



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 27/11/2017	Any day expiry	13.94250	13.94250		13.89960	13.89960		31.77	0.00	0.00	0	0.00	
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	24.97920	0.02498	13.16710	0.01317	24.979	37.37	0.11	0.00	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	15.30610	0.01531	7.84110	0.00784	15.306	39.20	0.07	0.00	0	50.00
\$ / R	On 28/11/2017	Any day expiry	13.94250		13.94250		13.89530	13.89530		29.38	0.00	0.00	0	2,190.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	38.24240	0.03824	36.98360	0.03698	38.242	31.20	0.16	0.00	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.48710	0.00049	0.43750	0.00044	0.487	76.77	0.00	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	13.94470		13.94470		13.89980	13.89980		26.72	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	4.11340	0.00411	4.27960	0.00428	4.113	33.82	0.02	0.00	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	13.95380		13.95380		13.90900	13.90900		22.83	0.00	0.00	0	24.00
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	62.23770	0.06224	54.18260	0.05418	62.238	25.12	0.20	0.00	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry	13.95840		13.95840		13.91350	13.91350		21.84	0.00	0.00	0	0.00
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	105.89620	0.10590	94.82830	0.09483	105.896	23.37	0.29	0.00	0	100.00
\$ / R	On 14/12/2017	Any day expiry	13.97680		13.97680		13.93180	13.93180		22.69	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.97910		13.97910		13.93410	13.93410		23.01	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.98590		13.98590		13.94090	13.94090		23.14	0.00	1,181,780,578.20	84,498	1,043,912.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.11230	0.00211	2.98800	0.00299	2.112	27.70	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	3.25390	0.00325	4.29660	0.00430	3.254	26.07	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.32290	0.00432	5.47140	0.00547	4.323	25.02	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.64580	0.00465	5.81960	0.00582	4.646	24.76	0.01	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.73060	0.00473	5.91050	0.00591	4.731	24.70	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	6.70360	0.00670	7.98910	0.00799	6.704	23.46	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	8.08780	0.00809	9.41370	0.00941	8.088	22.80	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	9.06520	0.00907	10.64500	0.01065	9.065	22.41	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	11.69400	0.01169	14.84040	0.01484	11.694	22.15	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	16.46440	0.01646	21.01050	0.02101	16.464	22.15	0.05	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	17.02080	0.01702	21.72790	0.02173	17.021	22.15	0.05	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	35.88060	0.03588	45.73690	0.04574	35.881	22.16	0.09	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	47.60550	0.04761	60.37300	0.06037	47.606	22.16	0.12	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	54.51490	0.05451	68.90530	0.06891	54.515	22.16	0.13	4,825,984.41	2,600	0.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	59.02410	0.05902	74.44110	0.07444	59.024	22.16	0.14	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	848.08910	0.84809	819.21010	0.81921	848.089	22.16	0.85	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	62.18910	0.06219	78.31010	0.07831	62.189	22.16	0.15	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	63.82000	0.06382	80.29990	0.08030	63.820	22.16	0.15	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	65.48470	0.06548	82.32680	0.08233	65.485	22.16	0.15	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	806.57980	0.80658	779.53320	0.77953	806.580	22.16	0.84	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	90.99340	0.09099	112.34410	0.11234	90.993	22.24	0.20	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	102.98800	0.10299	125.74760	0.12575	102.988	22.30	0.22	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	616.15560	0.61616	596.71350	0.59671	616.156	22.44	0.74	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	548.01280	0.54801	531.29700	0.53130	548.013	22.58	0.70	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	449.00450	0.44900	436.36610	0.43637	449.004	22.80	0.62	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	223.10450	0.22310	255.46610	0.25547	223.105	22.80	0.38	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	240.32170	0.24032	273.63060	0.27363	240.322	22.86	0.40	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	286.83550	0.28684	0.00000	0.00000	286.835	23.00	0.45	16,223,295.27	2,600	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	357.65170	0.35765	348.80210	0.34880	357.652	23.04	0.54	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	324.16120	0.32416	317.56140	0.31756	324.161	23.14	0.51	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	338.26120	0.33826	376.66140	0.37666	338.261	23.14	0.49	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	281.91500	0.28192	277.27020	0.27727	281.915	23.38	0.46	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	504.52400	0.50452	547.57090	0.54757	504.524	23.80	0.62	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	181.40320	0.18140	180.99730	0.18100	181.403	24.12	0.33	0.00	0	2,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	669.70650	0.66971	715.22240	0.71522	669.706	24.37	0.71	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	155.60650	0.15561	156.12240	0.15612	155.606	24.37	0.29	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	126.95650	0.12696	128.36200	0.12836	126.956	24.69	0.25	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	81.22960	0.08123	83.96920	0.08397	81.230	25.25	0.17	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	68.41600	0.06842	71.47720	0.07148	68.416	25.45	0.15	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	56.48790	0.05649	59.75530	0.05976	56.488	25.66	0.13	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	28.72090	0.02872	31.61730	0.03162	28.721	26.55	0.07	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	24.50570	0.02451	26.94260	0.02694	24.506	26.88	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	13.15320	0.01315	14.25670	0.01426	13.153	28.17	0.03	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.77620	0.00378	3.93560	0.00394	3.776	33.19	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.69230	0.00369	3.81730	0.00382	3.692	34.01	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	3.37990	0.00338	3.30680	0.00331	3.380	40.05	0.01	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.98820	13.98820	13.94320	13.94320		23.38	0.00	0.00	0	300.00
\$ / R	On 22/12/2017	Any day expiry			13.99510	13.99510	13.95010	13.95010		23.99	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	162.15250	0.16215	183.22920	0.18323	162.153	23.46	0.28	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.41960	0.00442	4.19230	0.00419	4.420	37.90	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.00660	14.00660	13.96150	13.96150		23.57	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.01120	14.01120	13.96610	13.96610		23.19	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	224.64500	0.22465	208.39710	0.20840	224.645	24.15	0.34	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	153.29470	0.15329	141.75640	0.14176	153.295	24.72	0.25	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			14.02050	14.02050	13.97530	13.97530		22.36	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.02520	14.02520	13.98000	13.98000		22.16	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			14.03680	14.03680	13.99150	13.99150		21.44	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	113.59050	0.11359	121.24840	0.12125	113.590	20.77	0.19	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	189.17390	0.18917	177.99920	0.17800	189.174	22.76	0.28	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	164.07580	0.16408	154.37040	0.15437	164.076	22.98	0.25	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.03910	14.03910	13.99380	13.99380		21.34	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.04380	14.04380	13.99840	13.99840		21.14	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			14.05310	14.05310	14.00770	14.00770		20.65	0.00	0.00	0	300.00
