14	0.00	0.00	0	40,000.00
\$ / R		On 09/11/2017	Any day expiry	13.99620	13.99620	14.07370	14.07370		16.32	0.00	0.00	0	0.00
\$ / R		On 13/11/2017	Any day expiry	14.00420	14.00420	14.07920	14.07920		15.87	0.00	0.00	0	70.00
\$ / R		On 16/11/2017	Any day expiry	14.01110	14.01110	14.08740	14.08740		16.21	0.00	0.00	0	300.00
\$ / R		On 17/11/2017	Any day expiry	14.01360	14.01360	14.09010	14.09010		16.40	0.00	0.00	0	1,630.00
\$ / R		On 28/11/2017	Any day expiry	14.04050	14.04050	14.11990	14.11990		16.71	0.00	0.00	0	1,990.00
\$ / R	13.50	Put	54.37640	0.05438	48.05310	0.04805	54.376	15.73	0.17	0.00	0.00	0	60.00
\$ / R	17.74	Call	1.19770	0.00120	1.50770	0.00151	1.198	31.84	0.00	0.00	0.00	0	60.00
\$ / R		On 30/11/2017	Any day expiry	14.04540	14.04540	14.12530	14.12530		16.86	0.00	0.00	0	2,708.00
\$ / R	12.75	Put	8.31560	0.00832	6.13440	0.00613	8.316	18.70	0.03	0.00	0.00	0	238,000.00

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 04/12/2017	Any day expiry		14.05520	14.05520		14.13610	14.13610		16.79	0.00	0.00	0	24.00
\$ / R	On 14/12/2017	Any day expiry		14.07880	14.07880		14.15960	14.15960		18.18	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry		14.08110	14.08110		14.16190	14.16190		18.30	0.00	56,184.00	4	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future		14.08810	14.08810		14.16900	14.16900		18.32	0.00	1,014,286,847.60	71,996	1,024,759.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	3.52240	0.00352	3.49790	0.00350	3.522	22.07	0.01	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	4.77100	0.00477	4.69780	0.00470	4.771	20.63	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	5.84100	0.00584	5.71600	0.00572	5.841	19.70	0.02	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	6.15090	0.00615	6.00940	0.00601	6.151	19.47	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	6.23130	0.00623	6.08550	0.00609	6.231	19.41	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	8.02640	0.00803	7.77270	0.00777	8.026	18.31	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	9.21670	0.00922	8.88180	0.00888	9.217	17.73	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	10.03240	0.01003	9.63820	0.00964	10.032	17.38	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	11.42460	0.01142	10.92280	0.01092	11.425	16.86	0.03	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	14.78010	0.01478	12.59920	0.01260	14.780	16.62	0.04	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	15.32150	0.01532	13.06890	0.01307	15.322	16.64	0.04	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	33.95720	0.03396	30.09510	0.03010	33.957	16.90	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	45.64950	0.04565	40.93980	0.04094	45.649	17.01	0.11	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	48.31910	0.04832	43.42710	0.04343	48.319	17.04	0.11	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	52.54590	0.05255	47.37010	0.04737	52.546	17.07	0.12	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	57.04730	0.05705	51.57700	0.05158	57.047	17.10	0.13	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	60.20610	0.06021	54.53330	0.05453	60.206	17.13	0.14	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	948.30610	0.94831	1,023.53330	1.02353	948.306	17.13	0.86	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	61.83330	0.06183	56.05750	0.05606	61.833	17.14	0.14	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	63.49320	0.06349	57.61300	0.05761	63.493	17.15	0.14	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	906.77380	0.90677	981.47280	0.98147	906.774	17.18	0.85	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	88.20930	0.08821	80.85490	0.08085	88.209	17.29	0.18	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	99.35890	0.09936	91.37570	0.09138	99.359	17.35	0.20	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	713.12890	0.71313	784.18350	0.78418	713.129	17.49	0.76	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	643.01120	0.64301	711.88850	0.71189	643.011	17.63	0.72	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	211.91530	0.21192	195.91940	0.19592	211.915	17.85	0.34	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	540.01530	0.54002	604.91940	0.60492	540.015	17.85	0.66	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	227.97840	0.22798	210.90340	0.21090	227.978	17.90	0.36	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	443.32840	0.44333	503.44840	0.50345	443.328	18.09	0.58	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	407.34050	0.40734	465.35250	0.46535	407.341	18.18	0.55	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	319.24050	0.31924	296.35250	0.29635	319.240	18.18	0.45	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	474.52560	0.47453	441.73660	0.44174	474.526	18.76	0.56	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	249.03440	0.24903	292.83890	0.29284	249.034	19.09	0.39	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	219.61790	0.21962	260.20600	0.26021	219.618	19.35	0.35	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	631.51790	0.63152	591.20600	0.59121	631.518	19.35	0.65	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	186.20290	0.18620	222.77540	0.22278	186.203	19.68	0.31	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	131.36950	0.13137	160.52710	0.16053	131.370	20.36	0.23	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	115.18280	0.11518	141.81600	0.14182	115.183	20.59	0.21	0.00	0	5,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	99.63350	0.09963	123.68440	0.12368	99.634	20.86	0.18	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	98.32780	0.09833	122.15370	0.12215	98.328	20.88	0.18	0.00	0	40,000.00

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	15.50	Call	59.60060	0.05960	76.09170	0.07609	59.601	21.78	0.12	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	51.24410	0.05124	66.60750	0.06661	51.244	21.90	0.10	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	27.63480	0.02763	37.33140	0.03733	27.635	22.39	0.06	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	5.91500	0.00592	7.81820	0.00782	5.915	24.59	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	5.65500	0.00566	7.44460	0.00744	5.655	25.13	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	4.43560	0.00444	5.66840	0.00567	4.436	29.11	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.09740	14.09740	14.17840	14.17840		18.71	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	141.26970	0.14127	129.43280	0.12943	141.270	17.91	0.25	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	5.70890	0.00571	7.17410	0.00717	5.709	28.52	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.10910	14.10910	14.19010	14.19010		18.73	0.00	0.00	0	916.00
