



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 30/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 30/11/2017	Any day expiry	13.58730	13.58730		13.71760	13.71760		18.05	0.00	40,883,408.40	3,008	0.00	
\$ / R	On 04/12/2017	Any day expiry	13.59340	13.59340		13.72190	13.72190		14.13	0.00	326,743.20	24	0.00	
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	1.29690	0.00130	4.76780	0.00477	1.297	25.71	0.01	0.00	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry	13.59160	13.59160		13.72640	13.72640		14.60	0.00	0.00	0	0.00	
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	5.00550	0.00501	12.85530	0.01286	5.006	21.57	0.03	0.00	0	100.00
\$ / R	On 14/12/2017	Any day expiry	13.60930	13.60930		13.74430	13.74430		16.28	0.00	0.00	0	241.00	
\$ / R	On 15/12/2017	Any day expiry	13.61150	13.61150		13.74650	13.74650		17.13	0.00	232,305.00	17	1,781.00	
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	123.80510	0.12381	195.32190	0.19532	123.805	17.76	0.37	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.61810	13.61810		13.75320	13.75320		17.89	0.00	750,193,892.80	55,088	958,955.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.87240	0.00087	0.66850	0.00067	0.872	25.06	0.00	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.01920	0.00202	1.52160	0.00152	2.019	24.02	0.01	0.00	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	3.41530	0.00342	2.54960	0.00255	3.415	23.35	0.01	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	3.88890	0.00389	2.89700	0.00290	3.889	23.19	0.02	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.01680	0.00402	2.99080	0.00299	4.017	23.15	0.02	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	5.68840	0.00569	5.43760	0.00544	5.688	21.42	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	6.65550	0.00666	6.88470	0.00688	6.655	20.38	0.03	0.00	0	16,416.00

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	12.56	Put	7.34640	0.00735	7.94570	0.00795	7.346	19.76	0.03	0.00	0	7,100.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	8.58080	0.00858	9.87610	0.00988	8.581	18.83	0.04	0.00	0	1,819.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	10.31060	0.01031	12.61980	0.01262	10.311	17.79	0.05	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	10.50900	0.01051	12.93550	0.01294	10.509	17.69	0.05	0.00	0	550.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	23.64100	0.02364	23.65620	0.02366	23.641	16.48	0.10	0.00	0	11,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	37.86620	0.03787	33.10380	0.03310	37.866	16.71	0.14	0.00	0	41,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	53.20590	0.05321	45.29140	0.04529	53.206	16.90	0.19	0.00	0	16,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	57.65420	0.05765	48.80770	0.04881	57.654	16.95	0.20	0.00	0	6,728.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	475.75420	0.47575	602.00770	0.60201	475.754	16.95	0.80	0.00	0	7,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	59.97610	0.05998	50.64050	0.05064	59.976	16.97	0.20	0.00	0	5,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	62.36270	0.06236	52.52410	0.05252	62.363	16.99	0.21	0.00	0	7,100.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	438.02360	0.43802	561.68740	0.56169	438.024	17.06	0.77	0.00	0	16,141.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	99.67430	0.09967	81.94850	0.08195	99.674	17.30	0.30	0.00	0	52,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	117.29030	0.11729	95.88660	0.09589	117.290	17.42	0.33	0.00	0	114,600.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	276.30000	0.27630	381.69010	0.38169	276.300	17.65	0.60	0.00	0	11,016.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	224.82710	0.22483	320.88010	0.32088	224.827	17.89	0.52	0.00	0	4,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	228.65210	0.22865	185.24410	0.18524	228.652	18.02	0.51	24,938,065.44	3,600	4,400.