\$ / R	On 18/01/2018	Any day expiry			14.05770	14.05770	14.01230	14.01230		20.49	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	366.10270	0.36610	388.13150	0.38813	366.103	20.35	0.43	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			14.06010	14.06010	14.01460	14.01460		20.41	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	299.91320	0.29991	319.78610	0.31979	299.913	20.15	0.37	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			14.07400	14.07400	14.02840	14.02840		19.91	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.08790	14.08790	14.04220	14.04220		19.62	0.00	56,310.00	4	1,930.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	146.96230	0.14696	160.25670	0.16026	146.962	18.97	0.21	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	151.86930	0.15187	165.46500	0.16547	151.869	18.97	0.22	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	159.45140	0.15945	173.50180	0.17350	159.451	18.98	0.23	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	187.40570	0.18741	203.07390	0.20307	187.406	19.03	0.26	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.09020	14.09020	14.04450	14.04450		19.66	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	44.52280	0.04452	48.30640	0.04831	44.523	19.29	0.08	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	103.52020	0.10352	113.85280	0.11385	103.520	18.91	0.16	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	125.57220	0.12557	137.43870	0.13744	125.572	18.93	0.19	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	159.33870	0.15934	153.72640	0.15373	159.339	21.61	0.22	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	117.57510	0.11758	113.39380	0.11339	117.575	22.14	0.17	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	87.89780	0.08790	85.04980	0.08505	87.898	22.49	0.13	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	79.72610	0.07973	77.23900	0.07724	79.726	22.61	0.12	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.10160	14.10160	14.05580	14.05580		19.43	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	343.58210	0.34358	366.73840	0.36674	343.582	19.14	0.38	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			14.10620	14.10620	14.06030	14.06030		19.39	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	135.37560	0.13538	148.10580	0.14811	135.376	18.65	0.20	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	374.05830	0.37406	398.30040	0.39830	374.058	19.15	0.40	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	207.89890	0.20790	200.91580	0.20092	207.899	21.01	0.27	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			14.11530	14.11530	14.06940	14.06940		19.21	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	397.00160	0.39700	422.01370	0.42201	397.002	19.01	0.41	0.00	0	20,000.00

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\$ / R	On 13/02/2018	Any day expiry		14.11760	14.11760		14.07160	14.07160		19.20	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		14.12220	14.12220		14.07610	14.07610		19.16	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry		14.12450	14.12450		14.07840	14.07840		19.15	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	561.78540	0.56179	592.07790	0.59208	561.785	19.31	0.50	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		14.15190	14.15190		14.10550	14.10550		18.86	0.00	0.00	0	500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	562.01920	0.56202	591.98990	0.59199	562.019	18.91	0.49	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry		14.15420	14.15420		14.10780	14.10780		18.85	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	253.42360	0.25342	273.05290	0.27305	253.424	18.15	0.29	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry		14.15640	14.15640		14.11000	14.11000		18.84	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	222.28040	0.22228	239.45240	0.23945	222.280	18.07	0.26	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		14.18590	14.18590		14.13930	14.13930		18.60	0.00	0.00	0	189.00
\$ / R	On 19/03/2018	Foreign Exchange Future		14.19490	14.19490		14.14830	14.14830		18.57	0.00	11,512,063.90	811	180,251.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	31.89470	0.03189	35.20970	0.03521	31.895	18.71	0.05	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	54.16400	0.05416	59.13630	0.05914	54.164	18.15	0.08	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	57.33270	0.05733	62.52410	0.06252	57.333	18.09	0.08	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	65.97270	0.06597	71.74300	0.07174	65.973	17.94	0.09	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	72.67790	0.07268	78.88090	0.07888	72.678	17.83	0.10	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	102.36450	0.10236	0.00000	0.00000	102.365	17.48	0.14	40,562,026.81	20,646	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	124.08380	0.12408	135.12210	0.13512	124.084	17.53	0.16	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	136.13020	0.13613	147.84210	0.14784	136.130	17.55	0.17	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	187.59520	0.18760	201.88730	0.20189	187.595	17.64	0.22	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	195.54290	0.19554	210.19940	0.21020	195.543	17.65	0.23	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	232.69900	0.23270	248.95120	0.24895	232.699	17.70	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	238.81210	0.23881	255.31370	0.25531	238.812	17.71	0.26	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	271.01980	0.27102	289.83200	0.28983	271.020	17.75	0.29	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	965.91980	0.96592	938.13200	0.93813	965.920	17.75	0.71	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	308.19230	0.30819	328.27920	0.32828	308.192	17.87	0.32	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	365.20940	0.36521	387.04540	0.38705	365.209	18.03	0.35	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	808.72770	0.80873	784.20860	0.78421	808.728	18.06	0.64	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	442.21230	0.44221	466.10310	0.46610	442.212	18.23	0.40	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	451.82600	0.45183	0.00000	0.00000	451.826	18.26	0.41	59,656,073.39	10,323	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	511.92590	0.51193	537.43300	0.53743	511.926	18.40	0.44	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	647.24040	0.64724	626.37150	0.62637	647.240	18.42	0.55	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	570.59130	0.57059	597.44660	0.59745	570.591	18.53	0.47	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	581.61710	0.58162	608.95410	0.60895	581.617	18.55	0.48	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	587.65200	0.58765	568.87230	0.56887	587.652	18.57	0.52	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	592.75200	0.59275	620.57230	0.62057	592.752	18.57	0.48	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	604.24630	0.60425	0.00000	0.00000	604.246	18.60	0.49	13,821,717.04	2,000	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	492.53220	0.49253	476.36970	0.47637	492.532	18.95	0.46	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	488.88850	0.48889	472.82770	0.47283	488.888	18.96	0.45	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	769.65530	0.76966	800.60230	0.80060	769.655	19.03	0.56	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	471.03340	0.47103	455.47940	0.45548	471.033	19.04	0.44	0.00	0	240.