



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: 18/12/2017

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 18/12/2017	Foreign Exchange Future	12.82730	12.82730		13.29740	13.29740		73.95	0.00	5,364,723,197.10	418,227	0.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	1,072.70000	1.07270	634.13150	0.63413	1,072.700	73.95	1.00	0.00	2,600	0.00
\$ / R	On 19/12/2017	Any day expiry	12.82930		12.82930	12.82930	13.29740	13.29740	74.89	0.00	3,858,000.00	300	0.00	
\$ / R	On 21/12/2017	Any day expiry	12.82930		12.82930	12.82930	13.30730	13.30730	53.46	0.00	0.00	0	221.00	
\$ / R	On 22/12/2017	Any day expiry	12.83090		12.83090	12.83090	13.31230	13.31230	50.13	0.00	0.00	0	0.00	
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	744.30130	0.74430	425.07630	0.42508	744.301	54.11	0.81	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	0.24950	0.00025	1.36410	0.00136	0.249	100.00	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry	12.83860		12.83860	12.83860	13.32080	13.32080	38.92	0.00	0.00	0	916.00	
\$ / R	On 28/12/2017	Any day expiry	12.84010		12.84010	12.84010	13.32250	13.32250	36.96	0.00	0.00	0	0.00	
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	473.35270	0.47335	229.69010	0.22969	473.353	38.20	0.61	0.00	0	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	103.05880	0.10306	236.56180	0.23656	103.059	40.39	0.22	0.00	0	100.00
\$ / R	On 29/12/2017	Any day expiry	12.84170		12.84170	12.84170	13.32420	13.32420	35.30	0.00	0.00	0	1,000.00	
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	22.05410	0.02205	51.05060	0.05105	22.054	42.94	0.06	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	14.47940	0.01448	30.72130	0.03072	14.479	44.86	0.04	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry	12.85030		12.85030	12.85030	13.33100	13.33100	30.37	0.00	0.00	0	0.00	
\$ / R	On 04/01/2018	Any day expiry	12.85460		12.85460	12.85460	13.33440	13.33440	29.07	0.00	0.00	0	436.00	

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 08/01/2018	Any day expiry										
					12.86320	12.86320	13.34110	13.34110		26.89	0.00	0.00	0	0.00
\$ / R	12.50	Put	On 08/01/2018	Any day expiry	167.89710	0.16790	74.07410	0.07407	167.897	26.12	0.31	0.00	0	20,000.00
\$ / R	13.25	Put	On 08/01/2018	Any day expiry	580.56140	0.58056	319.01530	0.31902	580.561	28.35	0.66	0.00	0	20,000.00
\$ / R			On 09/01/2018	Any day expiry	12.86530	12.86530	13.34280	13.34280		26.51	0.00	0.00	0	220.00
\$ / R	13.20	Put	On 09/01/2018	Any day expiry	546.32630	0.54633	297.69960	0.29770	546.326	27.75	0.63	0.00	0	2,000.00
\$ / R	14.76	Call	On 09/01/2018	Any day expiry	19.36930	0.01937	49.39390	0.04939	19.369	32.60	0.05	0.00	0	1,000.00
\$ / R	14.88	Call	On 09/01/2018	Any day expiry	16.07000	0.01607	41.45120	0.04145	16.070	32.96	0.04	0.00	0	1,000.00
\$ / R			On 10/01/2018	Any day expiry	12.86750	12.86750	13.34450	13.34450		26.15	0.00	8,079,182.00	626	1,126.00
\$ / R			On 12/01/2018	Any day expiry	12.87180	12.87180	13.34790	13.34790		25.50	0.00	0.00	0	241.00
\$ / R			On 15/01/2018	Any day expiry	12.87820	12.87820	13.35300	13.35300		24.46	0.00	0.00	0	574.00
\$ / R	13.50	Put	On 15/01/2018	Any day expiry	773.25540	0.77326	470.29710	0.47030	773.255	26.44	0.73	0.00	0	238.00
\$ / R	13.75	Call	On 15/01/2018	Any day expiry	105.26250	0.10526	236.55370	0.23655	105.263	27.09	0.20	0.00	0	238.00
\$ / R	14.12	Call	On 15/01/2018	Any day expiry	60.58850	0.06059	144.99530	0.14500	60.589	28.05	0.13	0.00	0	50,000.00
\$ / R			On 16/01/2018	Any day expiry	12.88040	12.88040	13.35470	13.35470		24.22	0.00	0.00	0	500.00
\$ / R			On 18/01/2018	Any day expiry	12.88460	12.88460	13.35810	13.35810		23.79	0.00	0.00	0	241.00
\$ / R	13.90	Put	On 18/01/2018	Any day expiry	1,105.43030	1.10543	746.61830	0.74662	1,105.430	26.60	0.83	0.00	0	20,000.00
\$ / R			On 19/01/2018	Any day expiry	12.88680	12.88680	13.35980	13.35980		23.60	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 19/01/2018	Any day expiry	977.90080	0.97790	640.57890	0.64058	977.901	26.04	0.79	0.00	0	18,000.00
\$ / R			On 25/01/2018	Any day expiry	12.89920	12.89920	13.37270	13.37270		22.61	0.00	0.00	0	70.00
\$ / R			On 31/01/2018	Any day expiry	12.91100	12.91100	13.38550	13.38550		21.76	0.00	2,113,878.00	164	2,430.00
\$ / R	12.80	Put	On 31/01/2018	Any day expiry	330.67130	0.33067	172.20890	0.17221	330.671	21.55	0.44	194,346,847.16	34,000	25,000.00
\$ / R	13.16	Put	On 31/01/2018	Any day expiry	541.83360	0.54183	310.74320	0.31074	541.834	22.45	0.58	264,843,773.60	35,000	19,500.00
\$ / R	13.20	Put	On 31/01/2018	Any day expiry	568.43680	0.56844	329.29660	0.32930	568.437	22.55	0.60	0.00	0	17,000.00
\$ / R	13.25	Put	On 31/01/2018	Any day expiry	602.46750	0.60247	353.37310	0.35337	602.468	22.69	0.61	0.00	0	107,000.00
\$ / R	13.27	Put	On 31/01/2018	Any day expiry	616.31540	0.61632	363.27740	0.36328	616.315	22.74	0.62	0.00	0	154,000.00
\$ / R	13.30	Put	On 31/01/2018	Any day expiry	637.32960	0.63733	378.42350	0.37842	637.330	22.82	0.63	0.00	0	40,904.00
\$ / R	13.40	Put	On 31/01/2018	Any day expiry	709.41980	0.70942	431.41300	0.43141	709.420	23.08	0.66	0.00	0	168,000.00
\$ / R	13.90	Call	On 31/01/2018	Any day expiry	118.49880	0.11850	240.36870	0.24037	118.499	24.28	0.20	0.00	0	42,000.00
\$ / R	14.00	Call	On 31/01/2018	Any day expiry	104.33540	0.10434	214.30180	0.21430	104.335	24.51	0.18	99,082,018.73	40,800	23,300.00
\$ / R	14.25	Call	On 31/01/2018	Any day expiry	75.20580	0.07521	159.81660	0.15982	75.206	25.02	0.14	51,818,241.97	29,000	31,967.00
\$ / R			On 01/02/2018	Any day expiry	12.91300	12.91300	13.38770	13.38770		21.66	0.00	0.00	0	0.00
\$ / R	12.57	Put	On 01/02/2018	Any day expiry	227.19590	0.22720	112.14130	0.11214	227.196	20.96	0.34	0.00	0	242.00
\$ / R	13.04	Put	On 01/02/2018	Any day expiry	466.90340	0.46690	260.15440	0.26015	466.903	22.02	0.54	0.00	0	234.00
\$ / R	13.15	Put	On 01/02/2018	Any day expiry	536.58040	0.53658	307.47370	0.30747	536.580	22.31	0.58	0.00	0	3,496.00
\$ / R	15.22	Call	On 01/02/2018	Any day expiry	17.65280	0.01765	45.63520	0.04564	17.653	25.85	0.04	0.00	0	242.00
\$ / R	15.52	Call	On 01/02/2018	Any day expiry	11.18990	0.01119	29.04410	0.02904	11.190	26.24	0.03	0.00	0	2,723.00
\$ / R	15.79	Call	On 01/02/2018	Any day expiry	10.16530	0.01017	19.08170	0.01908	10.165	27.85	0.02	0.00	0	234.00
\$ / R	15.88	Call	On 01/02/2018	Any day expiry	9.88980	0.00989	16.54540	0.01655	9.890	28.39	0.02	0.00	0	773.00
\$ / R			On 06/02/2018	Any day expiry	12.92290	12.92290	13.39840	13.39840		21.08	0.00	0.00	0	0.00
\$ / R	13.20	Put	On 06/02/2018	Any day expiry	574.20820	0.57421	335.11940	0.33512	574.208	21.85	0.59	0.00	0	35,000.00
\$ / R	13.80	Put	On 06/02/2018	Any day expiry	1,025.18150	1.02518	687.33520	0.68734	1,025.181	23.31	0.76	0.00	0	35,000.00
\$ / R			On 08/02/2018	Any day expiry	12.92690	12.92690	13.40260	13.40260		21.04	0.00	0.00	0	0.00
\$ / R	13.16	Put	On 08/02/2018	Any day expiry	550.34380	0.55034	319.17490	0.31917	550.344	21.58	0.57	0.00	0	1,880.00
\$ / R	13.86	Put	On 08/02/2018	Any day expiry	1,075.97460	1.07597	731.02920	0.73103	1,075.975	23.27	0.77	0.00	0	1,880.00

