



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: 06/11/2017

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 06/11/2017	Any day expiry	14.18800	14.18800		14.24120	14.24120		18.75	0.00	570,362,000.00	40,200	0.00	
\$ / R	On 09/11/2017	Any day expiry	14.19030	14.19030		14.24330	14.24330		17.50	0.00	0.00	0	0.00	
\$ / R	On 13/11/2017	Any day expiry	14.19840	14.19840		14.25130	14.25130		15.95	0.00	0.00	0	70.00	
\$ / R	On 15/11/2017	Any day expiry	14.20240	14.20240		14.23150	14.23150		16.37	0.00	2,846,300.00	200	200.00	
\$ / R	On 16/11/2017	Any day expiry	14.20440	14.20440		14.25780	14.25780		16.49	0.00	0.00	0	300.00	
\$ / R	On 17/11/2017	Any day expiry	14.20690	14.20690		14.26030	14.26030		16.61	0.00	0.00	0	1,630.00	
\$ / R	On 28/11/2017	Any day expiry	14.23450	14.23450		14.28800	14.28800		17.19	0.00	0.00	0	1,990.00	
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	22.89130	0.02289	24.52110	0.02452	22.891	16.10	0.09	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.83320	0.00083	1.16460	0.00116	0.833	31.63	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	14.23960	14.23960		14.29310	14.29310		17.44	0.00	0.00	0	2,708.00	
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	4.53350	0.00453	4.46920	0.00447	4.534	20.49	0.02	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.24960	14.24960		14.30320	14.30320		17.43	0.00	0.00	0	24.00	
\$ / R	On 14/12/2017	Any day expiry	14.27400	14.27400		14.32740	14.32740		18.60	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	14.27630	14.27630		14.32970	14.32970		18.74	0.00	0.00	0	1,781.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.28350	14.28350		14.33690	14.33690		18.76	0.00	800,304,505.00	56,030	1,030,511.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.68460	0.00268	2.67380	0.00267	2.685	23.80	0.01	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.63890	0.00364	3.56490	0.00356	3.639	22.34	0.01	0.00	0	20,141.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.45120	0.00445	4.31390	0.00431	4.451	21.40	0.01	0.00	0	550.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.68580	0.00469	4.52860	0.00453	4.686	21.17	0.01	0.00	0	4,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.74660	0.00475	4.58430	0.00458	4.747	21.11	0.01	0.00	0	18,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	6.09550	0.00610	5.81010	0.00581	6.095	20.00	0.02	0.00	0	114,600.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	6.98300	0.00698	6.60950	0.00661	6.983	19.42	0.02	0.00	0	16,416.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	7.58780	0.00759	7.15170	0.00715	7.588	19.07	0.02	0.00	0	7,100.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	8.61500	0.00862	8.06810	0.00807	8.615	18.54	0.02	0.00	0	1,819.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	9.95500	0.00996	9.25640	0.00926	9.955	17.96	0.03	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	10.10200	0.01010	9.38660	0.00939	10.102	17.90	0.03	0.00	0	550.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	19.29790	0.01930	16.33730	0.01634	19.298	17.48	0.05	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	26.53430	0.02653	22.82280	0.02282	26.534	17.55	0.07	0.00	0	41,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	28.21570	0.02822	24.33970	0.02434	28.216	17.56	0.07	0.00	0	40,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	30.89580	0.03090	26.76610	0.02677	30.896	17.58	0.08	0.00	0	2,600.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	33.77540	0.03378	29.38250	0.02938	33.775	17.61	0.08	0.00	0	16,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	35.81070	0.03581	31.23600	0.03124	35.811	17.62	0.09	0.00	0	6,728.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	1,119.31070	1.11931	1,168.13600	1.16814	1,119.311	17.62	0.91	0.00	0	7,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	36.86490	0.03686	32.19720	0.03220	36.865	17.63	0.09	0.00	0	5,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	37.94270	0.03794	33.18160	0.03318	37.943	17.64	0.09	0.00	0	7,100.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	1,074.82550	1.07483	1,123.17680	1.12318	1,074.826	17.66	0.90	0.00	0	16,141.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	54.33360	0.05433	48.25390	0.04825	54.334	17.73	0.12	0.00	0	52,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	61.91860	0.06192	55.28140	0.05528	61.919	17.77	0.14	0.00	0	114,600.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	862.97050	0.86297	908.53840	0.90854	862.971	17.84	0.83	0.00	0	11,016.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	784.35430	0.78435	828.25020	0.82825	784.354	17.94	0.80	0.00	0	4,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	143.87440	0.14387	131.51330	0.13151	143.874	18.14	0.26	0.00	0	3,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	667.37440	0.66737	708.41330	0.70841	667.374	18.14	0.74	0.00	0	3,750.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	156.31520	0.15632	143.28900	0.14329	156.315	18.19	0.28	0.00	0	550.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	555.11960	0.55512	593.26120	0.59326	555.120	18.36	0.67	0.00	0	7,100.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	512.66190	0.51266	549.56250	0.54956	512.662	18.45	0.64	0.00	0	19,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	229.16190	0.22916	212.66250	0.21266	229.162	18.45	0.36	0.00	0	33,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	356.75390	0.35675	334.80480	0.33480	356.754	18.82	0.48	0.00	0	40,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	316.26180	0.31626	343.19860	0.34320	316.262	19.15	0.46	0.00	0	2,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	279.48940	0.27949	304.44340	0.30444	279.489	19.41	0.42	0.00	0	7,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	495.98940	0.49599	467.54340	0.46754	495.989	19.41	0.58	0.00	0	2,055.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	237.38610	0.23739	259.88980	0.25989	237.386	19.74	0.37	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	167.92140	0.16792	185.87000	0.18587	167.921	20.44	0.28	0.00	0	1,500.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	147.35250	0.14735	163.91940	0.16392	147.353	20.69	0.25	0.00	0	5,580.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	127.41380	0.12741	142.45740	0.14246	127.414	20.96	0.22	0.00	0	1,900.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	125.73600	0.12574	140.63010	0.14063	125.736	20.98	0.22	0.00	0	40,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	75.81810	0.07582	85.88310	0.08588	75.818	21.90	0.14	0.00	0	25,457.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	66.36640	0.06637	75.41680	0.07542	66.366	22.15	0.13	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	36.74850	0.03675	43.23480	0.04323	36.748	22.78	0.08	0.00	0	117,200.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	6.33370	0.00633	7.59270	0.00759	6.334	24.36	0.02	0.00	0	18,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	6.01920	0.00602	6.68020	0.00668	6.019	24.92	0.01	0.00	0	33,000.00		