\$ / R	On 02/01/2018	Any day expiry			14.12310	14.12310	14.20420	14.20420		18.86	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.12770	14.12770	14.20890	14.20890		19.09	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.13930	14.13930	14.22040	14.22040		18.90	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	107.55110	0.10755	93.40500	0.09341	107.551	17.87	0.18	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	250.37370	0.25037	278.96370	0.27896	250.374	20.13	0.33	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	221.98440	0.22198	248.28490	0.24828	221.984	20.38	0.30	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.14160	14.14160	14.22260	14.22260		18.89	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.14620	14.14620	14.22720	14.22720		18.86	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.16000	14.16000	14.24100	14.24100		18.66	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.17600	14.17600	14.25710	14.25710		18.59	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.18980	14.18980	14.27090	14.27090		18.46	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	145.29300	0.14529	128.18080	0.12818	145.293	17.46	0.20	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	150.08200	0.15008	132.57590	0.13258	150.082	17.47	0.21	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	157.47510	0.15748	139.37060	0.13937	157.475	17.48	0.22	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	183.98030	0.18398	163.81350	0.16381	183.980	17.53	0.24	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.19210	14.19210	14.27320	14.27320		18.45	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	47.40550	0.04741	42.03340	0.04203	47.406	17.85	0.08	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	102.60880	0.10261	89.26010	0.08926	102.609	17.36	0.15	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	124.25000	0.12425	108.93100	0.10893	124.250	17.41	0.18	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	217.64630	0.21765	240.69430	0.24069	217.646	20.36	0.26	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	168.82530	0.16883	187.86440	0.18786	168.825	20.94	0.21	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	133.60100	0.13360	150.13680	0.15014	133.601	21.40	0.17	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	123.48200	0.12348	139.02930	0.13903	123.482	21.55	0.16	0.00	0	773.00
\$ / R	On 13/02/2018	Any day expiry			14.21940	14.21940	14.30050	14.30050		18.22	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.22390	14.22390	14.30510	14.30510		18.20	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry			14.25550	14.25550	14.34700	14.34700		18.06	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	245.54760	0.24555	0.00000	0.00000	245.548	17.14	0.27	390,955,750.00	100,000	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.25780	14.25780	14.24090	14.24090		18.06	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	216.11330	0.21611	0.00000	0.00000	216.113	17.09	0.25	352,462,275.00	100,000	100,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.29610	14.29610	14.37790	14.37790		17.90	0.00	20,657,864.50	1,445	173,462.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	30.23490	0.03023	27.77930	0.02778	30.235	17.51	0.05	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	52.41540	0.05242	47.93530	0.04794	52.415	17.11	0.07	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	55.58200	0.05558	50.81270	0.05081	55.582	17.07	0.08	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	64.22090	0.06422	58.66730	0.05867	64.221	16.96	0.09	0.00	0	26,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	70.92780	0.07093	64.76700	0.06477	70.928	16.88	0.10	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	120.08680	0.12009	106.76530	0.10677	120.087	16.62	0.15	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	131.78760	0.13179	117.20260	0.11720	131.788	16.66	0.16	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	181.72710	0.18173	163.55610	0.16356	181.727	16.78	0.21	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	189.43590	0.18944	170.75090	0.17075	189.436	16.80	0.21	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	225.44520	0.22545	204.47310	0.20447	225.445	16.87	0.24	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	231.36670	0.23137	210.03860	0.21004	231.367	16.88	0.25	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	262.55340	0.26255	239.39980	0.23940	262.553	16.94	0.27	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,058.65340	1.05865	1,117.29980	1.11730	1,058.653	16.94	0.73	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	296.40770	0.29641	271.37740	0.27138	296.408	17.00	0.30	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	351.52710	0.35153	321.61520	0.32162	351.527	17.18	0.33	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	895.96310	0.89596	947.48690	0.94749	895.963	17.20	0.66	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	425.99830	0.42600	393.04230	0.39304	425.998	17.40	0.38	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	493.43930	0.49344	458.04390	0.45804	493.439	17.58	0.41	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	560.88840	0.56089	523.29700	0.52330	560.888	17.74	0.45	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	562.82160	0.56282	601.58480	0.60158	562.822	18.14	0.48	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	741.54640	0.74155	697.84620	0.69785	741.546	18.20	0.53	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	747.81340	0.74781	703.94630	0.70395	747.813	18.22	0.53	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	458.01470	0.45801	492.01720	0.49202	458.015	18.61	0.41	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	424.49840	0.42450	456.89030	0.45689	424.498	18.79	0.39	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	412.91080	0.41291	444.73760	0.44474	412.911	18.85	0.38	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	410.06450	0.41006	441.74910	0.44175	410.064	18.87	0.38	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	398.86850	0.39887	429.99650	0.43000	398.868	18.93	0.37	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	385.29940	0.38530	415.74680	0.41575	385.299	19.01	0.36	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	357.56820	0.35757	386.07070	0.38607	357.568	19.20	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	323.05400	0.32305	349.37940	0.34938	