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 08/02/2018	Any day expiry	15.05	Call	27.48700	0.02749	69.49210	0.06949	27.487	24.60	0.06	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.93480	12.93480	13.41120	13.41120		20.65	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	986.42360	0.98642	656.86880	0.65687	986.424	22.59	0.74	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,109.43290	1.10943	760.73860	0.76074	1,109.433	22.92	0.78	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.93680	12.93680	13.41330	13.41330		20.58	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.94070	12.94070	13.41760	13.41760		20.45	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.94270	12.94270	13.41980	13.41980		20.40	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,367.76320	1.36776	988.09720	0.98810	1,367.763	23.30	0.82	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.96620	12.96620	13.44420	13.44420		19.72	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	200.37210	0.20037	349.98860	0.34999	200.372	21.65	0.27	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,350.47890	1.35048	979.91180	0.97991	1,350.479	22.47	0.80	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			12.96810	12.96810	13.44620	13.44620		19.69	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.97010	12.97010	13.44820	13.44820		19.66	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	734.38380	0.73438	464.29810	0.46430	734.384	20.69	0.62	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.99540	12.99540	13.47420	13.47420		19.26	0.00	35,909,302.00	2,756	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.00310	13.00310	13.48220	13.48220		19.11	0.00	5,548,097,692.50	426,675	947,860.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	107.89250	0.10789	60.16140	0.06016	107.893	17.63	0.17	2,246,671.65	1,000	226,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	137.36320	0.13736	72.38350	0.07238	137.363	17.74	0.20	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	202.64110	0.20264	109.99150	0.10999	202.641	17.96	0.27	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	216.51650	0.21652	117.97100	0.11797	216.517	18.03	0.28	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	253.72500	0.25372	139.74520	0.13975	253.725	18.21	0.32	0.00	0	26,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	281.91630	0.28192	156.60210	0.15660	281.916	18.34	0.34	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	396.89810	0.39690	228.37880	0.22838	396.898	18.78	0.42	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	459.81920	0.45982	271.39230	0.27139	459.819	19.00	0.46	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	493.08800	0.49309	294.97870	0.29498	493.088	19.11	0.48	94,560,000.00	15,000	107,516.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	417.22410	0.41722	664.40280	0.66440	417.224	19.54	0.46	6,046,920.00	1,000	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	614.12410	0.61412	382.20280	0.38220	614.124	19.54	0.54	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	620.49640	0.62050	386.90920	0.38691	620.496	19.56	0.54	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	626.89790	0.62690	391.64820	0.39165	626.898	19.58	0.55	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	646.27670	0.64628	406.05980	0.40606	646.277	19.64	0.56	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	692.48820	0.69249	440.81290	0.44081	692.488	19.79	0.58	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Call	375.58820	0.37559	603.01290	0.60301	375.588	19.79	0.42	14,102,185.50	2,500	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	733.16840	0.73317	471.84410	0.47184	733.168	19.92	0.59	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	746.94260	0.74694	482.44080	0.48244	746.943	19.97	0.60	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	817.34950	0.81735	537.27770	0.53728	817.349	20.18	0.63	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	320.44950	0.32045	519.47770	0.51948	320.450	20.18	0.37	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	831.72950	0.83173	548.83210	0.54883	831.729	20.22	0.63	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	890.19610	0.89020	596.24400	0.59624	890.196	20.40	0.65	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	278.09040	0.27809	455.22470	0.45522	278.090	20.52	0.33	7,829,288.75	1,770	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	268.33850	0.26834	440.31460	0.44031	268.338	20.61	0.32	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	980.49140	0.98049	670.82490	0.67082	980.491	20.65	0.68	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	263.59140	0.26359	433.02490	0.43302	263.591	20.65	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	995.82550	0.99583	683.64480	0.68364	995.826	20.69	0.69	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	254.34410	0.25434	418.77330	0.41877	254.344	20.73	0.31	0.00	0	4,000.00

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	13.79	Call	247.62000	0.24762	408.36830	0.40837	247.620	20.79	0.30	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,073.70910	1.07371	749.35230	0.74935	1,073.709	20.90	0.71	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	226.47580	0.22648	375.37860	0.37538	226.476	21.00	0.28	7,435,817.48	2,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	1,113.37580	1.11338	783.17860	0.78318	1,113.376	21.00	0.72	18,920,110.92	2,000	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,129.36960	1.12937	796.88450	0.79688	1,129.370	21.04	0.72	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,145.43540	1.14544	810.68910	0.81069	1,145.435	21.09	0.73	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	218.53540	0.21854	362.88910	0.36289	218.535	21.09	0.27	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,161.57410	1.16157	824.59120	0.82459	1,161.574	21.13	0.73	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,185.91130	1.18591	845.62610	0.84563	1,185.911	21.19	0.74	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	205.31970	0.20532	341.96710	0.34197	205.320	21.23	0.26	23,923,275.20	7,000	12,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	201.69710	0.20170	336.20420	0.33620	201.697	21.27	0.26	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,243.28280	1.24328	895.52730	0.89553	1,243.283	21.34	0.75	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	192.92230	0.19292	322.19040	0.32219	192.922	21.38	0.25	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	184.54110	0.18454	308.73810	0.30874	184.541	21.48	0.24	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,335.00890	1.33501	976.16820	0.97617	1,335.009	21.57	0.77	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,351.87980	1.35188	991.10890	0.99111	1,351.880	21.61	0.77	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	171.91000	0.17191	288.33270	0.28833	171.910	21.65	0.22	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	1,368.81000	1.36881	1,006.13270	1.00613	1,368.810	21.65	0.78	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,385.79450	1.38579	1,021.26560	1.02127	1,385.795	21.69	0.78	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	140.69620	0.14070	239.05660	0.23906	140.696	22.05	0.19	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	138.09480	0.13809	235.01730	0.23502	138.095	22.09	0.19	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	136.81060	0.13681	233.02230	0.23302	136.811	22.10	0.18	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,618.69630	1.61870	1,233.01350	1.23301	1,618.696	22.17	0.82	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	130.57280	0.13057	223.30460	0.22330	130.573	22.18	0.18	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,627.47280	1.62747	1,241.10460	1.24110	1,627.473	22.18	0.82	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,645.05850	1.64506	1,257.33120	1.25733	1,645.059	22.22	0.83	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	125.78940	0.12579	215.82460	0.21582	125.789	22.25	0.17	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	122.31940	0.12232	210.38240	0.21038	122.319	22.30	0.17	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	118.94500	0.11895	205.07980	0.20508	118.945	22.35	0.16	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	103.44830	0.10345	180.54630	0.18055	103.448	22.59	0.14	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	93.41430	0.09341	164.42510	0.16443	93.414	22.77	0.13	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	90.01970	0.09002	158.67990	0.15868	90.020	22.84	0.13	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	89.19180	0.08919	157.27510	0.15728	89.192	22.85	0.13	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	85.95630	0.08596	151.78050	0.15178	85.956	22.92	0.12	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	82.08350	0.08208	145.17890	0.14518	82.084	23.00	0.12	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	74.19100	0.07419	131.65370	0.13165	74.191	23.18	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	64.69150	0.06469	115.23660	0.11524	64.691	23.43	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	53.98380	0.05398	96.54370	0.09654	53.984	23.75	0.08	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	52.07980	0.05208	93.19570	0.09320	52.080	23.82	0.08	25,640,724.30	25,000	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	48.91710	0.04892	87.62290	0.08762	48.917	23.93	0.07	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	43.93680	0.04394	78.86280	0.07886	43.937	24.13	0.07	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	33.41330	0.03341	60.22670	0.06023	33.413	24.62	0.05	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	29.08510	0.02909	52.49120	0.05249	29.085	24.88	0.05	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.02280	13.02280	13.50310	13.50310		18.83	0.00	0.00	0	1,199.00