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	18.06	Call	4.55750	0.00456	4.97910	0.00498	4.558	29.05	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.29300	14.29300	14.34640	14.34640		19.31	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	93.23850	0.09324	83.94310	0.08394	93.239	18.23	0.18	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	6.10400	0.00610	6.76720	0.00677	6.104	28.50	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.30500	14.30500	14.35830	14.35830		19.33	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.30970	14.30970	14.36300	14.36300		19.49	0.00	0.00	0	0.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	347.67290	0.34767	370.46710	0.37047	347.673	19.93	0.45	0.00	0	150.00
\$ / R	On 02/01/2018	Any day expiry			14.31930	14.31930	14.37250	14.37250		19.47	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.32400	14.32400	14.37730	14.37730		19.61	0.00	0.00	0	241.00
\$ / R	On 09/01/2018	Any day expiry			14.33590	14.33590	14.38910	14.38910		19.43	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	76.50770	0.07651	68.54350	0.06854	76.508	18.37	0.13	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	308.97950	0.30898	328.36900	0.32837	308.980	20.26	0.38	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	274.47750	0.27448	292.31420	0.29231	274.478	20.50	0.35	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.33830	14.33830	14.39150	14.39150		19.41	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.34300	14.34300	14.39620	14.39620		19.36	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry			14.35710	14.35710	14.41040	14.41040		19.09	0.00	0.00	0	241.00
\$ / R	On 25/01/2018	Any day expiry			14.37360	14.37360	14.42690	14.42690		18.87	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.38770	14.38770	14.44100	14.44100		18.70	0.00	0.00	0	1,564.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	107.85700	0.10786	100.26590	0.10027	107.857	17.76	0.16	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	111.64900	0.11165	103.86530	0.10387	111.649	17.77	0.16	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	117.52190	0.11752	109.44340	0.10944	117.522	17.78	0.17	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	138.74570	0.13875	129.64200	0.12964	138.746	17.82	0.19	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.39000	14.39000	14.44340	14.44340		18.76	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	37.27260	0.03727	35.20230	0.03520	37.273	18.67	0.06	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	74.67480	0.07467	68.89070	0.06889	74.675	17.68	0.12	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	91.48640	0.09149	84.77990	0.08478	91.486	17.72	0.14	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	259.80370	0.25980	280.00080	0.28000	259.804	20.24	0.30	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	201.08030	0.20108	218.14280	0.21814	201.080	20.81	0.24	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	159.87620	0.15988	174.49180	0.17449	159.876	21.33	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	148.00520	0.14801	162.06180	0.16206	148.005	21.49	0.19	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.40180	14.40180	14.39600	14.39600		18.62	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	260.71550	0.26072	0.00000	0.00000	260.715	17.91	0.30	152,014,562.00	35,000	35,000.00
\$ / R	On 13/02/2018	Any day expiry			14.41810	14.41810	14.47160	14.47160		18.50	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.42280	14.42280	14.47630	14.47630		18.49	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry			14.45550	14.45550	14.50910	14.50910		18.35	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	193.81450	0.19381	182.72180	0.18272	193.815	17.36	0.23	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			14.45780	14.45780	14.51150	14.51150		18.35	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	169.46240	0.16946	159.35380	0.15935	169.462	17.31	0.20	0.00	0	100,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future			14.49750	14.49750	14.55130	14.55130		18.19	0.00	43,492,500.00	3,000	173,485.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	23.61520	0.02362	22.12180	0.02212	23.615	17.98	0.04	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	41.65910	0.04166	39.17860	0.03918	41.659	17.61	0.06	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	44.25580	0.04426	41.63860	0.04164	44.256	17.57	0.06	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	51.36430	0.05136	48.37670	0.04838	51.364	17.47	0.07	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	56.90170	0.05690	53.62970	0.05363	56.902	17.40	0.08	0.00	0	3,000.00

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	12.94	Put	95.30860		0.09531		90.15650	0.09016	95.309	17.02	0.12	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	103.21410		0.10321		97.69160	0.09769	103.214	16.96	0.13	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	142.78360		0.14278		133.85170	0.13385	142.784	17.00	0.17	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	149.18150		0.14918		139.93680	0.13994	149.181	17.01	0.18	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	179.28650		0.17929		168.61500	0.16861	179.287	17.08	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	184.26740		0.18427		173.37120	0.17337	184.267	17.09	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	210.63710		0.21064		198.56360	0.19856	210.637	17.14	0.23	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	1,208.13710		1.20814	1,249.86360	1.24986	1,208.137	17.14	0.77	0.00	0	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	239.48360		0.23948		226.18610	0.22619	239.484	17.20	0.25	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	284.16370		0.28416		269.07450	0.26907	284.164	17.27	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	1,028.46450		1.02846	1,066.91370	1.06691	1,028.464	17.28	0.71	0.00	0	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	347.94460		0.34794		330.53820	0.33054	347.945	17.44	0.33	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	407.66860		0.40767		388.32520	0.38833	407.669	17.62	0.36	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	468.02340		0.46802		446.86690	0.44687	