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	776.13340	0.77613	807.17940	0.80718	776.133	19.04	0.56	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	789.16160	0.78916	820.40410	0.82040	789.162	19.07	0.56	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 19/03/2018	Foreign Exchange Future	14.57	Call	447.04340	0.44704	432.17410	0.43217	447.043	19.15	0.43	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Put	896.72960	0.89673	929.48350	0.92948	896.730	19.33	0.60	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Call	411.62960	0.41163	397.78350	0.39778	411.630	19.33	0.40	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	390.48710	0.39049	377.25640	0.37726	390.487	19.44	0.38	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	378.86960	0.37887	365.98360	0.36598	378.870	19.50	0.37	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	973.96960	0.97397	1,007.68360	1.00768	973.970	19.50	0.63	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	359.33170	0.35933	347.06620	0.34707	359.332	19.61	0.36	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	348.60770	0.34861	336.83680	0.33684	348.608	19.67	0.35	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	346.00780	0.34601	334.32570	0.33433	346.008	19.69	0.35	102,137,762.60	20,646	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	335.79530	0.33580	324.46860	0.32447	335.795	19.75	0.34	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	323.45180	0.32345	312.55270	0.31255	323.452	19.84	0.33	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	297.86310	0.29786	287.86220	0.28786	297.863	20.02	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	266.22130	0.26622	257.34470	0.25734	266.221	20.28	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	229.30180	0.22930	221.74690	0.22175	229.302	20.61	0.25	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	222.57830	0.22258	215.26510	0.21527	222.578	20.68	0.24	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	211.30060	0.21130	204.23380	0.20423	211.301	20.80	0.23	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	192.65110	0.19265	186.01960	0.18602	192.651	20.97	0.21	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	151.34080	0.15134	146.20480	0.14620	151.341	21.39	0.17	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	133.67920	0.13368	129.18870	0.12919	133.679	21.60	0.16	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.21750	14.21750	14.17080	14.17080		18.44	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.27640	14.27640	14.22920	14.22920		18.18	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.27860	14.27860	14.23150	14.23150		18.17	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,142.38170	1.14238	1,173.79730	1.17380	1,142.382	19.26	0.63	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	251.57490	0.25157	241.46010	0.24146	251.575	20.50	0.24	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.28990	14.28990	14.24270	14.24270		18.16	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	428.43860	0.42844	448.19330	0.44819	428.439	17.54	0.36	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	375.04460	0.37504	360.81040	0.36081	375.045	19.54	0.33	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	287.35320	0.28735	276.08180	0.27608	287.353	20.21	0.27	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.31030	14.31030	14.26300	14.26300		18.08	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	121.20640	0.12121	130.66690	0.13067	121.206	16.80	0.14	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	462.85710	0.46286	482.62340	0.48262	462.857	17.53	0.37	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	312.44190	0.31244	300.05460	0.30005	312.442	20.05	0.28	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.31480	14.31480	14.26750	14.26750		18.08	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.32160	14.32160	14.27420	14.27420		18.02	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	125.26250	0.12526	134.80430	0.13480	125.263	16.74	0.14	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	812.50190	0.81250	837.76660	0.83777	812.502	18.30	0.51	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	299.34730	0.29935	286.69830	0.28670	299.347	20.17	0.27	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.32390	14.32390	14.27650	14.27650		18.03	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.36000	14.36000	14.31240	14.31240		17.98	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	451.83600	0.45184	470.27540	0.47028	451.836	17.29	0.35	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	402.84590	0.40285	387.18200	0.38718	402.846	19.50	0.33	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	311.82640	0.31183	298.62160	0.29862	311.826	20.16	0.27	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.40030	14.40030	14.35250	14.35250		17.93	0.00	50,559,453.30	3,511	116,255.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.71010	0.01271	13.41390	0.01341	12.710	17.59	0.02	0.00	0	750.00

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	11.50	Put	18.19440	0.01819	19.23280	0.01923	18.194	15.97	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	46.69000	0.04669	49.56200	0.04956	46.690	16.17	0.06	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	70.39310	0.07039	74.73860	0.07474	70.393	16.28	0.08	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	88.50900	0.08851	93.94010	0.09394	88.509	16.34	0.10	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	144.24800	0.14425	152.80880	0.15281	144.248	16.48	0.15	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	188.04400	0.18804	198.93580	0.19894	188.044	16.57	0.18	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	197.59730	0.19760	208.77880	0.20878	197.597	16.60	0.19	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	209.99890	0.21000	221.54600	0.22155	209.999	16.63	0.20	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	241.90730	0.24191	254.33100	0.25433	241.907	16.71	0.22	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	256.10950	0.25611	268.90200	0.26890	256.110	16.74	0.23	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	279.96760	0.27997	293.34680	0.29335	279.968	16.79	0.24	7,555,041.46	2,000	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	331.93800	0.33194	346.48930	0.34649	331.938	16.89	0.28	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	338.83900	0.33884	353.53830	0.35354	338.839	16.91	0.28	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	397.30690	0.39731	413.17010	0.41317	397.307	17.01	0.31	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	442.11500	0.44212	460.13110	0.46013	442.115	17.11	0.34	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	464.09500	0.46410	482.54610	0.48255	464.095	17.17	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	468.56280	0.46856	487.10140	0.48710	468.563	