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 24/04/2018	Any day expiry		13.07410	13.07410		13.55750	13.55750		18.33	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry		13.07610	13.07610		13.55960	13.55960		18.31	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,056.21670	2.05622	1,653.07880	1.65308	2,056.217	21.75	0.84	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	71.71290	0.07171	117.02200	0.11702	71.713	22.93	0.09	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry		13.08590	13.08590		13.57010	13.57010		18.20	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,053.77010	1.05377	747.42070	0.74742	1,053.770	19.59	0.65	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	117.02890	0.11703	187.16250	0.18716	117.029	21.94	0.14	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	85.49310	0.08549	137.11880	0.13712	85.493	22.58	0.11	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry		13.10370	13.10370		13.58890	13.58890		18.15	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	401.08660	0.40109	244.61830	0.24462	401.087	17.56	0.38	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,100.98850	1.10099	790.21450	0.79021	1,100.989	19.53	0.66	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	96.86910	0.09687	153.04260	0.15304	96.869	22.30	0.12	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry		13.10760	13.10760		13.59310	13.59310		18.13	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry		13.11350	13.11350		13.59940	13.59940		18.06	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	409.12420	0.40912	250.99820	0.25100	409.124	17.50	0.38	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,613.82470	1.61382	1,245.27660	1.24528	1,613.825	20.55	0.76	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	93.53600	0.09354	146.44770	0.14645	93.536	22.36	0.11	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry		13.11550	13.11550		13.60150	13.60150		18.05	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry		13.14710	13.14710		13.63490	13.63490		17.93	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,060.90210	1.06090	762.45500	0.76246	1,060.902	19.04	0.62	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	138.05890	0.13806	211.09320	0.21109	138.059	21.52	0.15	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	103.06490	0.10306	156.94180	0.15694	103.065	22.18	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		13.18260	13.18260		13.67260	13.67260		17.73	0.00	67,389,451.20	5,112	159,131.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	35.67900	0.03568	19.60080	0.01960	35.679	16.44	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	82.36630	0.08237	48.15910	0.04816	82.366	16.34	0.11	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	171.00530	0.17101	103.65260	0.10365	171.005	16.39	0.19	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	202.08290	0.20208	122.40710	0.12241	202.083	16.48	0.22	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	239.81580	0.23982	145.52460	0.14552	239.816	16.57	0.25	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	255.48140	0.25548	155.23770	0.15524	255.481	16.61	0.26	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	288.77530	0.28878	177.87590	0.17788	288.775	16.69	0.28	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	324.71280	0.32471	202.71870	0.20272	324.713	16.76	0.31	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	432.79160	0.43279	274.95830	0.27496	432.792	17.13	0.37	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	536.92030	0.53692	347.55300	0.34755	536.920	17.45	0.42	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	558.08560	0.55809	363.54340	0.36354	558.086	17.51	0.43	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	585.13200	0.58513	384.12470	0.38412	585.132	17.58	0.44	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	652.72120	0.65272	436.20100	0.43620	652.721	17.77	0.47	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	670.29840	0.67030	449.80820	0.44981	670.298	17.81	0.48	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	682.14080	0.68214	459.00700	0.45901	682.141	17.85	0.48	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	730.45660	0.73046	496.84470	0.49684	730.457	17.98	0.50	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	831.53020	0.83153	577.39460	0.57739	831.530	18.24	0.54	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	844.56360	0.84456	587.90940	0.58791	844.564	18.27	0.54	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	857.68330	0.85768	598.52620	0.59853	857.683	18.30	0.55	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	951.87940	0.95188	675.54160	0.67554	951.879	18.53	0.58	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,028.64230	1.02864	739.98900	0.73999	1,028.642	18.71	0.60	0.00	0	104,895.00

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	13.80	Put	1,064.29810	1.06430	770.22480	0.77022	1,064.298	18.79	0.61	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,071.52100	1.07152	776.33740	0.77634	1,071.521	18.81	0.61	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,086.02100	1.08602	788.63280	0.78863	1,086.021	18.84	0.62	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,093.29780	1.09330	794.81550	0.79482	1,093.298	18.86	0.62	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,137.33270	1.13733	832.35610	0.83236	1,137.333	18.96	0.63	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,212.08980	1.21209	896.61860	0.89662	1,212.090	19.14	0.65	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,288.46400	1.28846	962.93070	0.96293	1,288.464	19.31	0.66	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,405.86130	1.40586	1,066.03530	1.06604	1,405.861	19.57	0.69	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	284.70420	0.28470	412.87860	0.41288	284.704	20.02	0.27	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	253.54290	0.25354	371.12680	0.37113	253.543	20.26	0.24	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	237.79260	0.23779	349.91750	0.34992	237.793	20.39	0.23	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	196.46790	0.19647	292.56030	0.29256	196.468	20.78	0.20	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	192.77900	0.19278	287.18010	0.28718	192.779	20.82	0.19	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	183.30700	0.18331	273.33030	0.27333	183.307	20.92	0.18	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	174.33550	0.17434	260.17730	0.26018	174.335	21.03	0.18	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	160.76510	0.16077	240.19600	0.24020	160.765	21.20	0.16	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	153.93940	0.15394	230.11220	0.23011	153.939	21.29	0.16	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	151.11440	0.15111	225.93120	0.22593	151.114	21.33	0.16	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	128.89600	0.12890	192.90370	0.19290	128.896	21.67	0.14	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	