468.023	17.78	0.40	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	655.51350		0.65551		684.43620	0.68444	655.514	18.13	0.53	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	630.37670		0.63038		604.96030	0.60496	630.377	18.18	0.48	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	636.03200		0.63603		610.48310	0.61048	636.032	18.19	0.48	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	535.60060		0.53560		560.28790	0.56029	535.601	18.58	0.46	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	497.14680		0.49715		520.60320	0.52060	497.147	18.76	0.44	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	483.82430		0.48382		506.84750	0.50685	483.824	18.82	0.43	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	480.54830		0.48055		503.46150	0.50346	480.548	18.84	0.42	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	467.65260		0.46765		490.14040	0.49014	467.653	18.90	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	452.00250		0.45200		473.96490	0.47396	452.003	18.98	0.41	0.00	0	5,626.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	419.34460		0.41934		440.18420	0.44018	419.345	19.15	0.38	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	378.57100		0.37857		397.91150	0.39791	378.571	19.39	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	331.10540		0.33111		348.40400	0.34840	331.105	19.73	0.32	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	322.37830		0.32238		339.31870	0.33932	322.378	19.80	0.31	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.75	Call	273.06550		0.27307		287.92420	0.28792	273.065	20.23	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	231.31660		0.23132		244.79130	0.24479	231.317	20.64	0.23	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	207.16080		0.20716		219.50970	0.21951	207.161	20.86	0.21	0.00	0	225,000.00
\$ / R	On 24/04/2018	Any day expiry			14.58160		14.58160		14.63570	14.63570		17.93	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.58390		14.58390		14.63800	14.63800		17.92	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	973.58030		0.97358		940.27390	0.94027	973.580	18.57	0.56	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	347.30980		0.34731		361.10580	0.36111	347.310	19.81	0.30	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.59560		14.59560		14.64970	14.64970		17.93	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	341.84170		0.34184		324.77910	0.32478	341.842	16.98	0.30	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	498.75240		0.49875		517.37040	0.51737	498.752	18.83	0.40	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	389.71340		0.38971		404.51670	0.40452	389.713	19.49	0.32	0.00	0	500.00
\$ / R	On 11/05/2018	Any day expiry			14.62130		14.62130		14.67550	14.67550		17.88	0.00	0.00	0	70.00
\$ / R	On 15/05/2018	Any day expiry			14.63060		14.63060		14.68480	14.68480		17.90	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.66800		14.66800		14.72230	14.72230		17.83	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	365.98420		0.36598		349.46160	0.34946	365.984	16.85	0.29	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	522.94960		0.52295		541.63140	0.54163	522.950	18.87	0.39	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	412.55020		0.41255		427.89700	0.42790	412.550	19.55	0.32	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 18/06/2018	Foreign Exchange Future			14.71010	14.71010		14.76440	14.76440		17.80	0.00	0.00	0	110,251.00
\$ / R	11.00	Put	On 18/06/2018	Foreign Exchange Future	10.83050	0.01083	10.76790	0.01077	10.830	17.54	0.01	0.00	0	750.00			
\$ / R	11.50	Put	On 18/06/2018	Foreign Exchange Future	15.05890	0.01506	14.80600	0.01481	15.059	15.97	0.02	0.00	0	32,782.00			
\$ / R	12.00	Put	On 18/06/2018	Foreign Exchange Future	30.18490	0.03018	27.57780	0.02758	30.185	15.40	0.04	0.00	0	137,000.00			
\$ / R	12.40	Put	On 18/06/2018	Foreign Exchange Future	62.99120	0.06299	58.49700	0.05850	62.991	15.74	0.07	0.00	0	12,603.00			
\$ / R	12.75	Put	On 18/06/2018	Foreign Exchange Future	109.28170	0.10928	102.63590	0.10264	109.282	16.04	0.11	0.00	0	32,782.00			
\$ / R	12.96	Put	On 18/06/2018	Foreign Exchange Future	146.74960	0.14675	138.61040	0.13861	146.750	16.22	0.14	0.00	0	2,700.00			
\$ / R	13.00	Put	On 18/06/2018	Foreign Exchange Future	154.79780	0.15480	146.35720	0.14636	154.798	16.25	0.15	0.00	0	14,658.00			
\$ / R	13.05	Put	On 18/06/2018	Foreign Exchange Future	165.28260	0.16528	156.46210	0.15646	165.283	16.29	0.16	0.00	0	1,250.00			
\$ / R	13.17	Put	On 18/06/2018	Foreign Exchange Future	192.42790	0.19243	182.66610	0.18267	192.428	16.39	0.18	0.00	0	965.00			
\$ / R	13.22	Put	On 18/06/2018	Foreign Exchange Future	204.58420	0.20458	194.42100	0.19442	204.584	16.44	0.19	0.00	0	15,000.00			
\$ / R	13.30	Put	On 18/06/2018	Foreign Exchange Future	224.69210	0.22469	214.27410	0.21427	224.692	16.49	0.20	0.00	0	50.00			
\$ / R	13.46	Put	On 18/06/2018	Foreign Exchange Future	268.27770	0.26828	256.15220	0.25615	268.278	16.59	0.23	0.00	0	5,183.00			
\$ / R	13.48	Put	On 18/06/2018	Foreign Exchange Future	274.09460	0.27409	261.74730	0.26175	274.095	16.60	0.23	0.00	0	7,420.00			
\$ / R	13.64	Put	On 18/06/2018	Foreign Exchange Future	323.63050	0.32363	309.45070	0.30945	323.630	16.69	0.26	0.00	0	70,530.00			
\$ / R	13.70	Put	On 18/06/2018	Foreign Exchange Future	343.60070	0.34360	328.70970	0.32871	343.601	16.73	0.27	0.00	0	184,000.00			
\$ / R	13.83	Put	On 18/06/2018	Foreign Exchange Future	389.51890	0.38952	373.04990	0.37305	389.519	16.81	0.30	0.00	0	300.00			
\$ / R	13.84	Put	On 18/06/2018	Foreign Exchange Future	393.20040	0.39320	376.60980	0.37661	393.200	16.81	0.30	0.00	0	500.00			
\$ / R	13.90	Put	On 18/06/2018	Foreign Exchange Future	415.75160	0.41575	398.41480	0.39841	415.752	16.85	0.31	0.00	0	1,000.00			
\$ / R	14.00	Put	On 18/06/2018	Foreign Exchange Future	456.39730	0.45640	436.47570	0.43648	456.397	16.94	0.33	0.00	0	6,130.00			
\$ / R	14.10	Put	On 18/06/2018	Foreign Exchange Future	500.64020	0.50064	479.52990	0.47953	500.640	17.06	0.35	0.00	0	7,028.00			
\$ / R	14.71	Call	On 18/06/2018	Foreign Exchange Future	818.29860	0.81830	844.58160	0.84458	818.299	17.81	0.53	0.00	0	50.00			
\$ / R	14.81	Call	On 18/06/2018	Foreign Exchange Future	777.99520	0.77800	803.16030	0.80316	777.995	17.94	0.51	0.00	0	500.00			
\$ / R	15.11	Call	On 18/06/2018	Foreign Exchange Future	668.30590	0.66831	690.75940	0.69076	668.306	18.33	0.45	0.00	0	760.00			
\$ / R	15.14	Call	On 18/06/2018	Foreign Exchange Future	658.21560	0.65822	680.41230	0.68041	658.216	18.37	0.45	0.00	0	2,700.00			