17.18	0.35	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	477.57400	0.47757	496.27890	0.49628	477.574	17.21	0.35	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	482.11330	0.48211	500.90520	0.50091	482.113	17.22	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	509.85140	0.50985	529.15420	0.52915	509.851	17.30	0.37	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	557.95950	0.55796	578.09830	0.57810	557.959	17.42	0.39	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	608.38200	0.60838	629.34430	0.62934	608.382	17.55	0.41	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	688.25110	0.68825	710.40890	0.71041	688.251	17.74	0.44	13,429,260.24	2,000	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	654.00640	0.65401	632.42580	0.63243	654.006	18.34	0.47	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	619.45600	0.61946	598.69760	0.59870	619.456	18.47	0.45	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	526.36440	0.52636	508.23610	0.50824	526.364	18.87	0.39	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	518.01700	0.51802	500.13710	0.50014	518.017	18.91	0.39	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	444.20800	0.44421	428.57000	0.42857	444.208	19.33	0.34	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	421.44630	0.42145	406.52080	0.40652	421.446	19.48	0.33	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	368.02340	0.36802	354.82620	0.35483	368.023	19.85	0.29	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	301.00010	0.30100	289.57080	0.28957	301.000	20.29	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	267.02410	0.26702	256.85020	0.25685	267.024	20.53	0.22	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	262.71580	0.26272	252.70650	0.25271	262.716	20.56	0.22	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	251.59300	0.25159	241.99910	0.24200	251.593	20.65	0.21	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	247.55100	0.24755	238.11350	0.23811	247.551	20.69	0.21	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	230.83370	0.23083	222.03660	0.22204	230.834	20.83	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	199.90150	0.19990	192.31190	0.19231	199.902	21.13	0.17	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	191.63290	0.19163	184.37190	0.18437	191.633	21.22	0.17	5,048,960.32	2,000	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	171.67600	0.17168	165.34400	0.16534	171.676	21.45	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	165.54750	0.16555	160.33700	0.16034	165.548	21.53	0.15	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	158.18700	0.15819	153.53040	0.15353	158.187	21.68	0.14	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.42500	14.42500	14.37700	14.37700		17.96	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	472.07130	0.47207	491.19570	0.49120	472.071	17.13	0.34	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	427.28950	0.42729	412.84250	0.41284	427.289	19.54	0.33	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 29/06/2018	Any day expiry	16.10	Call	333.88310	0.33388	321.54580	0.32155	333.883	20.16	0.26	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.43170	14.43170	14.38370	14.38370		17.92	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.47200	14.47200	14.42380	14.42380		17.86	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.48100	14.48100	14.43270	14.43270		17.83	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	677.25800	0.67726	698.79590	0.69880	677.258	17.51	0.42	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	821.61790	0.82162	845.56070	0.84556	821.618	17.83	0.47	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	459.28000	0.45928	445.37100	0.44537	459.280	19.47	0.33	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	413.68040	0.41368	401.15310	0.40115	413.680	19.76	0.30	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.48320	14.48320	14.43490	14.43490		17.83	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.49660	14.49660	14.44830	14.44830		17.86	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	491.25430	0.49125	509.41850	0.50942	491.254	16.99	0.34	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	452.75230	0.45275	439.51530	0.43952	452.752	19.55	0.32	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	356.60910	0.35661	345.79620	0.34580	356.609	20.12	0.26	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.51230	14.51230	14.46390	14.46390		17.83	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	86.33520	0.08634	93.79640	0.09380	86.335	15.54	0.09	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	522.28370	0.52228	541.08350	0.54108	522.284	17.04	0.35	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	394.91780	0.39492	383.28670	0.38329	394.918	19.92	0.28	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.52580	14.52580	14.47720	14.47720		17.86	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.56620	14.56620	14.51750	14.51750		17.81	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	509.17020	0.50917	526.88590	0.52689	509.170	16.91	0.33	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	469.02890	0.46903	456.50590	0.45651	469.029	19.63	0.32	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	372.39830	0.37240	362.81060	0.36281	372.398	20.18	0.26	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.60490	14.60490	14.55620	14.55620		17.79	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.81280	0.01781	18.62970	0.01863	17.813	16.11	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	140.97690	0.14098	151.23180	0.15123	140.977	15.42	0.13	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	149.77710	0.14978	160.32850	0.16033	149.777	15.50	0.14	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	199.08760	0.19909	211.07930	0.21108	199.088	15.88	0.17	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,412.96260	1.41296	1,379.68340	1.37968	1,412.963	16.78	0.70	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	489.42690	0.48943	505.48780	0.50549	489.427	16.83	0.31	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	520.05660	0.52006	507.27370	0.50727	520.057	19.42	0.34	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	505.23270	0.50523	492.47300	0.49247	505.233	19.51	0.33	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	483.98330	0.48398	471.76130	0.47176	483.983	19.62	0.32	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	333.75250	0.33375	326.14610	0.32615	333.753	20.52	0.23	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.63000	14.63000	14.58120	14.58120		17.82	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	524.56940	0.52457	540.42040	0.54042	524.569	16.87	0.32	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	483.84420	0.48384	472.00490	0.47200	483.844	19.68	0.31	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	385.18500	0.38519	376.80410	0.37680	385.185	20.23	0.26	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.69150	14.69150	14.64270	14.64270		17.79	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.70070	14.70070	14.65180	14.65180		17.77	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.70520	14.70520	14.65630	14.65630		17.77	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	539.58250	0.53958	556.20260	0.55620	539.583	16.81	0.32	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	503.11810	0.50312	492.56120	0.49256	503.118	19.71	0.31	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	407.53670	0.40754	399.74840	0.39975	407.537	20.26	0.26	