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	301.25390	0.30125	244.58720	0.24459	301.254	18.40	0.59	0.00	0	3,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	159.35390	0.15935	237.78720	0.23779	159.354	18.40	0.41	0.00	0	3,750.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	327.59920	0.32760	267.13480	0.26713	327.599	18.53	0.62	0.00	0	550.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	397.72070	0.39772	327.94350	0.32794	397.721	18.85	0.68	0.00	0	2,600.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	107.95920	0.10796	170.56760	0.17057	107.959	18.95	0.30	0.00	0	7,820.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	91.41320	0.09141	147.88010	0.14788	91.413	19.17	0.26	0.00	0	19,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	473.31320	0.47331	394.68010	0.39468	473.313	19.17	0.74	0.00	0	34,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	71.70210	0.07170	119.95980	0.11996	71.702	19.50	0.22	0.00	0	100.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	698.80140	0.69880	599.79620	0.59980	698.801	20.04	0.85	0.00	0	40,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	33.84970	0.03385	62.06220	0.06206	33.850	20.50	0.11	0.00	0	1,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	26.32320	0.02632	49.33500	0.04934	26.323	20.85	0.09	0.00	0	8,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	908.22320	0.90822	796.13500	0.79614	908.223	20.85	0.91	0.00	0	2,055.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	18.96110	0.01896	36.34140	0.03634	18.961	21.32	0.07	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	9.60950	0.00961	18.98470	0.01898	9.610	22.28	0.04	0.00	0	1,500.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	7.64880	0.00765	14.87700	0.01488	7.649	22.72	0.03	0.00	0	4,580.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	6.12880	0.00613	11.36330	0.01136	6.129	23.29	0.02	0.00	0	1,900.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	2.96360	0.00296	5.43890	0.00544	2.964	25.31	0.01	0.00	0	25,457.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	2.49650	0.00250	4.58520	0.00459	2.497	25.83	0.01	0.00	0	10,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	1.33250	0.00133	2.43910	0.00244	1.333	27.90	0.01	0.00	0	117,200.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.59560	0.00060	1.09020	0.00109	0.596	35.33	0.00	0.00	0	18,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.57600	0.00058	1.07820	0.00108	0.576	36.10	0.00	0.00	0	33,000.00		
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.22690	0.00023	0.77070	0.00077	0.227	39.36	0.00	0.00	0	2,055.00		
\$ / R	On 19/12/2017	Any day expiry			13.62030	13.62030	13.75540	13.75540		18.42	0.00	232,305.00	17	300.00		
\$ / R	On 21/12/2017	Any day expiry			13.62470	13.62470	13.75980	13.75980		19.28	0.00	0.00	0	221.00		
\$ / R	On 22/12/2017	Any day expiry			13.62690	13.62690	13.76210	13.76210		19.77	0.00	0.00	0	0.00		
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	201.20460	0.20120	173.47820	0.17348	201.205	19.55	0.41	0.00	0	60.00		
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.35060	0.00135	2.21270	0.00221	1.351	41.16	0.00	0.00	0	60.00		

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 27/12/2017	Any day expiry			13.63790	13.63790		13.77320	13.77320	20.14	0.00	0.00	0	916.00
\$ / R			On 29/12/2017	Any day expiry			13.64230	13.64230		13.77760	13.77760	20.61	0.00	0.00	0	500.00
\$ / R	14.50	Call	On 29/12/2017	Any day expiry			81.04950	0.08105	124.13410	0.12413	81.049	22.61	0.18	0.00	0	150.00
\$ / R	14.80	Call	On 29/12/2017	Any day expiry			47.70990	0.04771	77.96990	0.07797	47.710	23.24	0.11	0.00	0	200.00
\$ / R			On 02/01/2018	Any day expiry			13.65110	13.65110		13.78660	13.78660	20.70	0.00	0.00	0	0.00
\$ / R			On 04/01/2018	Any day expiry			13.65550	13.65550		13.79100	13.79100	20.51	0.00	0.00	0	677.00
\$ / R			On 09/01/2018	Any day expiry			13.66660	13.66660		13.80220	13.80220	19.93	0.00	0.00	0	200.00