\$ / R	15.43	Call	On 18/06/2018	Foreign Exchange Future	568.29290	0.56829	588.13210	0.58813	568.293	18.74	0.40	0.00	0	15,000.00			
\$ / R	15.53	Call	On 18/06/2018	Foreign Exchange Future	540.74780	0.54075	559.55410	0.55955	540.748	18.88	0.38	0.00	0	965.00			
\$ / R	16.16	Call	On 18/06/2018	Foreign Exchange Future	397.87880	0.39788	412.72140	0.41272	397.879	19.78	0.30	0.00	0	5,183.00			
\$ / R	16.38	Call	On 18/06/2018	Foreign Exchange Future	356.16680	0.35617	370.64320	0.37064	356.167	20.03	0.27	0.00	0	750.00			
\$ / R	16.41	Call	On 18/06/2018	Foreign Exchange Future	350.84990	0.35085	365.14320	0.36514	350.850	20.06	0.27	0.00	0	300.00			
\$ / R	16.49	Call	On 18/06/2018	Foreign Exchange Future	337.09190	0.33709	350.89760	0.35090	337.092	20.16	0.26	0.00	0	7,420.00			
\$ / R	16.52	Call	On 18/06/2018	Foreign Exchange Future	332.08570	0.33209	345.71260	0.34571	332.086	20.19	0.26	0.00	0	32,782.00			
\$ / R	17.00	Call	On 18/06/2018	Foreign Exchange Future	262.12460	0.26212	273.18030	0.27318	262.125	20.74	0.21	0.00	0	1,500.00			
\$ / R	17.21	Call	On 18/06/2018	Foreign Exchange Future	236.81160	0.23681	246.90170	0.24690	236.812	20.98	0.19	0.00	0	500.00			
\$ / R	17.28	Call	On 18/06/2018	Foreign Exchange Future	228.99660	0.22900	238.78650	0.23879	228.997	21.06	0.19	0.00	0	5,630.00			
\$ / R	17.38	Call	On 18/06/2018	Foreign Exchange Future	218.33710	0.21834	227.70980	0.22771	218.337	21.18	0.18	0.00	0	7,028.00			
\$ / R			On 29/06/2018	Any day expiry	14.73580	14.73580	14.79020	14.79020		17.84	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 29/06/2018	Any day expiry	387.16950	0.38717	371.34240	0.37134	387.169	16.79	0.29	0.00	0	1,000.00			
\$ / R	15.62	Call	On 29/06/2018	Any day expiry	544.66360	0.54466	563.44350	0.56344	544.664	18.96	0.38	0.00	0	500.00			
\$ / R	16.10	Call	On 29/06/2018	Any day expiry	434.09700	0.43410	449.88200	0.44988	434.097	19.63	0.31	0.00	0	500.00			
\$ / R			On 02/07/2018	Any day expiry	14.74280	14.74280	14.79720	14.79720		17.80	0.00	0.00	0	100.00			
\$ / R			On 20/07/2018	Any day expiry	14.78490	14.78490	14.83940	14.83940		17.75	0.00	0.00	0	1,800.00			
\$ / R			On 24/07/2018	Any day expiry	14.79420	14.79420	14.79640	14.79640		17.78	0.00	0.00	0	0.00			
\$ / R	14.19	Put	On 24/07/2018	Any day expiry	563.20220	0.56320	0.00000	0.00000	563.202	17.04	0.36	7,961,203.02	1,500	1,500.00			

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 24/07/2018	Any day expiry	15.72	Call	577.19320	0.57719	0.00000	0.00000	577.193	18.92	0.38	8,477,821.50	1,500	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.79660	14.79660	14.85110	14.85110		17.78	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.81060	14.81060	14.86510	14.86510		17.76	0.00	0.00	0	953.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	406.62900	0.40663	391.55410	0.39155	406.629	16.70	0.29	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	567.96060	0.56796	587.49460	0.58749	567.961	19.01	0.37	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	456.81180	0.45681	473.74210	0.47374	456.812	19.66	0.31	0.00	0	500.00
\$ / R	On 13/08/2018	Any day expiry			14.84120	14.84120	14.89590	14.89590		17.77	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.88440	14.88440	14.93900	14.93900		17.78	0.00	0.00	0	0.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	424.83310	0.42483	410.58210	0.41058	424.833	16.67	0.28	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	582.32300	0.58232	602.00520	0.60201	582.323	19.14	0.36	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	470.83400	0.47083	488.42440	0.48842	470.834	19.75	0.30	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.92510	14.92510	14.97970	14.97970		17.77	0.00	7,462,550.00	500	3,267.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.23550	0.01824	16.56730	0.01657	18.235	16.68	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	98.97700	0.09898	93.61970	0.09362	98.977	14.75	0.10	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	105.93770	0.10594	100.35060	0.10035	105.938	14.83	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	145.67750	0.14568	138.89380	0.13889	145.678	15.23	0.13	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,656.02930	1.65603	1,697.95990	1.69796	1,656.029	16.54	0.74	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	408.27840	0.40828	394.71160	0.39471	408.278	16.59	0.27	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	639.20980	0.63921	660.05380	0.66005	639.210	18.94	0.38	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	621.71900	0.62172	642.16730	0.64217	621.719	19.02	0.37	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	597.66820	0.59767	617.56500	0.61757	597.668	19.14	0.36	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	421.96290	0.42196	437.91880	0.43792	421.963	20.11	0.27	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.95140	14.95140	15.00600	15.00600		17.75	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	439.05650	0.43906	425.40300	0.42540	439.057	16.63	0.28	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	596.28160	0.59628	616.20230	0.61620	596.282	19.23	0.36	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	481.83710	0.48184	499.52170	0.49952	481.837	19.82	0.30	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			15.01610	15.01610	15.07060	15.07060		17.72	0.00	0.00	0	70.00
\$ / R	On 31/10/2018	Any day expiry			15.03040	15.03040	15.08500	15.08500		17.76	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	453.94000	0.45394	440.62650	0.44063	453.940	16.59	0.27	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	615.43820	0.61544	635.83880	0.63584	615.438	19.31	0.35	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	503.82500	0.50383	522.14230	0.52214	503.825	19.86	0.30	0.00	0	500.00
\$ / R	On 13/11/2018	Any day expiry			15.06210	15.06210	15.11600	15.11600		17.76	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			15.10460	15.10460	15.15640	15.15640		17.85	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	468.86720	0.46887	456.72270	0.45672	468.867	16.61	0.27	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	634.54370	0.63454	654.18190	0.65418	634.544	19.54	0.35	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	516.69910	0.51670	533.84090	0.53384	516.699	20.15	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			15.13960	15.13960	15.18960	15.18960		17.93	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			15.18210	15.18210	15.23000	15.23000		17.94	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	482.34750	0.48235	470.70110	0.47070	482.348	16.63	0.27	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	655.86780	0.65587	674.33230	0.67433	655.868	19.76	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	535.75590	0.53576	551.65590	0.55166	535.756	20.41	0.29	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.29220	15.29220	15.33450	15.33450		18.14	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.37470	15.37470	15.41280	15.41280		18.20	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.59480	15.59480	15.62180	15.62180		18.43	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 12/06/2020		Foreign Exchange Future	16.59890	16.59890		16.62520	16.62520		19.33	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	16.73380	16.73380		16.76370	16.76370		19.44	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	16.87450	16.87450		16.90830	16.90830		19.51	0.00	0.00	0	184,000.00