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.71660	14.71660	14.66770	14.66770		17.75	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 05/11/2018	Any day expiry	11.90	Put	45.33060	0.04533	42.32100	0.04232	45.331	13.95	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	566.20700	0.56621	583.21800	0.58322	566.207	16.83	0.33	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	449.79130	0.44979	440.96790	0.44097	449.791	20.01	0.28	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.73480	14.73480	14.68590	14.68590		17.78	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.77400	14.77400	14.72510	14.72510		17.77	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	553.18560	0.55319	570.50400	0.57050	553.186	16.78	0.31	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	516.85880	0.51686	507.87490	0.50787	516.859	19.82	0.30	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	416.17740	0.41618	409.53860	0.40954	416.177	20.42	0.25	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.80840	14.80840	14.75930	14.75930		17.85	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.85020	14.85020	14.80080	14.80080		17.92	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	568.95600	0.56896	586.05270	0.58605	568.956	16.84	0.31	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	541.22410	0.54122	531.06040	0.53106	541.224	20.06	0.30	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	437.75720	0.43776	430.31460	0.43031	437.757	20.70	0.25	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.95850	14.95850	14.90820	14.90820		18.10	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.03970	15.03970	14.98880	14.98880		18.22	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.25630	15.25630	15.20370	15.20370		18.45	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.71000	15.71000	15.65480	15.65480		18.66	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	779.55550	0.77956	762.05100	0.76205	779.556	22.96	0.28	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.23330	16.23330	16.17590	16.17590		19.11	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.36560	16.36560	16.30760	16.30760		19.55	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.50360	16.50360	16.44500	16.44500		19.67	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.98590	13.98590	13.94090	13.94090		23.14	0.00	769,224.50	55	697.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.19490	14.19490	14.14830	14.14830		18.57	0.00	1,419,490.00	100	133.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.40030	14.40030	14.35250	14.35250		17.93	0.00	0.00	0	14.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.60490	14.60490	14.55620	14.55620		17.79	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			15.25630	15.25630	15.20370	15.20370		18.45	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.62360	18.62360	18.50380	18.50380		25.56	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	78.68520	0.07869	64.73810	0.06474	78.685	26.19	0.21	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			18.67300	18.67300	18.55290	18.55290		24.23	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.68380	18.68380	18.56350	18.56350		23.76	0.00	86,356,523.60	4,622	214,107.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	726.72960	0.72673	654.81040	0.65481	726.730	23.51	0.68	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	125.55490	0.12555	108.85580	0.10886	125.555	25.22	0.19	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.85340	18.85340	18.73190	18.73190		19.97	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.95870	18.95870	18.83600	18.83600		19.03	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			19.00920	19.00920	18.88610	18.88610		18.86	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.02350	19.02350	18.90040	18.90040		18.78	0.00	380,470.00	20	12,825.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	137.57020	0.13757	157.84200	0.15784	137.570	18.73	0.13	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	810.87410	0.81087	758.61200	0.75861	810.874	18.78	0.53	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	416.87770	0.41688	388.14200	0.38814	416.878	19.69	0.32	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.35910	19.35910	19.23320	19.23320		18.18	0.00	0.00	0	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.69670	19.69670	19.56800	19.56800		17.89	0.00	0.00	0	3,565.00

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 14/06/2019	Foreign Exchange Future		20.47890	20.47890		20.34340	20.34340		17.77	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12568	0.12568		0.12539	0.12539		30.71	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12821	0.12821		0.12792	0.12792		23.36	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.13077	0.13077		0.13047	0.13047		22.72	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14611	0.14611		0.14577	0.14577		21.46	0.00	0.00	0	0.00
€ / R	On 28/11/2017	Any day expiry		16.61790	16.61790		16.46300	16.46300		21.24	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry		16.63400	16.63400		16.48240	16.48240		21.61	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.68590	16.68590		16.53380	16.53380		21.55	0.00	38,227,396.90	2,291	113,041.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	2.44750	0.00245	4.59730	0.00460	2.448	27.79	0.01	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	527.95940	0.52796	463.14310	0.46314	527.959	21.33	0.64	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.71960	16.71960		16.56710	16.56710		21.88	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.85950	16.85950		16.70530	16.70530		18.82	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	146.79070	0.14679	184.04370	0.18404	146.791	18.19	0.19	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.96390	16.96390		16.80790	16.80790		17.95	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	362.67460	0.36267	426.74430	0.42674	362.675	17.56	0.34	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		17.01990	17.01990		16.86310	16.86310		17.77	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		17.03470	17.03470		16.87790	16.87790		17.73	0.00	8,347,003.00	490	36,412.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	75.86500	0.07587	87.49670	0.08750	75.865	17.39	0.09	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	80.11760	0.08012	92.26480	0.09226	80.118	17.30	0.10	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	371.67740	0.37168	433.59410	0.43359	371.677	17.20	0.33	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	950.84600	0.95085	860.02330	0.86002	950.846	17.29	0.65	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	691.24590	0.69125	620.62680	0.62063	691.246	17.69	0.53	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		17.07210	17.07210		16.91490	16.91490		17.61	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		17.38310	17.38310		17.22240	17.22240		17.09	0.00	0.00	0	546.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.47040	0.02647	30.39690	0.03040	26.470	17.09	0.03	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	31.33430	0.03133	40.19540	0.04020	31.334	16.62	0.03	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	143.25510	0.14326	164.59200	0.16459	143.255	16.23	0.13	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	441.05970	0.44106	498.22390	0.49822	441.060	16.36	0.30	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	495.56320	0.49556	451.46850	0.45147	495.563	18.39	0.34	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	197.95780	0.19796	179.99990	0.18000	197.958	20.29	0.15	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.74040	17.74040		17.57590	17.57590		16.89	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	56.19540	0.05620	65.71870	0.06572	56.195	15.53	0.05	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	331.62070	0.33162	373.14810	0.37315	331.621	15.86	0.21	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	268.98180	0.26898	257.89590	0.25790	268.982	20.68	0.17	0.00	0	41,516.