\$ / R	13.20	Put	On 09/01/2018	Any day expiry			161.83030	0.16183	132.54160	0.13254	161.830	19.52	0.28	0.00	0	2,000.00
\$ / R	14.76	Call	On 09/01/2018	Any day expiry			80.38430	0.08038	108.51060	0.10851	80.384	22.29	0.16	0.00	0	1,000.00
\$ / R	14.88	Call	On 09/01/2018	Any day expiry			67.40690	0.06741	91.86580	0.09187	67.407	22.54	0.14	0.00	0	1,000.00
\$ / R			On 10/01/2018	Any day expiry			13.66880	13.66880		13.80450	13.80450	19.87	0.00	0.00	0	500.00
\$ / R			On 12/01/2018	Any day expiry			13.67320	13.67320		13.80900	13.80900	19.74	0.00	0.00	0	241.00
\$ / R			On 16/01/2018	Any day expiry			13.68210	13.68210		13.81790	13.81790	19.42	0.00	0.00	0	500.00
\$ / R			On 18/01/2018	Any day expiry			13.68650	13.68650		13.82240	13.82240	19.32	0.00	137,482,000.00	10,000	241.00
\$ / R	13.90	Put	On 18/01/2018	Any day expiry			513.63860	0.51364	444.67570	0.44468	513.639	19.74	0.57	0.00	0	20,000.00
\$ / R			On 19/01/2018	Any day expiry			13.68870	13.68870		13.82460	13.82460	19.28	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 19/01/2018	Any day expiry			423.98870	0.42399	364.14110	0.36414	423.989	19.38	0.51	0.00	0	18,000.00
\$ / R			On 25/01/2018	Any day expiry			13.70200	13.70200		13.83810	13.83810	18.92	0.00	0.00	0	70.00
\$ / R			On 31/01/2018	Any day expiry			13.71530	13.71530		13.85150	13.85150	18.62	0.00	0.00	0	1,930.00
\$ / R	13.25	Put	On 31/01/2018	Any day expiry			212.80270	0.21280	177.70200	0.17770	212.803	18.21	0.31	0.00	0	107,000.00
\$ / R	13.27	Put	On 31/01/2018	Any day expiry			219.97570	0.21998	184.01710	0.18402	219.976	18.23	0.32	0.00	0	154,000.00
\$ / R	13.30	Put	On 31/01/2018	Any day expiry			231.02470	0.23102	193.76660	0.19377	231.025	18.25	0.33	0.00	0	40,904.00
\$ / R	13.40	Put	On 31/01/2018	Any day expiry			270.39260	0.27039	228.69750	0.22870	270.393	18.35	0.36	0.00	0	168,000.00
\$ / R			On 01/02/2018	Any day expiry			13.71750	13.71750		13.85380	13.85380	18.59	0.00	0.00	0	0.00
\$ / R	12.57	Put	On 01/02/2018	Any day expiry			55.49480	0.05549	45.84270	0.04584	55.495	17.70	0.11	0.00	0	242.00
\$ / R	13.04	Put	On 01/02/2018	Any day expiry			148.23490	0.14823	122.90960	0.12291	148.235	17.99	0.24	0.00	0	234.00
\$ / R	13.15	Put	On 01/02/2018	Any day expiry			180.90680	0.18091	150.01320	0.15001	180.907	18.09	0.27	0.00	0	3,496.00
\$ / R	15.22	Call	On 01/02/2018	Any day expiry			75.11790	0.07512	99.50330	0.09950	75.118	21.27	0.13	0.00	0	242.00
\$ / R	15.52	Call	On 01/02/2018	Any day expiry			49.37860	0.04938	68.65810	0.06866	49.379	21.47	0.09	0.00	0	2,723.00
\$ / R	15.79	Call	On 01/02/2018	Any day expiry			33.43160	0.03343	48.66680	0.04867	33.432	21.65	0.06	0.00	0	234.00
\$ / R	15.88	Call	On 01/02/2018	Any day expiry			29.28730	0.02929	43.33980	0.04334	29.287	21.71	0.06	0.00	0	773.00
\$ / R			On 06/02/2018	Any day expiry			13.72860	13.72860		13.86480	13.86480	18.48	0.00	96,502,000.00	7,000	0.00
\$ / R	13.20	Put	On 06/02/2018	Any day expiry			203.46800	0.20347	170.82990	0.17083	203.468	17.92	0.29	0.00	0	35,000.00
\$ / R	13.80	Put	On 06/02/2018	Any day expiry			476.81340	0.47681	415.85950	0.41586	476.813	18.58	0.51	0.00	0	35,000.00
\$ / R			On 08/02/2018	Any day expiry			13.73290	13.73290		13.86920	13.86920	18.46	0.00	0.00	0	0.00
\$ / R	13.16	Put	On 08/02/2018	Any day expiry			193.56730	0.19357	162.40320	0.16240	193.567	17.85	0.28	0.00	0	1,880.00
\$ / R	13.86	Put	On 08/02/2018	Any day expiry			516.13910	0.51614	451.98730	0.45199	516.139	18.66	0.53	0.00	0	1,880.00
\$ / R	15.05	Call	On 08/02/2018	Any day expiry			109.53720	0.10954	137.58270	0.13758	109.537	20.91	0.17	0.00	0	1,880.00
\$ / R			On 12/02/2018	Any day expiry			13.74170	13.74170		13.87800	13.87800	18.31	0.00	0.00	0	0.00
\$ / R	13.90	Put	On 12/02/2018	Any day expiry			544.70540	0.54471	478.68370	0.47868	544.705	18.58	0.54	0.00	0	20,000.00
\$ / R			On 13/02/2018	Any day expiry			13.74380	13.74380		13.88020	13.88020	18.30	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry			13.74820	13.74820		13.88460	13.88460	18.28	0.00	0.00	0	10.00