\$ / R MAXI	On 18/12/2017		Foreign Exchange Future	14.28350	14.28350		14.33690	14.33690		18.76	0.00	757,025.50	53	773.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	14.49750	14.49750		14.55130	14.55130		18.19	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	14.71010	14.71010		14.76440	14.76440		17.80	0.00	0.00	0	9.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	14.92510	14.92510		14.97970	14.97970		17.77	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	15.19000	15.19000		15.19000	15.19000			0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	15.59480	15.59480		15.62180	15.62180		18.43	0.00	0.00	0	0.00
£ / R	On 01/12/2017		Any day expiry	18.67960	18.67960		18.69680	18.69680		18.18	0.00	0.00	0	0.00
£ / R	On 01/12/2017	19.19	Call	177.82430	0.17782		0.00000	0.00000	177.824	19.21	0.30	86,564,688.26	15,200	15,200.00
£ / R	On 15/12/2017		Any day expiry	18.73330	18.73330		18.73940	18.73940		18.65	0.00	0.00	0	10.00
£ / R	On 18/12/2017		Foreign Exchange Future	18.74490	18.74490		18.75090	18.75090		18.55	0.00	92,899,724.40	4,956	209,468.00
£ / R	On 18/12/2017	18.20	Call	779.52790	0.77953		791.74040	0.79174	779.528	18.26	0.69	0.00	0	400.00
£ / R	On 18/12/2017	19.80	Call	157.94950	0.15795		166.98450	0.16698	157.950	20.15	0.22	0.00	0	800.00
£ / R	On 31/01/2018		Any day expiry	18.91040	18.91040		18.91560	18.91560		19.03	0.00	0.00	0	10.00
£ / R	On 19/03/2018		Foreign Exchange Future	19.08270	19.08270		19.08770	19.08770		18.66	0.00	9,541,350.00	500	3,691.00
£ / R	On 19/03/2018	17.00	Put	154.51540	0.15452		157.11820	0.15712	154.515	18.42	0.14	0.00	0	500.00
£ / R	On 19/03/2018	20.14	Call	488.48070	0.48848		495.96710	0.49597	488.481	19.55	0.35	0.00	0	500.00
£ / R	On 18/06/2018		Foreign Exchange Future	19.42100	19.42100		19.42510	19.42510		18.36	0.00	29,131,500.00	1,500	4,883.00
£ / R	On 17/09/2018		Foreign Exchange Future	19.76380	19.76380		19.76700	19.76700		18.34	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019		Foreign Exchange Future	20.54770	20.54770		20.52610	20.52610		17.95	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12540	0.12540		0.12573	0.12573		25.30	0.00	0.00	0	225.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12794	0.12794		0.12827	0.12827		23.36	0.00	0.00	0	0.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.13054	0.13054		0.13087	0.13087		22.62	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.14575	0.14575		0.14567	0.14567		21.35	0.00	0.00	0	0.00
€ / R	On 15/11/2017		Any day expiry	16.46340	16.46340		16.55740	16.55740		15.06	0.00	0.00	0	21.00
€ / R	On 28/11/2017		Any day expiry	16.51130	16.51130		16.60650	16.60650		15.92	0.00	0.00	0	800.00
€ / R	On 15/12/2017		Any day expiry	16.53470	16.53470		16.67280	16.67280		17.45	0.00	0.00	0	3.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.58910	16.58910		16.68460	16.68460		17.56	0.00	88,220,833.80	5,318	107,357.00
€ / R	On 18/12/2017	14.00	Put	5.05750	0.00506		5.12930	0.00513	5.058	22.35	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	16.39	Call	494.84460	0.49484		562.37560	0.56238	494.845	17.35	0.59	0.00	0	18,000.00
€ / R	On 27/12/2017		Any day expiry	16.62460	16.62460		16.71990	16.71990		17.93	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.75720	16.75720		16.85280	16.85280		17.61	0.00	0.00	0	0.00
€ / R	On 31/01/2018	15.80	Put	184.77750	0.18478		165.24960	0.16525	184.778	16.88	0.22	0.00	0	193,000.00
€ / R	On 19/03/2018		Foreign Exchange Future	16.93270	16.93270		17.02950	17.02950		17.27	0.00	10,549,072.10	623	13,101.00
€ / R	On 19/03/2018	15.05	Put	93.16820	0.09317		86.47960	0.08648	93.168	16.55	0.11	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	98.22150	0.09822		91.20140	0.09120	98.221	16.47	0.11	0.00	0	19,510.00
€ / R	On 19/03/2018	16.50	Call	916.62310	0.91662		977.14470	0.97714	916.623	16.86	0.62	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	674.46080	0.67446		724.29790	0.72430	674.461	17.33	0.51	0.00	0	620.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future			17.28120		17.28120		17.37980	17.37980		16.94	0.00	172,812.00	10	510.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	28.93780		0.02894		28.29470	0.02829	28.938	16.32	0.03	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	35.88260		0.03588		0.00000	0.00000	35.883	16.01	0.04	9,598,079.58	14,135	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	168.14020		0.16814		156.09680	0.15610	168.140	15.94	0.14	0.00	0	54,617.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	496.78620		0.49679		0.00000	0.00000	496.786	16.19	0.32	39,185,972.63	7,000	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	494.88560		0.49489		0.00000	0.00000	494.886	18.30	0.33	80,176,294.55	14,135	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	208.52750		0.20853		225.02700	0.22503	208.528	20.27	0.16	0.00	0	54,617.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.64070		17.64070		17.74090	17.74090		16.80	0.00	0.00	0	4,679.