323.054	19.46	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	282.40190	0.28240	306.06390	0.30606	282.402	19.81	0.28	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	274.94530	0.27495	298.10620	0.29811	274.945	19.88	0.27	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	232.92430	0.23292	253.18040	0.25318	232.924	20.31	0.24	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	195.68360	0.19568	214.15790	0.21416	195.684	20.66	0.20	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	175.16350	0.17516	192.02400	0.19202	175.163	20.88	0.19	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.37740	14.37740	14.45980	14.45980		17.70	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.37970	14.37970	14.46210	14.46210		17.69	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,101.03810	1.10104	1,051.20690	1.05121	1,101.038	18.56	0.60	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	299.04360	0.29904	321.53800	0.32154	299.044	19.85	0.27	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.39100	14.39100	14.47340	14.47340		17.63	0.00	0.00	0	0.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	409.99110	0.40999	379.81710	0.37982	409.991	16.88	0.34	2,441,633.08	500	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	430.34700	0.43035	0.00000	0.00000	430.347	18.85	0.36	2,576,120.67	500	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	336.03450	0.33603	360.50780	0.36051	336.034	19.53	0.29	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.41580	14.41580	14.49850	14.49850		17.59	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.42490	14.42490	14.50760	14.50760		17.56	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.46120	14.46120	14.54400	14.54400		17.56	0.00	2,614,508.80	181	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	432.57480	0.43257	403.39540	0.40340	432.575	16.74	0.33	2,405,295.36	500	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	456.61780	0.45662	0.00000	0.00000	456.618	18.93	0.35	2,544,785.15	500	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	359.95630	0.35996	384.73420	0.38473	359.956	19.62	0.29	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.50210	14.50210	14.58490	14.58490		17.55	0.00	0.00	0	109,751.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	11.79610	0.01180	11.45230	0.01145	11.796	16.89	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	16.69880	0.01670	15.91610	0.01592	16.699	15.34	0.02	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	40.73670	0.04074	34.45250	0.03445	40.737	15.35	0.05	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	81.54410	0.08154	71.56590	0.07157	81.544	15.68	0.09	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	137.17870	0.13718	123.37670	0.12338	137.179	15.96	0.14	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	181.22380	0.18122	164.94800	0.16495	181.224	16.13	0.17	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	190.59850	0.19060	173.83870	0.17384	190.598	16.16	0.18	0.00	0	13,658.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	202.77490	0.20277	185.40820	0.18541	202.775	16.20	0.19	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	233.31910	0.23332	215.11520	0.21512	233.319	16.28	0.21	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	246.91500	0.24692	228.02410	0.22802	246.915	16.31	0.22	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	269.75230	0.26975	249.75000	0.24975	269.752	16.36	0.23	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	319.51400	0.31951	297.23750	0.29724	319.514	16.45	0.26	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	326.12390	0.32612	303.55720	0.30356	326.124	16.47	0.27	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	382.14000	0.38214	357.23640	0.35724	382.140	16.56	0.30	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.70	Put	404.59910	0.40460	378.80880	0.37881	404.599	16.60	0.31	0.00	0	184,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	456.83380	0.45683	428.27220	0.42827	456.834	16.70	0.34	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	461.22130	0.46122	432.22940	0.43223	461.221	16.71	0.34	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	534.58630	0.53459	502.83180	0.50283	534.586	16.91	0.37	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	583.42250	0.58342	550.12860	0.55013	583.423	17.04	0.39	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	720.60820	0.72061	760.98010	0.76098	720.608	17.83	0.49	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	684.42590	0.68443	723.44280	0.72344	684.426	17.96	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	586.44820	0.58645	621.64010	0.62164	586.448	18.36	0.42	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	577.47150	0.57747	612.30340	0.61230	577.472	18.40	0.41	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	498.72280	0.49872	529.63260	0.52963	498.723	18.81	0.37	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	474.52170	0.47452	504.32010	0.50432	474.522	18.96	0.35	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	347.02970	0.34703	371.59860	0.37160	347.030	19.81	0.27	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	310.49140	0.31049	332.84460	0.33284	310.491	20.07	0.25	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	305.84440	0.30584	327.90710	0.32791	305.844	20.11	0.24	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	293.82380	0.29382	315.13370	0.31513	293.824	20.20	0.23	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	289.45100	0.28945	310.48650	0.31049	289.451	20.24	0.23	0.00	0	32,782.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	228.51720	0.22852	245.57590	0.24558	228.517	20.80	0.19	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	206.54150	0.20654	222.10540	0.22211	206.542	21.05	0.17	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	199.76430	0.19976	214.85990	0.21486	199.764	21.13	0.17	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	190.52490	0.19052	204.97730	0.20498	190.525	21.24	0.16	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.52700	14.52700	14.61000	14.61000		17.60	0.00	0.00	0	0.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	451.80290	0.45180	424.89130	0.42489	451.803	16.65	0.33	2,373,212.28	500	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	479.48890	0.47949	0.00000	0.00000	479.489	19.04	0.35	2,517,681.30	500	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	381.15910	0.38116	406.70390	0.40670	381.159	19.70	0.29	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.53380	14.53380	14.61680	14.61680		17.56	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.57460	14.57460	14.65770	14.65770		17.53	0.00	0.00	0	1,800.00