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.90710	18.90710		18.73040	18.73040		17.38	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		98.64865	98.64865		98.56372	98.56372			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.77510	95.77510		95.67897	95.67897			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.61008	94.61008		94.50156	94.50156			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.77446	96.77446		96.65724	96.65724			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.50798	100.50798		100.39101	100.39101			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.15105	99.15105		99.03781	99.03781			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/06/2027	Interest Rate Swap	101.19664		101.19664		101.09390	101.09390			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	104.84637		104.84637		104.75553	104.75553			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.75949		99.75949		99.75949	99.75949			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.72144		99.72144		99.72014	99.72014			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.93283		99.93283		99.92728	99.92728			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.18764		100.18764		100.17618	100.17618			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.79701		99.79701		99.79701	99.79701			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.00373		99.00373		99.00247	99.00247			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.62342		98.62342		98.61744	98.61744			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.65682		98.65682		98.64535	98.64535			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.18000		99.18000		99.16000	99.16000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.70776		99.70776		99.68572	99.68572			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.25374		100.25374		100.22280	100.22280			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.81749		100.81749		100.77623	100.77623			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.78991		97.78991		97.73440	97.73440			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.16184		97.16184		97.09676	97.09676			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.50700		96.50700		96.43033	96.43033			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.82739		96.82739		96.74020	96.74020			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.13397		99.13397		99.04345	99.04345			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.39307		99.39307		99.30399	99.30399			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.70669		100.70669		100.62236	100.62236			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.00133		103.00133		102.92295	102.92295			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	553.36700		553.36700		553.38000	553.38000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	563.68800		563.68800		563.69800	563.69800			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	627.98200		627.98200		627.77600	627.77600			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	639.69400		639.69400		639.48200	639.48200			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	563.98000		563.98000		563.06200	563.06200			0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	574.49800		574.49800		573.56100	573.56100			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.66210		10.66210		10.62900	10.62900		21.64	0.00	0.00	0	16,484.00
AU\$ / R	On 27/12/2017	Any day expiry	10.67750		10.67750		10.64430	10.64430		21.06	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.71010		10.71010		10.67670	10.67670		18.75	0.00	0.00	0	5.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.81650		10.81650		10.78210	10.78210		16.55	0.00	0.00	0	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.97050		10.97050		10.93520	10.93520		15.79	0.00	0.00	0	5,346.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.12540		11.12540		11.08930	11.08930		15.32	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	11.28050		11.28050		11.24040	11.24040		15.06	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.62020		11.62020		11.57800	11.57800		15.06	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
CAD / R	On 18/12/2017	Foreign Exchange Future			11.00900		11.00900		10.96250	10.96250		21.44	0.00	0.00	0	1,250.00
CAD / R	On 19/03/2018	Foreign Exchange Future			11.18670		11.18670		11.13880	11.13880		16.32	0.00	0.00	0	100.00
CAD / R	On 18/06/2018	Foreign Exchange Future			11.36080		11.36080		11.31140	11.31140		16.43	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future			14.29830		14.29830		14.22860	14.22860		22.09	0.00	5,719,320.00	400	1,352.00
CHF / R	On 19/03/2018	Foreign Exchange Future			14.61510		14.61510		14.54370	14.54370		17.43	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future			14.93080		14.93080		14.85720	14.85720		16.98	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			16.62870		16.62870		16.54830	16.54830		17.20	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future			2.11920		2.11920		2.11590	2.11590		22.98	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			2.13700		2.13700		2.13370	2.13370		18.07	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.15520		2.15520		2.15190	2.15190		17.19	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.23590		2.23590		2.23290	2.23290		17.40	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future			2.24540		2.24540		2.22510	2.22510		23.43	0.00	0.00	0	900.00
DKK / R	On 19/03/2018	Foreign Exchange Future			2.29310		2.29310		2.27210	2.27210		18.38	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.34100		2.34100		2.31930	2.31930		17.60	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.67360		2.67360		2.64700	2.64700		16.79	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future			11.42938		74.65651		11.46149	74.47623			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future			11.55190		72.25732		11.58525	72.07333			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future			11.67235		73.63307		11.70679	73.44630			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future			11.67674		76.93602		11.70883	76.73637			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future			11.80171		74.10961		11.83509	73.90588			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future			11.92248		75.52062		11.95697	75.31382			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

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
GOVI	On 01/02/2018	GOVI	562.28200		562.28200		561.37700	561.37700			0.00	5,622,820.00	1	794.00