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.81050		18.81050		18.88230	18.88230		17.41	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.47927		98.47927		98.60695	98.60695			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.60753		95.60753		95.75718	95.75718			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.44161		94.44161		94.61520	94.61520			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.61515		96.61515		96.80861	96.80861			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.37338		100.37338		100.57274	100.57274			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.04252		99.04252		99.24345	99.24345			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.12737		101.12737		101.32328	101.32328			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.81866		104.81866		105.00724	105.00724			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75952		99.75952		99.75952	99.75952			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.71036		99.71036		99.71302	99.71302			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91524		99.91524		99.92222	99.92222			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.15585		100.15585		100.16781	100.16781			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			98.99419		98.99419		98.99719	98.99719			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.60187		98.60187		98.60696	98.60696			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.62550		98.62550		98.63813	98.63813			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.13000		99.13000		99.15000	99.15000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.63758		99.63758		99.65837	99.65837			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.15982		100.15982		100.18660	100.18660			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.70678		100.70678		100.73589	100.73589			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.62285		97.62285		97.63596	97.63596			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.97385		96.97385		97.00017	97.00017			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.29339		96.29339		96.33604	96.33604			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.58923		96.58923		96.64799	96.64799			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.88381		98.88381		98.94935	98.94935			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.13752		99.13752		99.20367	99.20367			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.44543		100.44543		100.51014	100.51014			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.73829		102.73829		102.80184	102.80184			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			554.71200		554.71200		554.75700	554.75700			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			565.02900		565.02900		565.08600	565.08600			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/02/2018	Index Future	629.78100		629.78100		629.68100	629.68100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	641.49400		641.49400		641.40600	641.40600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	565.84100		565.84100		565.74800	565.74800			0.00	11,316,820.00	2	774.00
ALBI	On 03/05/2018	Index Future	576.36500		576.36500		576.28200	576.28200			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.93960	10.93960		10.95190	10.95190			16.23	0.00	984,564.00	90	16,026.00
AU\$ / R	On 27/12/2017	Any day expiry	10.95530	10.95530		10.96750	10.96750			16.31	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	11.09710	11.09710		11.10920	11.10920			16.23	0.00	0.00	0	1,150.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	11.25560	11.25560		11.26780	11.26780			15.56	0.00	0.00	0	550.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.41640	11.41640		11.42860	11.42860			15.10	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.91380	11.91380		11.90870	11.90870			14.98	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.18390	11.18390		11.22930	11.22930			15.80	0.00	0.00	0	350.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.36190	11.36190		11.40770	11.40770			15.85	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.53740	11.53740		11.58330	11.58330			16.25	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.32020	14.32020		14.34340	14.34340			16.33	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.63300	14.63300		14.65590	14.65590			16.53	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.95010	14.95010		14.97420	14.97420			16.56	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.65620	16.65620		16.63240	16.63240			17.39	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.14720	2.14720		2.15440	2.15440			17.68	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.16590	2.16590		2.17290	2.17290			17.57	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.18520	2.18520		2.19210	2.19210			17.27	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.26780	2.26780		2.26910	2.26910			17.30	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.22940	2.22940		2.25620	2.25620			17.90	0.00	1,226,170.00	550	550.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.27640	2.27640		2.30370	2.30370			17.55	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.32380	2.32380		2.35310	2.35310			16.93	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.65430	2.65430		2.68180	2.68180			18.08	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

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
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		11.00500	75.05595			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	11.38491		74.90731		11.38634	74.89922			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.50653		72.50878		11.50771	72.50222			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/11/2017	Bond Future	11.23000		77.66455		11.23000	77.66455			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	11.61077		77.34939		11.61214	77.34077			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.73390		74.52652		11.73505	74.51941			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	564.06900		564.06900		563.97500	563.97500			0.00	16,922,070.00	3	795.00
GOVI	On 03/05/2018	GOVI	574.56000		574.56000		574.47600	574.47600			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.83160		1.83160		1.83830	1.83830		18.33	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.86240		1.86240		1.86940	1.86940		17.96	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.89250		1.89250		1.89990	1.89990		17.77	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.10920		2.10920		2.11170	2.11170		18.71	0.00	0.00	0	0.00
I2025	On 02/11/2017	Bond Future	128.70835		128.70835		128.70835	128.70835			0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	129.72002		129.72002		129.73250	129.73250			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	132.14625		132.14625		132.16242	132.16242			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		98.68802	98.68802			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future	100.49269		100.49269		100.50201	100.50201			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.35420		101.35420		101.36641	101.36641			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		102.82055	102.82055			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	104.36052		104.36052		104.37012	104.37012			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	105.22402		105.22402		105.23642	105.23642			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		126.08223	126.08223			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	126.06496		126.06496		126.89066	126.89066			0.00	11,597,976.32	92	18,785.00