\$ / R	On 25/07/2018	Any day expiry			14.58600	14.58600	14.66910	14.66910		17.56	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.59960	14.59960	14.68280	14.68280		17.54	0.00	11,488,173.20	788	788.00

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 31/07/2018	Any day expiry	13.80	Put	470.89080	0.47089	444.62140	0.44462	470.891	16.58	0.32	2,338,945.28	500	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	503.97360	0.50397	0.00000	0.00000	503.974	19.11	0.34	2,499,396.78	500	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	403.46750	0.40347	428.59340	0.42859	403.468	19.73	0.28	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.62930	14.62930	14.71280	14.71280		17.56	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.67060	14.67060	14.75450	14.75450		17.53	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	488.52510	0.48853	462.84180	0.46284	488.525	16.56	0.32	2,309,856.31	500	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	519.87680	0.51988	0.00000	0.00000	519.877	19.26	0.34	2,457,933.42	500	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	418.66280	0.41866	443.91320	0.44391	418.663	19.84	0.28	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.70960	14.70960	14.79390	14.79390		17.52	0.00	0.00	0	2,767.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.51330	0.01751	16.85800	0.01686	17.513	15.82	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	130.50020	0.13050	114.25640	0.11426	130.500	14.97	0.12	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	138.87950	0.13888	122.17540	0.12218	138.880	15.05	0.13	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	185.99870	0.18600	167.12970	0.16713	185.999	15.44	0.16	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,499.07450	1.49907	1,559.68480	1.55968	1,499.075	16.44	0.71	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	469.50390	0.46950	444.96320	0.44496	469.504	16.49	0.30	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	572.04450	0.57204	602.65610	0.60266	572.044	19.05	0.35	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	556.47050	0.55647	586.41820	0.58642	556.471	19.14	0.35	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	535.08260	0.53508	564.10420	0.56410	535.083	19.27	0.34	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	377.13220	0.37713	399.36270	0.39936	377.132	20.23	0.25	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.73480	14.73480	14.81940	14.81940		17.56	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	503.25140	0.50325	477.53740	0.47754	503.251	16.54	0.31	2,283,847.50	500	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	534.98750	0.53499	0.00000	0.00000	534.988	19.36	0.33	2,430,361.25	500	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	431.52630	0.43153	456.00380	0.45600	431.526	19.95	0.28	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.79680	14.79680	14.88200	14.88200		17.55	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			14.81050	14.81050	14.89590	14.89590		17.53	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	518.18720	0.51819	493.11240	0.49311	518.187	16.51	0.30	2,252,691.00	500	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	553.63360	0.55363	0.00000	0.00000	553.634	19.43	0.33	2,411,008.20	500	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	453.95090	0.45395	478.43330	0.47843	453.951	20.01	0.28	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			14.84180	14.84180	14.92740	14.92740		17.61	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.88450	14.88450	14.96970	14.96970		17.71	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	534.38990	0.53439	509.26900	0.50927	534.390	16.58	0.30	2,226,252.70	500	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	575.75030	0.57575	0.00000	0.00000	575.750	19.71	0.32	2,396,304.00	500	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	470.16140	0.47016	494.58580	0.49459	470.161	20.34	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.91960	14.91960	15.00450	15.00450		17.75	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.96230	14.96230	15.04670	15.04670		17.82	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	547.92990	0.54793	523.00050	0.52300	547.930	16.62	0.29	2,196,419.76	500	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	599.45520	0.59946	0.00000	0.00000	599.455	19.95	0.32	2,389,652.60	500	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	491.49860	0.49150	514.96450	0.51496	491.499	20.62	0.27	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.07270	15.07270	15.15610	15.15610		18.00	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.15540	15.15540	15.23820	15.23820		18.11	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.37620	15.37620	15.45700	15.45700		18.38	0.00	0.00	0	0.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.36060	16.36060	16.42500	16.42500		19.30	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.49090	16.49090	16.55250	16.55250		19.42	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.62690	16.62690	16.68560	16.68560		19.53	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 18/12/2017	Foreign Exchange Future			14.08810		14.08810		14.16900	14.16900		18.32	0.00	1,127,048.00	80	757.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.29610		14.29610		14.37790	14.37790		17.90	0.00	71,480.50	5	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.50210		14.50210		14.58490	14.58490		17.55	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.70960		14.70960		14.79390	14.79390		17.52	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.37620		15.37620		15.45700	15.45700		18.38	0.00	0.00	0	0.00
£ / R	On 15/12/2017	Any day expiry			18.47170		18.47170		18.81850	18.81850		18.04	0.00	0.00	0	8.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.48300		18.48300		18.83010	18.83010		18.04	0.00	48,776,637.00	2,639	202,772.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	619.27900		0.61928		853.67700	0.85368	619.279	17.87	0.61	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	119.39220		0.11939		193.22510	0.19323	119.392	19.97	0.17	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.64430		18.64430		18.99330	18.99330		18.73	0.00	0.00	0	10.00