106.46000	0.10646	154.58980	0.15459	106.460	22.33	0.11	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	95.54620	0.09555	135.83150	0.13583	95.546	22.73	0.10	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	94.17570	0.09418	133.58000	0.13358	94.176	22.78	0.10	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	90.64620	0.09065	128.36800	0.12837	90.646	22.92	0.10	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	89.36770	0.08937	126.48240	0.12648	89.368	22.98	0.10	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	84.10650	0.08411	118.71660	0.11872	84.106	23.21	0.09	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	74.46260	0.07446	104.49090	0.10449	74.463	23.70	0.08	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	71.90200	0.07190	100.71760	0.10072	71.902	23.84	0.08	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	63.29600	0.06330	91.65270	0.09165	63.296	24.02	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	59.96290	0.05996	88.88090	0.08888	59.963	24.02	0.07	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	55.48150	0.05548	85.11760	0.08512	55.481	24.02	0.06	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			13.20450	13.20450	13.69610	13.69610		17.75	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,068.05830	1.06806	776.44830	0.77645	1,068.058	18.71	0.60	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	157.48330	0.15748	232.78320	0.23278	157.483	21.32	0.16	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	121.57710	0.12158	176.18750	0.17619	121.577	22.06	0.12	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.21050	13.21050	13.70260	13.70260		17.70	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			13.24640	13.24640	13.74120	13.74120		17.68	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.25440	13.25440	13.74980	13.74980		17.64	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,359.66370	1.35966	1,034.51940	1.03452	1,359.664	19.10	0.65	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,563.39850	1.56340	1,215.29350	1.21529	1,563.399	19.53	0.69	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	179.76370	0.17976	259.68690	0.25969	179.764	21.13	0.17	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	159.92620	0.15993	230.53620	0.23054	159.926	21.41	0.15	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.25640	13.25640	13.75190	13.75190		17.64	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			13.26830	13.26830	13.76480	13.76480		17.60	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,074.68160	1.07468	789.62250	0.78962	1,074.682	18.42	0.58	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	179.02740	0.17903	257.03970	0.25704	179.027	21.17	0.16	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	142.58830	0.14259	197.89750	0.19790	142.588	22.00	0.13	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			13.28230	13.28230	13.77980	13.77980		17.56	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	293.14240	0.29314	185.04510	0.18505	293.142	16.39	0.26	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,117.88710	1.11789	828.00170	0.82800	1,117.887	18.46	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	159.59470	0.15959	222.72470	0.22272	159.595	21.68	0.15	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.29430	13.29430	13.79260	13.79260		17.58	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			13.33020	13.33020	13.83130	13.83130		17.57	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,080.64480	1.08064	800.90600	0.80091	1,080.645	18.21	0.56	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	196.13200	0.19613	274.33360	0.27433	196.132	21.15	0.17	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	159.35090	0.15935	214.10200	0.21410	159.351	22.00	0.14	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.36410	13.36410	13.86770	13.86770		17.48	0.00	3,741,948.00	280	4,162.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	39.34370	0.03934	21.46730	0.02147	39.344	14.49	0.05	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	154.01740	0.15402	85.30530	0.08531	154.017	15.62	0.15	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	421.42720	0.42143	282.48200	0.28248	421.427	16.49	0.32	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	437.66620	0.43767	294.58860	0.29459	437.666	16.52	0.32	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	528.28030	0.52828	360.12000	0.36012	528.280	16.77	0.37	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	739.53570	0.73954	519.40500	0.51941	739.536	17.34	0.45	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	803.65800	0.80366	571.59210	0.57159	803.658	17.49	0.47	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	697.88020	0.69788	939.39450	0.93939	697.880	17.89	0.48	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	1,036.22230	1.03622	766.18200	0.76618	1,036.222	18.00	0.54	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	224.52370	0.22452	311.39940	0.31140	224.524	20.87	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	217.85890	0.21786	301.41890	0.30142	217.859	20.97	0.18	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	214.40440	0.21440	295.87530	0.29588	214.404	21.03	0.18	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	209.36300	0.20936	287.78010	0.28778	209.363	21.13	0.17	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	197.45800	0.19746	268.61220	0.26861	197.458	21.37	0.16	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	151.40990	0.15141	199.39630	0.19940	151.410	22.55	0.13	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			13.38640	13.38640	13.89150	13.89150		17.51	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,085.07930	1.08508	810.00910	0.81001	1,085.079	18.05	0.54	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	212.25620	0.21226	290.10710	0.29011	212.256	21.16	0.17	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	173.38380	0.17338	229.05680	0.22906	173.384	22.02	0.14	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			13.44140	13.44140	13.95000	13.95000		17.45	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.44960	13.44960	13.95870	13.95870		17.43	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.45370	13.45370	13.96300	13.96300		17.43	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,088.68470	1.08868	818.75810	0.81876	1,088.685	17.89	0.53	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	233.04000	0.23304	310.01730	0.31002	233.040	21.19	0.18	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	193.46510	0.19347	251.75790	0.25176	193.465	22.01	0.15	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.46380	13.46380	13.97380	13.97380		17.41	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	205.78200	0.20578	116.33920	0.11634	205.782	15.58	0.18	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,128.45230	1.12845	853.92400	0.85392	1,128.452	17.93	0.54	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	212.63390	0.21263	277.21030	0.27721	212.634	21.65	0.16	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.48010	13.48010	13.99120	13.99120		17.38	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			13.51480	13.51480	14.02800	14.02800		17.39	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,091.73200	1.09173	825.38270	0.82538	1,091.732	17.76	0.51	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 30/11/2018	Any day expiry	16.70	Call	249.14420	0.24914	323.73680	0.32374	249.144	21.28	0.18	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	206.13630	0.20614	263.14330	0.26314	206.136	22.15	0.15	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.53720	13.53720	14.05180	14.05180		17.40	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	997.45200	0.99745	745.79620	0.74580	997.452	17.52	0.48	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	378.09010	0.37809	501.90020	0.50190	378.090	19.94	0.26	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.54330	13.54330	14.05830	14.05830		17.40	0.00	0.00	0	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	612.68920	0.61269	437.39230	0.43739	612.689	16.64	0.36	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	223.93650	0.22394	286.85560	0.28686	223.937	21.90	0.16	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			13.57920	13.57920	14.09670	14.09670		17.41	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,097.28400	1.09728	834.73500	0.83474	1,097.284	17.71	0.50	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	270.37330	0.27037	343.75760	0.34376	270.373	21.48	0.18	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	225.54400	0.22554	283.31500	0.28331	225.544	22.40	0.15	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.67410	13.67410	14.19760	14.19760		17.64	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.74520	13.74520	14.27330	14.27330		17.80	0.00	18,487,294.00	1,345	1,098.