I2038	On 03/05/2018	Bond Future	128.42280		128.42280		129.26727	129.26727			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		121.91422	121.91422			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2046	On 01/02/2018	Bond Future	122.90791		122.90791		123.41165	123.41165			0.00	0.00	0	21,197.00
I2046	On 03/05/2018	Bond Future	123.60729		123.60729		124.12350	124.12350			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		129.06901	129.06901			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	129.46173		129.46173		129.47400	129.47400			0.00	0.00	0	22,879.00
I2050	On 03/05/2018	Bond Future	131.88330		131.88330		131.89881	131.89881			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future	251.18100		251.18100		251.74500	251.74500			0.00	0.00	0	872.00
IGOV	On 03/05/2018	Index Future	255.88000		255.88000		256.46100	256.46100			0.00	0.00	0	272.00
JIBAR FUTURE	On 15/11/2017	Jibar Tradeable Future	7.32000		92.68000		7.06000	92.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.11000	92.89000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.19000	92.81000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.35000	92.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.41000	92.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.48000	92.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.57000	92.43000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13650		0.13650		0.13730	0.13730			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13620		0.13620		0.13640	0.13640			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13590		0.13590		0.13540	0.13540			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13560		0.13560		0.13580	0.13580			0.00	152,414.40	1,124	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future	1.75150		1.75150		1.76100	1.76100		16.16	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.78220		1.78220		1.79210	1.79210		15.85	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.81330		1.81330		1.82380	1.82380		15.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.94590		1.94590		1.95570	1.95570		15.59	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.85010		9.85010		9.88550	9.88550		17.25	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.98500		9.98500		10.02050	10.02050		17.34	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	10.12080		10.12080		10.15680	10.15680		16.55	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	11.19810		11.19810		11.21070	11.21070		16.38	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.34750		1.34750		1.35680	1.35680			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.35690		1.35690		1.37230	1.37230			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.36650		1.36650		1.38890	1.38890			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.49590		1.49590		1.50280	1.50280			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.31230		1.31230		1.30790	1.30790			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.31630		1.31630		1.31180	1.31180			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.32020		1.32020		1.31570	1.31570			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.16140		1.16140		1.16380	1.16380			0.00	0.00	0	111.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.16800		1.16800		1.17030	1.17030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17480		1.17480		1.17710	1.17710			0.00	0.00	0	0.00
R186	On 02/11/2017	Bond Future			9.01000		113.10093		9.01000	113.10093		7.84	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.34533		108.19324		9.34628	108.18734		7.61	0.00	125,936,931.36	1,164	121,902.00
R186	On 01/02/2018	Bond Future	7.75	Call	5.14000		0.00514		6.00000	0.00600	5.140	7.22	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	171.73000		0.17173		182.69000	0.18269	171.730	7.51	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,176.78000		4.17678		4,199.88000	4.19988	4,176.780	7.61	0.82	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,959.45000		2.95945		2,988.14000	2.98814	2,959.450	7.75	0.69	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,983.23000		1.98323		2,014.71000	2.01471	1,983.230	7.90	0.55	0.00	0	775.00
R186	On 03/05/2018	Bond Future			9.42553		110.20510		9.42612	110.20152		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		299.11359	299.11359			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			297.59147		297.59147		297.62130	297.62130			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.15764		303.15764		303.19583	303.19583			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		238.63997	238.63997		4.44	0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			237.79468		237.79468		239.31397	239.31397		4.66	0.00	0.00	0	22,936.00
R202	On 03/05/2018	Bond Future			242.24249		242.24249		243.79634	243.79634		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		8.31000	99.07115		4.44	0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.65582		99.74574		8.65145	99.76296		4.66	0.00	27,928,807.20	280	61,158.00
R2023	On 03/05/2018	Bond Future			8.72420		97.67082		8.71897	97.69056		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		9.50500	91.38069			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.83483		87.37753		9.83575	87.37171			0.00	0.00	0	63,832.00
R2030	On 03/05/2018	Bond Future			9.91649		89.00216		9.91712	88.99825			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		9.69500	89.75503		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 01/02/2018	Bond Future			10.03305		89.58074		10.03917	89.53948		10.84	0.00	4,031,133.30	45	42,246.00
R2032	On 01/02/2018	Bond Future	9.20	Call	249.97000		0.24997		260.55000	0.26055	249.970	10.58	0.11	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	341.97000		0.34197		354.19000	0.35419	341.970	10.62	0.15	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	458.05000		0.45805		471.71000	0.47171	458.050	10.67	0.18	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	526.12000		0.52612		540.41000	0.54041	526.120	10.70	0.21	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.11379		87.08952		10.11983	87.04943		11.36	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			9.85000		93.61715		9.85000	93.61715			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			10.20105		93.26793		10.20203	93.26072			0.00	0.00	0	47,336.00
R2035	On 03/05/2018	Bond Future			10.28031		90.50207		10.28105	90.49671			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		9.92500	90.13220		13.40	0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			10.26552		85.51034		10.26644	85.50360		12.85	0.00	0.00	0	52,960.00