£ / R	On 19/03/2018	Foreign Exchange Future			18.81110		18.81110		19.16290	19.16290		18.32	0.00	28,254,272.20	1,502	3,191.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	190.21560		0.19022		139.41370	0.13941	190.216	17.96	0.16	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	409.58710		0.40959		511.06340	0.51106	409.587	19.48	0.30	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.13790		19.13790		19.49280	19.49280		18.13	0.00	0.00	0	3,383.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.46920		19.46920		19.82690	19.82690		18.20	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.24080		20.24080		20.59300	20.59300		17.84	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12398		0.12398		0.12454	0.12454		25.60	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12646		0.12646		0.12702	0.12702		23.31	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12898		0.12898		0.12955	0.12955		22.60	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14405		0.14405		0.14454	0.14454		21.44	0.00	0.00	0	0.00
€ / R	On 15/11/2017	Any day expiry			16.34320		16.34320		16.38840	16.38840		14.92	0.00	0.00	0	21.00
€ / R	On 28/11/2017	Any day expiry			16.39130		16.39130		16.44090	16.44090		15.77	0.00	0.00	0	800.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.46810		16.46810		16.52120	16.52120		17.28	0.00	94,971,532.70	5,767	100,186.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	6.43770		0.00644		5.27160	0.00527	6.438	21.27	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	440.81320		0.44081		485.23830	0.48524	440.813	17.22	0.54	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.50280		16.50280		16.55590	16.55590		17.72	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.63300		16.63300		16.68570	16.68570		17.40	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	216.63820		0.21664		205.01690	0.20502	216.638	16.59	0.25	0.00	0	193,000.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.80510		16.80510		16.85860	16.85860		16.93	0.00	6,469,963.50	385	13,524.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	99.14410		0.09914		98.30520	0.09831	99.144	15.88	0.12	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	104.39600		0.10440		103.74830	0.10375	104.396	15.79	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	840.62970		0.84063		879.38240	0.87938	840.630	16.65	0.59	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	616.15310		0.61615		649.03740	0.64904	616.153	17.18	0.48	0.00	0	620.00
€ / R	On 18/06/2018	Foreign Exchange Future			17.14610		17.14610		17.20040	17.20040		16.64	0.00	0.00	0	510.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	32.52930		0.03253		26.66650	0.02667	32.529	16.08	0.04	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	185.20700		0.18521		178.89520	0.17890	185.207	15.69	0.16	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	193.12470		0.19312		204.81970	0.20482	193.125	20.25	0.15	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.49740		17.49740		17.55300	17.55300		16.61	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.66330		18.66330		18.71810	18.71810		17.31	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 17/12/2025	Interest Rate Swap		97.41595	97.41595		97.46250	97.46250			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		94.52164	94.52164		94.56527	94.56527			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.34628	93.34628		93.38349	93.38349			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		95.52823	95.52823		95.55626	95.55626			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		99.29618	99.29618		99.31761	99.31761			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		97.93639	97.93639		97.95365	97.95365			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		100.00865	100.00865		100.01868	100.01868			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		103.70256	103.70256		103.70717	103.70717			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75952	99.75952		99.75953	99.75953			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.70672	99.70672		99.70865	99.70865			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.89687	99.89687		99.90026	99.90026			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.11165	100.11165		100.11887	100.11887			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79702	99.79702		99.79702	99.79702			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		98.99086	98.99086		98.99242	98.99242			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.58350	98.58350		98.58736	98.58736			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.58142	98.58142		98.58842	98.58842			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.05000	99.05000		99.06000	99.06000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.52384	99.52384		99.53943	99.53943			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.00054	100.00054		100.01569	100.01569			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.50024	100.50024		100.56721	100.56721			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.14718	97.14718		97.14426	97.14426			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.46290	96.46290		96.46150	96.46150			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		95.74927	95.74927		95.75545	95.75545			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.01127	96.01127		96.02446	96.02446			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.27419	98.27419		98.28959	98.28959			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		98.49005	98.49005		98.50763	98.50763			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		99.75614	99.75614		99.77346	99.77346			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.01779	102.01779		102.03462	102.03462			0.00	0.00	0	0.00
AL37	On 02/11/2017	Index Future		550.43100	550.43100		550.41600	550.41600			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		559.88400	559.88400		560.50900	560.50900			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		570.25100	570.25100		570.88700	570.88700			0.00	0.00	0	0.00
AL7T	On 02/11/2017	Index Future		627.56300	627.56300		627.53500	627.53500			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		638.33200	638.33200		639.04200	639.04200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		650.15000	650.15000		650.87400	650.87400			0.00	0.00	0	0.00
ALBI	On 02/11/2017	Index Future		565.95400	565.95400		565.70900	565.70900			0.00	1,245,098,800.00	220	0.00
ALBI	On 01/02/2018	Index Future		575.16700	575.16700		576.08200	576.08200			0.00	0.00	0	772.00
ALBI	On 03/05/2018	Index Future		585.81600	585.81600		586.74900	586.74900			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 18/12/2017	Foreign Exchange Future		10.87230	10.87230		10.88210	10.88210		15.90	0.00	0.00	0	16,036.00