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.93490	13.93490	14.47510	14.47510		18.10	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.32720	14.32720	14.89250	14.89250		18.28	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	418.90860	0.41891	547.95710	0.54796	418.909	22.82	0.19	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.77760	14.77760	15.38340	15.38340		18.75	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.89200	14.89200	15.50810	15.50810		18.84	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.01140	15.01140	15.63820	15.63820		18.89	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			12.82730	12.82730	13.29740	13.29740		73.95	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.00310	13.00310	13.48220	13.48220		19.10	0.00	130,031.00	10	409.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.18260	13.18260	13.67260	13.67260		17.73	0.00	0.00	0	86.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.36410	13.36410	13.86770	13.86770		17.48	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			13.93410	13.93410	14.47510	14.47510		18.10	0.00	0.00	0	0.00
£ / R	On 18/12/2017	Foreign Exchange Future			17.20240	17.20240	17.72200	17.72200		46.30	0.00	535,562,319.20	31,133	0.00
£ / R	On 31/01/2018	Any day expiry			17.36510	17.36510	17.89680	17.89680		22.17	0.00	69,264.00	4	10.00
£ / R	On 01/03/2018	Any day expiry			17.45740	17.45740	17.99430	17.99430		20.30	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.50170	17.50170	18.03900	18.03900		19.82	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.51420	17.51420	18.05180	18.05180		19.66	0.00	72,228,560.80	4,124	206,709.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	437.34040	0.43734	275.84940	0.27585	437.340	19.29	0.36	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	250.41490	0.25041	382.92330	0.38292	250.415	21.41	0.24	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	106.86800	0.10687	174.01220	0.17401	106.868	22.43	0.12	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.81590	17.81590	18.36880	18.36880		18.53	0.00	5,059,715.60	284	7,360.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	763.50770	0.76351	539.74120	0.53974	763.508	18.36	0.42	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	266.44440	0.26644	363.23530	0.36324	266.444	20.71	0.20	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.12350	18.12350	18.69480	18.69480		18.05	0.00	0.00	0	4,164.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.84030	18.84030	19.44790	19.44790		17.50	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.11403	0.11403	0.11827	0.11827		27.57	0.00	9,122.56	80	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11626	0.11626	0.12062	0.12062		18.45	0.00	9,881.93	85	195.00

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	0.11850	0.11850		0.12300	0.12300		18.31	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.12083	0.12083		0.12550	0.12550			0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13206	0.13206		0.13746	0.13746		23.52	0.00	0.00	0	0.00
€ / R	On 18/12/2017		Foreign Exchange Future	15.14680	15.14680		15.65990	15.65990		63.60	0.00	1,293,582,160.40	85,403	0.00
€ / R	On 27/12/2017		Any day expiry	15.16560	15.16560		15.69380	15.69380		32.08	0.00	0.00	0	800.00
€ / R	On 30/01/2018		Any day expiry	15.29410	15.29410		15.82020	15.82020		19.53	0.00	0.00	0	0.00
€ / R	On 31/01/2018		Any day expiry	15.30900	15.30900		15.83630	15.83630		19.48	0.00	0.00	0	30.00
€ / R	On 31/01/2018	15.80	Put	732.85280	0.73285	456.15170	0.45615	732.853	20.66	0.66	0.00	0	193,000.00	
€ / R	On 31/01/2018	16.50	Call	106.88840	0.10689	245.61380	0.24561	106.888	22.15	0.17	42,629,683.42	15,150	15,150.00	
€ / R	On 15/02/2018		Any day expiry	15.35800	15.35800		15.88850	15.88850		18.64	0.00	0.00	0	44.00
€ / R	On 28/02/2018		Any day expiry	15.40000	15.40000		15.93220	15.93220		18.30	0.00	0.00	0	0.00
€ / R	On 28/02/2018	16.41	Put	1,210.38300	1.21038	855.59280	0.85559	1,210.383	20.18	0.75	0.00	0	114,748.00	
€ / R	On 15/03/2018		Any day expiry	15.44820	15.44820		15.98180	15.98180		18.07	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	15.46100	15.46100		15.99500	15.99500		17.93	0.00	165,556,388.00	10,708	86,900.00
€ / R	On 19/03/2018	15.05	Put	347.66540	0.34767	212.74350	0.21274	347.665	17.38	0.36	0.00	0	5,648.00	
€ / R	On 19/03/2018	15.10	Put	369.77930	0.36978	226.85760	0.22686	369.779	17.45	0.38	0.00	0	19,510.00	
€ / R	On 19/03/2018	16.39	Put	1,191.61810	1.19162	851.14970	0.85115	1,191.618	19.54	0.71	0.00	0	174,600.00	
€ / R	On 19/03/2018	16.50	Call	239.98200	0.23998	420.22520	0.42023	239.982	19.72	0.27	0.00	0	643.00	
€ / R	On 19/03/2018	17.00	Call	159.42500	0.15943	287.84890	0.28785	159.425	20.55	0.19	0.00	0	620.00	
€ / R	On 29/03/2018		Any day expiry	15.49510	15.49510		16.03090	16.03090		17.75	0.00	0.00	0	3.00
€ / R	On 18/06/2018		Foreign Exchange Future	15.77000	15.77000		16.31880	16.31880		16.78	0.00	0.00	0	9,805.00
€ / R	On 18/06/2018	13.75	Put	89.71210	0.08971	62.77780	0.06278	89.712	15.95	0.10	0.00	0	54,507.00	
€ / R	On 18/06/2018	13.97	Put	115.16740	0.11517	81.83570	0.08184	115.167	15.74	0.13	0.00	0	7,000.00	
€ / R	On 18/06/2018	15.25	Put	478.41600	0.47842	326.90260	0.32690	478.416	16.22	0.36	0.00	0	54,507.00	
€ / R	On 18/06/2018	16.44	Put	1,180.32540	1.18033	875.88600	0.87589	1,180.325	17.67	0.61	0.00	0	7,000.00	
€ / R	On 18/06/2018	18.61	Call	149.68190	0.14968	234.37530	0.23438	149.682	20.26	0.14	0.00	0	7,000.00	
€ / R	On 18/06/2018	20.55	Call	51.26560	0.05127	86.93620	0.08694	51.266	22.06	0.05	0.00	0	54,507.00	
€ / R	On 17/09/2018		Foreign Exchange Future	16.08760	16.08760		16.65780	16.65780		16.45	0.00	0.00	0	5,392.00
€ / R	On 17/09/2018	14.25	Put	190.58790	0.19059	126.09910	0.12610	190.588	15.17	0.16	0.00	0	166,283.00	
€ / R	On 17/09/2018	15.85	Put	780.15020	0.78015	560.85360	0.56085	780.150	16.24	0.43	0.00	0	124,767.00	
€ / R	On 17/09/2018	16.00	Put	863.85280	0.86385	628.50190	0.62850	863.853	16.40	0.46	0.00	0	41,516.00	
€ / R	On 17/09/2018	19.56	Call	217.71990	0.21772	292.33790	0.29234	217.720	20.60	0.16	0.00	0	124,767.00	
€ / R	On 17/09/2018	21.63	Call	113.21570	0.11322	173.79940	0.17380	113.216	23.09	0.08	0.00	0	41,516.00	
€ / R	On 14/12/2018		Foreign Exchange Future	16.40700	16.40700		16.99390	16.99390		16.36	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019		Foreign Exchange Future	17.11320	17.11320		17.73610	17.73610		17.09	0.00	0.00	0	0.00