GOVI	On 03/05/2018	GOVI	572.76900		572.76900		571.84400	571.84400			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.79140		1.79140		1.78540	1.78540		23.94	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.82050		1.82050		1.81470	1.81470		18.25	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.84920		1.84920		1.84380	1.84380		17.81	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.05830		2.05830		2.05230	2.05230		18.72	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	127.16495		127.16495		127.09383	127.09383			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	129.54768		129.54768		129.47507	129.47507			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	131.99895		131.99895		131.92445	131.92445			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 01/02/2018	Bond Future	97.23169		97.23169		97.33872	97.33872			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	98.03556		98.03556		98.14442	98.14442			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	99.92421		99.92421		100.03486	100.03486			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	100.85033		100.85033		99.95373	99.95373			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	101.65148		101.65148		100.73778	100.73778			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	103.60977		103.60977		102.67818	102.67818			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future	119.56228		119.56228		119.57428	119.57428			0.00	0.00	0	19,013.00
I2038	On 03/05/2018	Bond Future	121.80259		121.80259		121.81462	121.81462			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	124.09899		124.09899		124.11082	124.11082			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future	113.81744		113.81744		112.72357	112.72357			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	114.35037		114.35037		113.23581	113.23581			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	116.55340		116.55340		115.41688	115.41688			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	118.10784		118.10784		117.10326	117.10326			0.00	3,307,019.52	28	24,130.00
I2050	On 03/05/2018	Bond Future	120.32088		120.32088		119.29743	119.29743			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	120.90567		120.90567		119.86195	119.86195			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	241.74000		241.74000		241.48700	241.48700			0.00	0.00	0	876.00
IGOV	On 03/05/2018	Index Future	246.26900		246.26900		246.01200	246.01200			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00

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
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future			7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future			7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future			7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future			0.13480		0.13480		0.13450	0.13450			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future			0.13350		0.13350		0.13420	0.13420			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.13360		0.13360		0.13360	0.13360			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13270		0.13270		0.13310	0.13310			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.72470		1.72470		1.71490	1.71490		21.23	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.75510		1.75510		1.74500	1.74500		16.65	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.78570		1.78570		1.77540	1.77540		15.64	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.91650		1.91650		1.90500	1.90500		15.55	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.63120		9.63120		9.60510	9.60510		22.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.76330		9.76330		9.73620	9.73620		17.69	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.89610		9.89610		9.86830	9.86830		16.98	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.95710		10.95710		10.92270	10.92270		16.50	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.33660		1.33660		1.33750	1.33750			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35270		1.35270		1.35070	1.35070			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.36850		1.36850		1.36350	1.36350			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.48780		1.48780		1.48810	1.48810			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33590		1.33590		1.33160	1.33160			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34020		1.34020		1.33590	1.33590			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34440		1.34440		1.34010	1.34010			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19310		1.19310		1.18600	1.18600			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20010		1.20010		1.19290	1.19290			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20710		1.20710		1.20000	1.20000			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.39472		107.88701		9.40062	107.85050		8.24	0.00	169,058,944.67	1,567	96,572.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.92000		0.00292		3.05000	0.00305	2.920	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	107.71000		0.10771		108.72000	0.10872	107.710	7.87	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,366.19000		4.36619		4,403.55000	4.40355	4,366.190	7.97	0.85	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,075.87000		3.07587		3,111.68000	3.11168	3,075.870	8.06	0.74	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,023.70000		2.02370		2,055.89000	2.05589	2,023.700	8.15	0.59	0.00	0	775.00

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
R186	On 01/02/2018	Bond Future	9.65	Put	889.44000		0.88944		912.13000	0.91213	889.440	8.33	0.34	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.47617		109.89908		9.48242	109.86140		8.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	1,986.02000		1.98602		1,977.00000	1.97700	1,986.020	8.52	0.44	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,767.76000		1.76776		0.00000	0.00000	1,767.760	8.68	0.39	135,605,103.00	3,200	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,046.57000		1.04657		1,062.97000	1.06297	1,046.570	8.89	0.26	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			292.21961		292.21961		292.24998	292.24998			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			297.69523		297.69523		297.72577	297.72577			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			228.92636		228.92636		228.94928	228.94928		4.66	0.00	0.00	0	22,205.00
R202	On 03/05/2018	Bond Future			233.21599		233.21599		233.23914	233.23914		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			8.71748		99.50325		8.71811	99.50077		5.36	0.00	0.00	0	61,187.00
R2023	On 03/05/2018	Bond Future			8.78834		97.42907		8.78912	97.42614		5.42	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	774.69000		0.77469		0.00000	0.00000	774.690	5.47	0.33	79,751,092.60	2,500	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.86373		87.19491		9.87989	87.09303			0.00	0.00	0	63,507.00
R2030	On 03/05/2018	Bond Future			9.94568		88.82092		9.96249	88.71678			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.02722		86.50621		10.04452	86.40097			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			10.05092		89.46033		10.07736	89.28261		11.78	0.00	0.00	0	42,499.00
R2032	On 01/02/2018	Bond Future	9.20	Call	196.50000		0.19650		185.06000	0.18506	196.500	11.30	0.10	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	273.86000		0.27386		258.31000	0.25831	273.860	11.32	0.13	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	375.92000		0.37592		355.23000	0.35523	375.920	11.37	0.16	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	436.76000		0.43676		413.12000	0.41312	436.760	11.40	0.18	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.13157		86.97160		10.15899	86.79021		12.52	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.20907		88.62750		10.23731	88.44355		12.80	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			10.23877		92.99118		10.27039	92.76020			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.31861		90.22511		10.35135	89.98939			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			10.30959		85.18850		10.34111	84.95948		13.40	0.00	0.00	0	54,223.00