AU\$ / R	On 27/12/2017	Any day expiry		10.88770	10.88770		10.89750	10.89750		16.17	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		11.02620	11.02620		11.03590	11.03590		16.18	0.00	5,513,100.00	500	1,150.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		11.17990	11.17990		11.18960	11.18960		15.51	0.00	18,435,655.10	1,649	550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		11.33540	11.33540		11.34510	11.34510		15.06	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.83490	11.83490		11.83940	11.83940		14.94	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.99250	10.99250		10.99820	10.99820		15.37	0.00	219,850,000.00	20,000	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		11.16540	11.16540		11.17060	11.17060		15.50	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		11.33510	11.33510		11.34080	11.34080		15.93	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		14.15000	14.15000		14.20150	14.20150		16.39	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.45530	14.45530		14.50720	14.50720		16.35	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.76430	14.76430		14.81680	14.81680		16.42	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.44860	16.44860		16.48790	16.48790		17.42	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.12540	2.12540		2.13830	2.13830		17.65	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.14340	2.14340		2.15650	2.15650		17.61	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.16170	2.16170		2.17480	2.17480		17.01	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.24230	2.24230		2.25600	2.25600		17.40	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.22770	2.22770		2.23470	2.23470		17.84	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.27410	2.27410		2.28120	2.28120		17.58	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.32250	2.32250		2.32920	2.32920		17.00	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.65350	2.65350		2.65740	2.65740		18.10	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 02/11/2017	Bond Future		11.00500	75.05595		11.01625	74.98920			0.00	451,161,315.45	6,011	0.00
ES33	On 01/02/2018	Bond Future		11.15061	76.25075		11.13110	76.36431			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.26482	73.87114		11.24460	73.98686			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

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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.23000		77.66455		11.23620	77.62326			0.00	171,017,339.10	2,202	0.00
ES42	On 01/02/2018	Bond Future	11.37631		78.85132		11.34640	79.04667			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.49164		76.04998		11.46062	76.24897			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	564.21500		564.21500		564.02500	564.02500			0.00	468,298,450.00	83	0.00
GOVI	On 01/02/2018	GOVI	573.45200		573.45200		574.36800	574.36800			0.00	0.00	0	791.00
GOVI	On 03/05/2018	GOVI	584.06900		584.06900		585.00300	585.00300			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.80700		1.80700		1.81780	1.81780		17.47	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.83740		1.83740		1.84820	1.84820		17.95	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.86680		1.86680		1.87790	1.87790		17.75	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.08030		2.08030		2.08930	2.08930		18.83	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	128.70835		128.70835		128.72063	128.72063			0.00	73,363,759.50	570	0.00
I2025	On 01/02/2018	Bond Future	129.76293		129.76293		129.77626	129.77626			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	132.20955		132.20955		132.22269	132.22269			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/11/2017	Bond Future	98.68802		98.68802		98.69730	98.69730			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.52511		100.52511		100.53512	100.53512			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.40235		101.40235		101.41220	101.41220			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/11/2017	Bond Future	102.82055		102.82055		102.83006	102.83006			0.00	532,507,628.45	5,179	0.00
I2033	On 01/02/2018	Bond Future	104.73457		104.73457		104.74489	104.74489			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	105.62064		105.62064		105.63081	105.63081			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	126.08223		126.08223		126.09407	126.09407			0.00	733,168,167.45	5,815	0.00
I2038	On 01/02/2018	Bond Future	126.92025		126.92025		126.93314	126.93314			0.00	0.00	0	18,693.00
I2038	On 03/05/2018	Bond Future	129.31329		129.31329		129.32601	129.32601			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/11/2017	Bond Future	121.91422		121.91422		122.17010	122.17010			0.00	1,090,400,783.68	8,944	0.00
I2046	On 01/02/2018	Bond Future	123.68715		123.68715		124.44525	124.44525			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future	124.41955		124.41955		125.19135	125.19135			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/11/2017	Bond Future	129.06901		129.06901		129.08095	129.08095			0.00	1,073,208,818.15	8,315	0.00
I2050	On 01/02/2018	Bond Future	129.79280		129.79280		129.80569	129.80569			0.00	38,937,840.00	300	22,879.00

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 03/05/2018	Bond Future		132.23998	132.23998		132.25267	132.25267			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		247.41200	247.41200		247.47600	247.47600			0.00	1,091,086,920.00	441	0.00
IGOV	On 01/02/2018	Index Future		251.93500	251.93500		252.08400	252.08400			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future		256.68600	256.68600		256.83600	256.83600			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future		7.06000	92.94000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.14000	92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.21000	92.79000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.35000	92.65000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.41000	92.59000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.48000	92.52000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.57000	92.43000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future		0.13480	0.13480		0.13510	0.13510			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.13440	0.13440		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.13420	0.13420		0.13360	0.13360			0.00	0.00	0	1,145.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12400	0.12400		0.13110	0.13110			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future		1.73700	1.73700		1.74640	1.74640		16.05	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.76740	1.76740		1.77670	1.77670		15.84	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.79820	1.79820		1.80750	1.80750		15.55	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.89580	1.89580		1.94080	1.94080		15.