10Y STND	On 17/12/2025		Interest Rate Swap	97.41000	97.41000		97.99000	97.99000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026		Interest Rate Swap	94.48000	94.48000		95.09000	95.09000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026		Interest Rate Swap	93.27000	93.27000		93.91000	93.91000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026		Interest Rate Swap	95.41000	95.41000		96.07000	96.07000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026		Interest Rate Swap	99.15000	99.15000		99.81000	99.81000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027		Interest Rate Swap	97.76000	97.76000		98.43000	98.43000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027		Interest Rate Swap	99.81000	99.81000		100.49000	100.49000			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 20/09/2027	Interest Rate Swap	103.48000	103.48000	103.48000	104.15000	104.15000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	103.85000	103.85000	103.85000	104.53000	104.53000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	99.23000	99.23000	99.23000	99.93000	99.93000				0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap	99.76000	99.76000	99.76000	99.76000	99.76000				0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap	99.72000	99.72000	99.72000	99.72000	99.72000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.92000	99.92000	99.92000	99.94000	99.94000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.16000	100.16000	100.16000	100.20000	100.20000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.72000	100.72000	100.72000	100.78000	100.78000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.86000	99.86000	99.86000	99.93000	99.93000				0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap	99.80000	99.80000	99.80000	99.80000	99.80000				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap	99.01000	99.01000	99.01000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.61000	98.61000	98.61000	98.63000	98.63000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.63000	98.63000	98.63000	98.66000	98.66000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.10000	99.10000	99.10000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.60000	99.60000	99.60000	99.67000	99.67000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.10000	100.10000	100.10000	100.20000	100.20000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.63000	100.63000	100.63000	100.75000	100.75000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.70000	101.70000	101.70000	101.85000	101.85000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.59000	99.59000	99.59000	99.78000	99.78000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.38000	97.38000	97.38000	97.64000	97.64000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.70000	96.70000	96.70000	96.97000	96.97000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.99000	95.99000	95.99000	96.25000	96.25000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.25000	96.25000	96.25000	96.52000	96.52000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.51000	98.51000	98.51000	98.77000	98.77000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.72000	98.72000	98.72000	98.98000	98.98000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.98000	99.98000	99.98000	100.25000	100.25000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.24000	102.24000	102.24000	102.50000	102.50000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.54000	103.54000	103.54000	103.81000	103.81000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	98.78000	98.78000	98.78000	99.07000	99.07000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	560.28200	560.28200	560.28200	558.87500	558.87500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	570.74800	570.74800	570.74800	569.31400	569.31400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	642.49300	642.49300	642.49300	640.24100	640.24100				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	654.49400	654.49400	654.49400	652.20000	652.20000				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	582.00300	582.00300	582.00300	579.43200	579.43200				0.00	46,560,240.00	8	756.00
ALBI	On 03/05/2018	Index Future	592.87500	592.87500	592.87500	590.25400	590.25400				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	9.83680	9.83680	9.83680	10.19230	10.19230			44.20	0.00	23,126,316.80	2,351	0.00
AU\$ / R	On 27/12/2017	Any day expiry	9.84540	9.84540	9.84540	10.21010	10.21010			35.86	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 15/01/2018	Any day expiry		9.87560	9.87560		10.23430	10.23430		22.60	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		9.94060	9.94060		10.30180	10.30180		18.04	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.96770	9.96770		10.32980	10.32980		17.28	0.00	1,724,412.10	173	11,438.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.10340	10.10340		10.47390	10.47390		16.08	0.00	0.00	0	7,682.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.24220	10.24220		10.62360	10.62360		15.66	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.37880	10.37880		10.76750	10.76750		15.45	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.67400	10.67400		11.08840	11.08840		15.02	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		9.97740	9.97740		10.38160	10.38160		44.33	0.00	5,487,570.00	550	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.13440	10.13440		10.54640	10.54640		17.75	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.28560	10.28560		10.70660	10.70660		17.24	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		12.99810	12.99810		13.41340	13.41340		65.10	0.00	7,798,860.00	600	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future		13.28550	13.28550		13.71570	13.71570		18.71	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.56550	13.56550		14.01050	14.01050		17.27	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.85630	13.85630		14.31640	14.31640			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.07400	15.07400		15.60540	15.60540		16.39	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		1.94030	1.94030		2.01320	2.01320		45.82	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.95600	1.95600		2.02870	2.02870		18.54	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.97180	1.97180		2.04510	2.04510		17.12	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.98820	1.98820		2.06290	2.06290			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.04210	2.04210		2.12060	2.12060		17.06	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.03480	2.03480		2.11310	2.11310		46.15	0.00	406,960.00	200	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.08410	2.08410		2.15570	2.15570		19.13	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.12630	2.12630		2.20020	2.20020		18.50	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.17030	2.17030		2.24640	2.24640			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.41790	2.41790		2.50880	2.50880		17.79	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 01/02/2018	Bond Future	10.93636		77.51238		10.99855	77.14285			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.04079		75.16879		11.10521	74.79214			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.14506		76.58729		11.21169	76.20395			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	11.17435		80.18736		11.23650	79.77194			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.28029		77.42389		11.34472	77.00052			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.38423		78.88487		11.45088	78.45389			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	580.20300		580.20300		577.62100	577.62100			0.00	0.00	0	783.00