R2037	On 01/02/2018	Bond Future	9.88	Call	761.91000		0.76191		713.85000	0.71385	761.910	13.07	0.27	0.00	0	2,000.00

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
R2037	On 01/02/2018	Bond Future	10.32	Put	1,927.37000		1.92737		2,054.11000	2.05411	1,927.370	13.31	0.48	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	850.40000		0.85040		925.90000	0.92590	850.400	13.59	0.27	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.39153		86.77713		10.42416	86.54336		14.24	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.47323		84.17309		10.50683	83.93585		14.61	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.79930		101.18424		7.79909	101.18441		0.93	0.00	19,629,742.56	194	42,225.00
R204	On 03/05/2018	Bond Future			7.91151		103.07130		7.91191	103.07107		0.76	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.40516		88.09336		10.43670	87.85034		13.90	0.00	0.00	0	25,992.00
R2040	On 03/05/2018	Bond Future			10.48772		89.73606		10.52035	89.48815		14.77	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.57011		86.93804		10.60372	86.68636		15.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.44382		85.07448		10.48046	84.79180		14.45	0.00	0.00	0	17,462.00
R2044	On 03/05/2018	Bond Future			10.52438		86.66097		10.56227	86.37262		15.37	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.60473		83.92956		10.64377	83.63664		15.77	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			10.39951		88.72287		10.43617	88.43331		14.49	0.00	347,438,758.92	3,916	104,380.00
R2048	On 03/05/2018	Bond Future			10.47383		85.94060		10.51172	85.64521		15.43	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 01/02/2018	Bond Future			8.14037		98.86495		8.14072	98.86434		1.98	0.00	0.00	0	46,865.00
R207	On 03/05/2018	Bond Future			8.24423		100.70867		8.24490	100.70764		1.88	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			8.39390		97.91441		8.38911	97.92706		3.39	0.00	0.00	0	34,776.00
R208	On 03/05/2018	Bond Future			8.47536		96.33920		8.47027	96.35169		3.27	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			10.14932		70.15272		10.18073	69.95955		13.87	0.00	24,062,382.96	343	153,401.00
R209	On 01/02/2018	Bond Future	9.32	Call	199.08000		0.19908		184.67000	0.18467	199.080	13.33	0.10	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	206.06000		0.20606		191.20000	0.19120	206.060	13.34	0.11	0.00	0	220.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	9.52	Call	378.29000	0.37829		352.82000	0.35282	378.290	13.44	0.18	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.59	Put	4,047.16000	4.04716		4,209.95000	4.20995	4,047.160	13.48	0.79	0.00	0	377.00	
R209	On 01/02/2018	Bond Future	9.75	Call	710.97000	0.71097		667.44000	0.66744	710.970	13.58	0.28	0.00	0	5,000.00	
R209	On 01/02/2018	Bond Future	9.85	Put	2,787.94000	2.78794		2,928.13000	2.92813	2,787.940	13.64	0.66	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	9.87	Put	2,702.25000	2.70225		2,840.46000	2.84046	2,702.250	13.65	0.65	0.00	0	739.00	
R209	On 01/02/2018	Bond Future	9.88	Put	2,660.08000	2.66008		2,797.28000	2.79728	2,660.080	13.65	0.64	0.00	0	220.00	
R209	On 01/02/2018	Bond Future	9.89	Put	2,618.22000	2.61822		2,754.41000	2.75441	2,618.220	13.66	0.64	0.00	0	157.00	
R209	On 01/02/2018	Bond Future	10.00	Put	2,185.95000	2.18595		2,310.59000	2.31059	2,185.950	13.72	0.58	0.00	0	7,500.00	
R209	On 01/02/2018	Bond Future	10.10	Put	1,837.10000	1.83710		1,950.75000	1.95075	1,837.100	13.78	0.52	0.00	0	3,000.00	
R209	On 01/02/2018	Bond Future	10.22	Put	1,472.24000	1.47224		1,572.45000	1.57245	1,472.240	13.85	0.45	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			10.22083	68.31172		10.25326	68.11465		14.78	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	9.75	Call	1,422.93000	1.42293		1,363.41000	1.36341	1,422.930	14.35	0.34	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.00	Put	3,378.15000	3.37815		3,498.24000	3.49824	3,378.150	14.49	0.56	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	2,638.29000	2.63829		2,742.46000	2.74246	2,638.290	14.61	0.48	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	1,408.61000	1.40861		1,477.80000	1.47780	1,408.610	14.97	0.31	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			10.28920	69.61234		10.32250	69.41226		15.15	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	1,846.41000	1.84641		1,784.00000	1.78400	1,846.410	14.67	0.35	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	3,706.35000	3.70635		3,813.60000	3.81360	3,706.350	14.99	0.50	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	2,105.35000	2.10535		2,179.33000	2.17933	2,105.350	15.45	0.33	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			10.35835	67.80412		10.39262	67.60057		15.68	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	1,675.09000	1.67509		1,621.62000	1.62162	1,675.090	15.10	0.29	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,500.00000	5.50000		5,622.47000	5.62247	5,500.000	15.36	0.57	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,488.86000	3.48886		3,581.39000	3.58139	3,488.860	15.74	0.42	0.00	0	435.00	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 01/02/2018	Bond Future			181.22289	181.22289		182.70661	182.70661			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			182.19347	182.19347		183.70476	183.70476			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 01/02/2018	Bond Future			149.23409	149.23409		149.19151	149.19151			0.00	14,624,940.82	98	4,967.00	
R212	On 03/05/2018	Bond Future			152.03031	152.03031		151.98678	151.98678			0.00	0.00	0	0.00	
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 01/02/2018	Bond Future			9.93992	81.81966		9.96122	81.68931		11.61	0.00	12,109,309.68	148	58,332.00	
R213	On 03/05/2018	Bond Future			10.01483	79.79596		10.03690	79.66290		12.32	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	

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
R214	On 01/02/2018	Bond Future	10.33235		69.38874		10.36382	69.19129		14.53	0.00	0.00	0	50,361.00
R214	On 03/05/2018	Bond Future	10.40391		67.38679		10.43639	67.18534		15.51	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	24,964.95000	24,964.95000			24,823.23000	24,823.23000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	25,384.58000	25,384.58000			25,238.98000	25,238.98000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.39780	10.39780			10.35910	10.35910		22.33	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.56550	10.56550			10.52560	10.52560		16.94	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.73250	10.73250			10.69110	10.69110		16.19	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.97620	11.97620			11.91460	11.91460		16.62	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.52600	3.52600			3.53360	3.53360		19.15	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.47310	3.47310			3.48100	3.48100		15.23	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.41790	3.41790			3.43000	3.43000		15.02	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.39320	3.39320			3.36620	3.36620		16.21	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.37080	1.37080			1.36830	1.36830			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.35640	1.35640			1.35400	1.35400			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33390	1.33390			1.33170	1.33170			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640			1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												2,459,598,069.67	173,612	7 793 005.00
Grand Total:												2,459,598,069.67	173,612	7 793 005.00