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future		9.74470	9.74470		9.76340	9.76340		17.13	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		9.87590	9.87590		9.89470	9.89470		17.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		10.00770	10.00770		10.02590	10.02590		16.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		11.08350	11.08350		11.08060	11.08060		16.35	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future		1.34020	1.34020		1.34100	1.34100			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.34840	1.34840		1.35640	1.35640			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.35770	1.35770		1.37250	1.37250			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.48930	1.48930		1.48840	1.48840			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future		1.31200	1.31200		1.32900	1.32900			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.31580	1.31580		1.33280	1.33280			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.31970	1.31970		1.33650	1.33650			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future		1.16890	1.16890		1.16600	1.16600			0.00	17,533.50	15	111.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.17550		1.17550		1.17250	1.17250			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18230		1.18230		1.17930	1.17930			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.01000		113.10093		9.01076	113.09599		7.84	0.00	4,554,348,249.24	40,268	0.00
R186	On 01/02/2018	Bond Future			9.09837		109.74216		9.07816	109.87023		7.61	0.00	195,670,271.28	1,783	127,326.00
R186	On 01/02/2018	Bond Future	7.75	Call	20.86000		0.02086		23.77000	0.02377	20.860	7.22	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	400.67000		0.40067		430.67000	0.43067	400.670	7.51	0.18	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,029.75000		3.02975	2,949.49000	2,949.49000	2,949.49000	3,029.750	7.61	0.70	6,874,394.36	90	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,029.81000		2.02981	1,969.29000	1,969.29000	1,969.29000	2,029.810	7.75	0.55	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,284.07000		1.28407	1,242.11000	1,242.11000	1,242.11000	1,284.070	7.90	0.40	1,999,760.93	45	775.00
R186	On 03/05/2018	Bond Future			9.16893		111.77384		9.14782	111.90426		7.55	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/11/2017	Bond Future			299.11359		299.11359		299.14290	299.14290			0.00	243,179,348.67	813	0.00
R197	On 01/02/2018	Bond Future			297.69207		297.69207		297.72371	297.72371			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.30490		303.30490		303.33629	303.33629			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/11/2017	Bond Future			238.63997		238.63997		238.66240	238.66240		4.44	0.00	1,629,195,075.19	6,827	0.00
R202	On 01/02/2018	Bond Future			239.36971		239.36971		239.39420	239.39420		4.66	0.00	0.00	0	22,936.00
R202	On 03/05/2018	Bond Future			243.88318		243.88318		243.90704	243.90704		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/11/2017	Bond Future			8.31000		99.07115		8.31066	99.06840		4.44	0.00	5,036,579,123.70	50,838	0.00
R2023	On 01/02/2018	Bond Future			8.38934		100.80242		8.36864	100.88510		4.66	0.00	3,794,807,903.32	37,646	61,158.00
R2023	On 03/05/2018	Bond Future			8.44310		98.73914		8.42110	98.82336		4.60	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/11/2017	Bond Future			9.50500		91.38069		9.51576	91.30964			0.00	4,691,758,766.67	51,343	0.00
R2030	On 01/02/2018	Bond Future			9.59972		88.88294		9.58487	88.97922			0.00	2,617,602,583.00	29,450	63,832.00
R2030	On 03/05/2018	Bond Future			9.67396		90.52835		9.65858	90.62636			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/11/2017	Bond Future			9.69500		89.75503		9.71581	89.60836		11.36	0.00	2,350,055,950.49	26,183	0.00
R2032	On 01/02/2018	Bond Future			9.79314		91.22093		9.78871	91.25163		10.84	0.00	644,019,765.80	7,060	42,201.00
R2032	On 01/02/2018	Bond Future	9.20	Call	529.82000		0.52982		543.51000	0.54351	529.820	10.58	0.20	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	689.64000		0.68964		705.64000	0.70564	689.640	10.62	0.25	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	881.32000		0.88132		899.66000	0.89966	881.320	10.67	0.30	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	989.78000		0.98978	1,009.27000	1,009.27000	1,009.27000	989.780	10.70	0.32	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.86663		88.75290		9.86205	88.78416		11.36	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032		On 31/03/2032	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035		On 02/11/2017	Bond Future	9.85000	93.61715		9.86083	93.53352			0.00	2,273,866,956.35	24,289	0.00
R2035		On 01/02/2018	Bond Future	9.95607	95.09761		9.93617	95.24873			0.00	136,940,558.40	1,440	47,336.00
R2035		On 03/05/2018	Bond Future	10.02823	92.35825		10.00767	92.51223			0.00	0.00	0	0.00
R2035		On 28/02/2035	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037		On 02/11/2017	Bond Future	9.92500	90.13220		9.93078	90.08771		13.40	0.00	4,316,701,454.60	47,893	0.00
R2037		On 01/02/2018	Bond Future	10.02586	87.29448		10.00077	87.48463		12.85	0.00	484,746,247.44	5,553	52,960.00
R2037		On 03/05/2018	Bond Future	10.10015	88.91045		10.07425	89.10413		12.82	0.00	0.00	0	0.00
R2037		On 31/01/2037	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204		On 02/11/2017	Bond Future	7.29500	103.77051		7.28985	103.77599		14.54	0.00	4,432,557,334.65	42,715	0.00
R204		On 01/02/2018	Bond Future	7.32285	101.58065		7.25041	101.64113		13.91	0.00	1,371,338,775.00	13,500	37,951.00
R204		On 03/05/2018	Bond Future	7.26007	103.46128		7.15757	103.52289		14.58	0.00	0.00	0	0.00
R204		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 06/10/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040		On 02/11/2017	Bond Future	10.02000	93.37238		10.02578	93.32505		14.07	0.00	1,602,083,296.04	17,158	0.00
R2040		On 01/02/2018	Bond Future	10.12676	90.28735		10.09653	90.53098		13.47	0.00	1,314,764,390.70	14,562	25,930.00
R2040		On 03/05/2018	Bond Future	10.20182	91.95866		10.17062	92.20681		13.45	0.00	0.00	0	0.00
R2040		On 31/01/2040	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044		On 02/11/2017	Bond Future	10.03500	90.50378		10.04076	90.45616		14.73	0.00	1,670,428,267.46	18,457	0.00
R2044		On 01/02/2018	Bond Future	10.13926	87.48856		10.10902	87.73469		14.09	0.00	13,998,169.60	160	17,528.00