R2037	On 03/05/2018	Bond Future			10.34667		87.10019		10.34734	87.09535		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		7.29500	103.77051		14.54	0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.59489		101.35400		7.57642	101.36936		13.91	0.00	21,993,818.00	217	41,951.00
R204	On 03/05/2018	Bond Future			7.63128		103.23872		7.60133	103.25665		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		10.02000	93.37238		14.07	0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.36127		88.43338		10.36219	88.42623		13.47	0.00	0.00	0	25,930.00
R2040	On 03/05/2018	Bond Future			10.44301		90.07764		10.44370	90.07235		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		10.03500	90.50378		14.73	0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.37890		85.57936		10.37980	85.57232		14.09	0.00	17,115,872.00	200	17,728.00
R2044	On 03/05/2018	Bond Future			10.45797		87.17049		10.45864	87.16532		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		9.99000	89.85271		14.54	0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			10.32961		89.27993		10.32535	89.31409		13.91	0.00	446,399,650.00	5,000	103,662.00
R2048	On 03/05/2018	Bond Future			10.40231		86.50328		10.39767	86.54002		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		7.71500	101.32972		1.33	0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			8.04592		99.02984		8.04693	99.02808		1.61	0.00	0.00	0	42,141.00
R207	On 03/05/2018	Bond Future			8.13824		100.87126		8.13796	100.87169		1.45	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 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		7.96000	97.15455		2.42	0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			8.30400		98.15224		8.29953	98.16409		2.78	0.00	0.00	0	34,887.00
R208	On 03/05/2018	Bond Future			8.37890		96.57629		8.37313	96.59049		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		9.80000	70.64797		13.55	0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			10.12959		70.27448		10.13043	70.26929		12.86	0.00	126,002,142.64	1,793	151,904.00
R209	On 01/02/2018	Bond Future	9.32	Call	262.25000		0.26225		277.01000	0.27701	262.250	12.61	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	270.59000		0.27059		285.61000	0.28561	270.590	12.62	0.13	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	470.40000		0.47040		490.31000	0.49031	470.400	12.72	0.20	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,028.17000		4.02817		4,054.97000	4.05497	4,028.170	12.76	0.77	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,810.68000		2.81068		2,842.42000	2.84242	2,810.680	12.95	0.64	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,728.51000		2.72851		2,760.52000	2.76052	2,728.510	12.97	0.63	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,688.03000		2.68803		2,720.16000	2.72016	2,688.030	12.98	0.62	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,647.82000		2.64782		2,680.07000	2.68007	2,647.820	12.98	0.62	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,233.06000		2.23306		2,266.24000	2.26624	2,233.060	13.08	0.56	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,898.05000		1.89805		1,931.48000	1.93148	1,898.050	13.17	0.50	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,546.35000		1.54635		1,579.35000	1.57935	1,546.350	13.28	0.44	220,083.09	7	739.00
R209	On 03/05/2018	Bond Future			10.20110		68.43204		10.20172	68.42826		13.50	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,309.38000		3.30938		3,333.23000	3.33323	3,309.380	13.73	0.56	0.00	0	5,000.00
R209	On 01/11/2018	Bond Future			10.34176		67.90299		10.34267	67.89756		13.55	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,382.17000		1.38217		1,393.03000	1.39303	1,382.170	13.30	0.27	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,112.90000		5.11290		5,131.09000	5.13109	5,112.900	13.72	0.58	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,167.98000		3.16798		3,185.86000	3.18586	3,167.980	14.28	0.42	0.00	0	435.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/11/2017	Bond Future			183.58164		183.58164		183.58164	183.58164			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			186.93811		186.93811		186.95570	186.95570			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.00965		188.00965		188.03245	188.03245			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 02/11/2017	Bond Future	150.19916		150.19916		150.19916	150.19916			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future	150.90024		150.90024		150.91532	150.91532			0.00	0.00	0	4,869.00
R212	On 03/05/2018	Bond Future	153.72267		153.72267		153.74202	153.74202			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	9.59500		82.01756		9.59500	82.01756		11.16	0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future	9.92693		81.89930		9.93304	81.86182		10.66	0.00	0.00	0	58,189.00
R213	On 03/05/2018	Bond Future	10.00211		79.87279		10.00813	79.83642		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		9.93000	70.26788		14.31	0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.26710		69.80124		10.26797	69.79571		13.55	0.00	0.00	0	50,369.00
R214	On 03/05/2018	Bond Future	10.33726		67.80334		10.33792	67.79919		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	25,040.59000	25,040.59000		25,145.86000	25,145.86000				0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,460.39000	25,460.39000		25,566.34000	25,566.34000				0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.47550	10.47550		10.51020	10.51020			16.43	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.64470	10.64470		10.67970	10.67970			16.46	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.81410	10.81410		10.85000	10.85000			15.85	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	12.07800	12.07800		12.08230	12.08230			16.45	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.67940	3.67940		3.66060	3.66060			14.18	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.62900	3.62900		3.61190	3.61190			14.16	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.57870	3.57870		3.56090	3.56090			14.55	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.58500	3.58500		3.55840	3.55840			16.06	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.40350	1.40350		1.40740	1.40740				0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.38490	1.38490		1.38810	1.38810				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.36280	1.36280		1.36560	1.36560				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>2,851,547,246.64</b>	<b>211,927</b>	<b>7 044 719.00</b>
<b>Grand Total:</b>												<b>2,851,547,246.64</b>	<b>211,927</b>	<b>7 044 719.00</b>