GOVI	On 03/05/2018	GOVI	591.04100		591.04100		588.40900	588.40900			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.64120		1.64120		1.70240	1.70240		46.42	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.66680		1.66680		1.72910	1.72910		18.83	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.69230		1.69230		1.75580	1.75580		17.79	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.71740		1.71740		1.78270	1.78270			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87520		1.87520		1.95170	1.95170		18.23	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.81259		128.81259		128.81034	128.81034			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	131.22733		131.22733		131.22497	131.22497			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.68289		133.68289		133.68204	133.68204			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	99.73022		99.73022		99.72835	99.72835			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.58171		100.58171		100.57976	100.57976			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.49790		102.49790		102.49705	102.49705			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future	103.79498		103.79498		103.12585	103.12585			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	104.65220		104.65220		103.97036	103.97036			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	106.64589		106.64589		105.95239	105.95239			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	125.65566		125.65566		125.45313	125.45313			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future	128.01129		128.01129		127.80483	127.80483			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	130.40000		130.40000		130.19110	130.19110			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	120.07271		120.07271		118.42398	118.42398			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	120.72378		120.72378		119.04410	119.04410			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	123.02378		123.02378		121.31343	121.31343			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 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	124.49781		124.49781		123.95035	123.95035			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future	126.83170		126.83170		126.27370	126.27370			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	127.51464		127.51464		126.94769	126.94769			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	248.12000		248.12000		247.40500	247.40500			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future	252.77100		252.77100		252.04300	252.04300			0.00	0.00	0	269.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.20000		92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.26000		92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.40000		92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.49000		92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.58000		92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.67000		92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.77000		92.23000		7.77000	92.23000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.12430		0.12430		0.12880	0.12880			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.12420		0.12420		0.12850	0.12850			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12390		0.12390		0.12760	0.12760			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12380		0.12380		0.12690	0.12690			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	1.54060		1.54060		1.60020	1.60020		45.06	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.56910		1.56910		1.62660	1.62660		18.67	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.59540		1.59540		1.65420	1.65420		17.78	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.62260		1.62260		1.68320	1.68320			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.70970		1.70970		1.77510	1.77510		15.66	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	8.98910		8.98910		9.32560	9.32560		44.35	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.10100		9.10100		9.44440	9.44440		17.92	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.21970		9.21970		9.57060	9.57060		16.76	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.34170		9.34170		9.70230	9.70230			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.16300		10.16300		10.58510	10.58510		16.24	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.27500		1.27500		1.29780	1.29780			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.28900		1.28900		1.30790	1.30790			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.30390		1.30390		1.31790	1.31790			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32120		1.32120		1.32940	1.32940			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.41450		1.41450		1.44410	1.44410			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			1.34110		1.34110		1.33270	1.33270			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34690		1.34690		1.33890	1.33890			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35150		1.35150		1.34350	1.34350			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35610		1.35610		1.34810	1.34810			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18080		1.18080		1.17770	1.17770			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18900		1.18900		1.18640	1.18640			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19630		1.19630		1.19350	1.19350			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.20380		1.20380		1.20120	1.20120			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.98270		110.47789		9.04454	110.08373		9.71	0.00	583,323,259.20	5,280	96,153.00
R186	On 01/02/2018	Bond Future	7.75	Call	15.37000		0.01537		14.26000	0.01426	15.370	9.12	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	392.60000		0.39260		350.20000	0.35020	392.600	9.27	0.20	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2,338.14000		2.33814	2,645.19000	2.64519	2,338.140	9.42	0.65	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	1,425.63000		1.42563	1,672.05000	1.67205	1,425.630	9.57	0.48	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	795.88000		0.79588	975.32000	0.97532	795.880	9.71	0.32	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	265.18000		0.26518	353.23000	0.35323	265.180	10.00	0.13	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.04514		112.54161	9.10977	112.13986			10.08	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	8.69	Call	1,728.17000		1.72817	1,606.85000	1.60685	1,728.170	9.77	0.38	0.00	40,111,518.68	946	10,640.00
R186	On 03/05/2018	Bond Future	9.19	Call	3,214.01000		3.21401	3,021.96000	3.02196	3,214.010	10.05	0.56	0.00	59,294,831.46	946	10,640.00
R186	On 03/05/2018	Bond Future	9.30	Call	3,610.19000		3.61019	3,402.50000	3.40250	3,610.190	10.12	0.60	0.00	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	1,214.65000		1.21465	1,353.20000	1.35320	1,214.650	10.41	0.27	0.00	28,275,677.48	946	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,168.59000		1.16859	1,303.52000	1.30352	1,168.590	10.43	0.26	0.00	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	693.36000		0.69336	786.44000	0.78644	693.360	10.70	0.17	0.00	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			295.50523		295.50523	295.50062	295.50062				0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			301.04490		301.04490	301.04001	301.04001				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			235.35120		235.35120	234.47238	234.47238			4.66	0.00	706,053.60	3	21,519.00
R202	On 03/05/2018	Bond Future			239.76299		239.76299	238.86770	238.86770			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			8.36500		100.89965	8.43765	100.60981			6.13	0.00	0.00	0	60,552.00
R2023	On 03/05/2018	Bond Future			8.41295		98.85458	8.49021	98.55909			6.43	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	520.16000		0.52016	602.92000	0.60292	520.160	6.61	0.22	0.00	0.00	0	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2018	Bond Future			9.45358		89.83669		9.51527	89.43238			0.00	0.00	0	70,848.00
R2030	On 03/05/2018	Bond Future			9.52022		91.51483		9.58416	91.10274			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.58827		89.23611		9.65450	88.81675			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			9.61998		92.43256		9.68165	91.99833		13.65	0.00	0.00	0	46,234.00
R2032	On 01/02/2018	Bond Future	9.20	Call	607.91000		0.60791		548.35000	0.54835	607.910	13.04	0.25	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	807.93000		0.80793		729.50000	0.72950	807.930	13.12	0.30	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,048.96000		1.04896		948.76000	0.94876	1,048.960	13.19	0.37	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,185.42000		1.18542		1,073.36000	1.07336	1,185.420	13.23	0.40	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.68537		90.00208		9.74918	89.55945		14.98	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.74975		91.70047		9.81565	91.25004		14.25	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			9.74085		96.75237		9.79744	96.31289			0.00	0.00	0	55,243.00