R2044		On 03/05/2018	Bond Future	10.21156	89.10810		10.18037	89.35877		14.07	0.00	0.00	0	0.00
R2044		On 31/01/2044	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048		On 02/11/2017	Bond Future	9.99000	89.85271		9.99076	89.84625		14.54	0.00	4,287,591,615.78	47,718	0.00
R2048		On 01/02/2018	Bond Future	10.08990	91.24082		10.05967	91.49380		13.91	0.00	298,174,999.76	3,268	98,662.00
R2048		On 03/05/2018	Bond Future	10.15599	88.49347		10.12483	88.75116		14.58	0.00	0.00	0	0.00
R2048		On 28/02/2048	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207		On 02/11/2017	Bond Future	7.71500	101.32972		7.71544	101.32886		1.33	0.00	2,247,898,508.48	22,184	0.00
R207		On 01/02/2018	Bond Future	7.77431	99.50604		7.75163	99.54593		1.61	0.00	2,089,626,840.00	21,000	42,287.00
R207		On 03/05/2018	Bond Future	7.82867	101.34819		7.80239	101.38882		1.45	0.00	0.00	0	0.00
R207		On 15/01/2020	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R207/R203		On 15/01/2020	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R208		On 02/11/2017	Bond Future	7.96000	97.15455		7.96058	97.15289		2.42	0.00	2,822,825,450.25	29,055	0.00
R208		On 01/02/2018	Bond Future	8.03165	98.87722		8.01026	98.93444		2.78	0.00	754,235,434.16	7,628	34,899.00

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
R208	On 03/05/2018	Bond Future			8.08356		97.30671		8.06010	97.36503		2.61	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/11/2017	Bond Future			9.80000		70.64797		9.81072	70.57853		13.55	0.00	7,931,576,943.93	112,269	0.00
R209	On 01/02/2018	Bond Future			9.89538		71.74540		9.87545	71.87277		12.86	0.00	4,806,224,346.00	66,990	151,674.00
R209	On 01/02/2018	Bond Future	9.32	Call	533.47000		0.53347		568.64000	0.56864	533.470	12.61	0.21	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	547.79000		0.54779		583.60000	0.58360	547.790	12.62	0.22	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	873.67000		0.87367		0.00000	0.00000	873.670	12.72	0.31	32,780,106.83	1,478	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,012.36000		3.01236		2,939.01000	2.93901	3,012.360	12.76	0.65	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,002.77000		2.00277		1,948.41000	1.94841	2,002.770	12.95	0.51	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,937.07000		1.93707		0.00000	0.00000	1,937.070	12.97	0.50	26,574,100.45	739	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,904.82000		1.90482		1,852.58000	1.85258	1,904.820	12.98	0.50	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,872.82000		1.87282		1,821.27000	1.82127	1,872.820	12.98	0.49	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,547.66000		1.54766		1,503.54000	1.50354	1,547.660	13.08	0.43	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,291.66000		1.29166		1,253.81000	1.25381	1,291.660	13.17	0.38	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,029.79000		1.02979		0.00000	0.00000	1,029.790	13.28	0.32	32,890,792.10	1,428	739.00
R209	On 03/05/2018	Bond Future			9.96067		69.92450		9.94013	70.05428		13.50	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,576.79000		2.57679		2,524.18000	2.52418	2,576.790	13.73	0.47	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.08772		69.44460		10.06603	69.57866		13.55	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,860.40000		1.86040		1,909.50000	1.90950	1,860.400	13.30	0.33	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,295.15000		4.29515		4,232.24000	4.23224	4,295.150	13.72	0.51	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,593.82000		2.59382		2,551.46000	2.55146	2,593.820	14.28	0.36	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 02/11/2017	Bond Future			183.58164		183.58164		183.59908	183.59908			0.00	10,096,990.20	55	0.00
R210	On 01/02/2018	Bond Future			186.99911		186.99911		187.01786	187.01786			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.09970		188.09970		188.11828	188.11828			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/11/2017	Bond Future			150.19916		150.19916		150.21404	150.21404			0.00	378,051,285.72	2,517	0.00
R212	On 01/02/2018	Bond Future			150.95138		150.95138		150.96737	150.96737			0.00	754,756.90	5	4,869.00
R212	On 03/05/2018	Bond Future			153.79747		153.79747		153.81328	153.81328			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

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
R213	On 02/11/2017	Bond Future		9.59500	82.01756		9.60579	81.94846		11.16	0.00	3,822,920,489.16	46,611	0.00
R213	On 01/02/2018	Bond Future		9.69216	83.35812		9.67738	83.45120		10.66	0.00	3,667,757,280.00	44,000	58,189.00
R213	On 03/05/2018	Bond Future		9.76049	81.35210		9.74521	81.44694		11.15	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/11/2017	Bond Future		9.93000	70.26788		9.93574	70.22940		14.31	0.00	2,121,457,565.08	30,191	0.00
R214	On 01/02/2018	Bond Future		10.03281	71.31757		10.00259	71.51725		13.55	0.00	2,645,881,847.00	37,100	50,369.00
R214	On 03/05/2018	Bond Future		10.09684	69.34225		10.06573	69.54563		14.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future		24,799.25000	24,799.25000		24,935.82000	24,935.82000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future		25,208.91000	25,208.91000		25,347.13000	25,347.13000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future		10.36910	10.36910		10.42340	10.42340		16.03	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		10.53510	10.53510		10.58990	10.58990		16.26	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		10.70060	10.70060		10.75520	10.75520		15.69	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		11.93760	11.93760		11.98520	11.98520		16.42	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future		3.65420	3.65420		3.66070	3.66070		13.85	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.60860	3.60860		3.61840	3.61840		14.05	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.56200	3.56200		3.56990	3.56990		14.47	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		3.52490	3.52490		3.58550	3.58550		15.89	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future		1.38370	1.38370		1.39570	1.39570			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.36420	1.36420		1.37570	1.37570			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.34140	1.34140		1.35250	1.35250			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.21640	1.21640		1.31670	1.31670			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>90,588,146,038.68</b>	<b>1,266,345</b>	<b>7 159 561.00</b>
<b>Grand Total:</b>												<b>90,588,146,038.68</b>	<b>1,266,345</b>	<b>7 159 561.00</b>