R2035	On 03/05/2018	Bond Future			9.80398		94.05931		9.86242	93.61140			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			9.82352		88.84658		9.88510	88.36968		15.97	0.00	0.00	0	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,195.73000		2.19573		2,008.72000	2.00872	2,195.730	15.86	0.55	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	654.87000		0.65487		818.59000	0.81859	654.870	16.33	0.22	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	226.69000		0.22669		306.02000	0.30602	226.690	16.76	0.09	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.88939		90.50630		9.95296	90.02018		16.76	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.95645		87.95814		10.02202	87.46336		16.71	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			7.38471		101.52904		7.42934	101.49183		0.99	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			7.31949		103.42559		7.38304	103.38745		0.78	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			9.89859		92.15315		9.96526	91.60150		16.61	0.00	49,947,007.30	542	28,354.00
R2040	On 03/05/2018	Bond Future			9.96452		93.87453		10.03330	93.31241		17.43	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,072.08000		1.07208		987.50000	0.98750	1,072.080	16.56	0.21	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,073.41000		4.07341		3,823.24000	3.82324	4,073.410	17.21	0.53	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.03161		91.13964		10.10255	90.56737		17.41	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			9.94285		89.10859		10.00440	88.59543		17.35	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			10.00721		90.77321		10.07069	90.25015		18.21	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.07265		88.10492		10.13807	87.57255		18.20	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 01/02/2018	Bond Future		9.89822	92.86722		9.95979	92.33899		17.02	0.00	0.00	0	97,406.00
R2048	On 03/05/2018	Bond Future		9.95672	90.16510		10.02016	89.62677		18.78	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		7.78752	99.48281		7.86241	99.35125		2.30	0.00	0.00	0	45,501.00
R207	On 03/05/2018	Bond Future		7.83323	101.34114		7.92019	101.20687		2.20	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		8.04735	98.83524		8.11036	98.66701		3.85	0.00	64,242,906.00	650	35,491.00
R208	On 03/05/2018	Bond Future		8.09425	97.28016		8.16341	97.10855		3.90	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		9.67048	73.20326		9.73194	72.80034		16.10	0.00	230,443,862.48	3,148	150,379.00
R209	On 01/02/2018	Bond Future	9.32	Call	699.02000	0.69902	631.58000	0.63158	699.020	15.48	0.29	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	718.77000	0.71877	649.50000	0.64950	718.770	15.49	0.29	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,165.88000	1.16588	1,057.09000	1.05709	1,165.880	15.67	0.41	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,898.88000	1.89888	2,176.49000	2.17649	1,898.880	15.73	0.54	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,894.95000	1.89495	1,729.41000	1.72941	1,894.950	15.87	0.56	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,106.14000	1.10614	1,317.59000	1.31759	1,106.140	15.96	0.38	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,057.63000	1.05763	1,263.90000	1.26390	1,057.630	15.98	0.36	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,034.09000	1.03409	1,237.78000	1.23778	1,034.090	15.99	0.36	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,010.87000	1.01087	1,211.97000	1.21197	1,010.870	16.00	0.35	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	781.49000	0.78149	954.68000	0.95468	781.490	16.10	0.29	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	612.32000	0.61232	761.45000	0.76145	612.320	16.21	0.24	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	450.55000	0.45055	573.01000	0.57301	450.550	16.34	0.19	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.72720	71.42137	9.79051	71.01073		17.71	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,110.34000	3.11034	2,930.67000	2.93067	3,110.340	17.48	0.53	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,248.05000	2.24805	2,444.59000	2.44459	2,248.050	17.71	0.39	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,748.63000	1.74863	1,916.39000	1.91639	1,748.630	17.96	0.32	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	943.73000	0.94373	1,053.91000	1.05391	943.730	18.53	0.20	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.78266	72.76913	9.84777	72.35115		16.90	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,430.90000	3.43090	3,253.38000	3.25338	3,430.900	16.59	0.49	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,654.29000	2.65429	2,834.75000	2.83475	2,654.290	17.13	0.37	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,515.56000	1.51556	1,637.94000	1.63794	1,515.560	17.82	0.24	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.83584	71.02563	9.90292	70.59935		17.18	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,976.32000	2.97632	2,822.92000	2.82292	2,976.320	16.36	0.41	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,123.27000	4.12327	4,337.03000	4.33703	4,123.270	16.91	0.45	0.00	0	435.00

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 01/11/2018	Bond Future	10.57	Put	2,602.31000	2.60231	2,759.57000	2.75957	2,602.310	17.54	0.32	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			185.04937	185.04937	184.71645	184.71645			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			186.09328	186.09328	185.75395	185.75395			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			150.14714	150.14714	150.14494	150.14494			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			152.96183	152.96183	152.95958	152.95958			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			9.50929	84.52042	9.57095	84.12594		13.43	0.00	0.00	0	58,838.00
R213	On 03/05/2018	Bond Future			9.56934	82.54972	9.63308	82.14765		14.71	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.84225	72.59276	9.90376	72.17695		16.96	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future			9.89897	70.65284	9.96229	70.22901		18.72	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			22,760.39000	22,760.39000	23,560.93000	23,560.93000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			23,134.59000	23,134.59000	23,955.15000	23,955.15000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future			9.51720	9.51720	9.87040	9.87040		45.09	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.66080	9.66080	10.02060	10.02060		17.79	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.80750	9.80750	10.17560	10.17560		16.41	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.95800	9.95800	10.33820	10.33820			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.89160	10.89160	11.33680	11.33680		16.41	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future			3.34130	3.34130	3.43090	3.43090		39.41	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.30010	3.30010	3.38650	3.38650		14.74	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.25240	3.25240	3.33800	3.33800		13.88	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.20440	3.20440	3.28960	3.28960			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			3.22020	3.22020	3.31220	3.31220		15.57	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
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.29110	1.29110	1.33390	1.33390			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.26640	1.26640	1.31270	1.31270			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.24720	1.24720	1.29410	1.29410			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.22970	1.22970	1.27700	1.27700			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 :											15,119,482,422.08	1,217,479	8 088 539.00
Grand Total:											15,119,482,422.08	1,217,479	8 088 539.00