\$ / R			On 16/02/2018	Any day expiry			13.75040	13.75040		13.88680	13.88680	18.27	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry			749.13490	0.74913	671.19610	0.67120	749.135	19.10	0.63	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 28/02/2018	Any day expiry			13.77650	13.77650		13.91330	13.91330		18.06	0.00	0.00	0	500.00
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	745.33980	0.74534	670.47580	0.67048	745.340	18.74	0.60	0.00	0	90,000.00			
\$ / R			On 01/03/2018	Any day expiry	13.77870	13.77870	13.91550	13.91550		18.05	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	354.60920	0.35461	309.79170	0.30979	354.609	17.72	0.39	0.00	0	100,000.00			
\$ / R			On 02/03/2018	Any day expiry	13.78090	13.78090	13.91770	13.91770		18.05	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	312.33670	0.31234	271.55920	0.27156	312.337	17.60	0.36	0.00	0	100,000.00			
\$ / R			On 15/03/2018	Any day expiry	13.80940	13.80940	13.94650	13.94650		17.84	0.00	30,542,712.50	2,195	3,716.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	13.81820	13.81820	13.95530	13.95530		17.76	0.00	137,076,544.00	9,920	224,109.00			
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	39.23640	0.03924	35.23320	0.03523	39.236	17.61	0.07	0.00	0	225,000.00			
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	63.82990	0.06383	59.00710	0.05901	63.830	16.69	0.10	0.00	0	20,880.00			
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	67.32350	0.06732	62.39810	0.06240	67.324	16.59	0.11	0.00	0	2,500.00			
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	81.54440	0.08154	71.66100	0.07166	81.544	16.64	0.13	0.00	0	26,000.00			
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	92.79780	0.09280	79.66320	0.07966	92.798	16.68	0.14	0.00	0	3,000.00			
\$ / R	12.82	Put	On 19/03/2018	Foreign Exchange Future	142.52600	0.14253	123.24730	0.12325	142.526	16.80	0.19	0.00	0	10,323.00			
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	172.18450	0.17218	149.45010	0.14945	172.185	16.86	0.22	0.00	0	5,000.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	188.52580	0.18853	163.94370	0.16394	188.526	16.89	0.24	0.00	0	94,964.00			
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	259.59250	0.25959	225.53680	0.22554	259.593	17.08	0.30	0.00	0	15,000.00			
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	270.69060	0.27069	235.01060	0.23501	270.691	17.11	0.31	0.00	0	2,478.00			
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	322.13870	0.32214	281.89690	0.28190	322.139	17.27	0.35	0.00	0	2,500.00			
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	330.53880	0.33054	289.58340	0.28958	330.539	17.29	0.35	0.00	0	7,500.00			
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	374.46910	0.37447	329.91130	0.32991	374.469	17.41	0.39	0.00	0	17,750.00			
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	692.66910	0.69267	785.21130	0.78521	692.669	17.41	0.62	214,804,125.00	25,000	40,000.00			
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	421.59920	0.42160	373.39940	0.37340	421.599	17.52	0.42	0.00	0	3,000.00			
\$ / R	13.70	Call	On 19/03/2018	Foreign Exchange Future	590.08410	0.59008	0.00000	0.00000	590.084	17.64	0.55	387,424,149.00	50,000	25,000.00			
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	492.86910	0.49287	439.53350	0.43953	492.869	17.69	0.46	0.00	0	20,880.00			
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	561.74280	0.56174	644.77590	0.64478	561.743	17.71	0.54	0.00	0	4,000.00			
\$ / R	13.84	Put	On 19/03/2018	Foreign Exchange Future	548.10580	0.54811	490.46260	0.49046	548.106	17.82	0.49	0.00	0	1,000.00			
\$ / R	13.89	Call	On 19/03/2018	Foreign Exchange Future	505.53300	0.50553	582.35530	0.58236	505.533	17.91	0.50	0.00	0	1,000.00			
\$ / R	13.89	Put	On 19/03/2018	Foreign Exchange Future	577.33300	0.57733	517.05530	0.51706	577.333	17.91	0.50	0.00	0	1,000.00			
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	589.22650	0.58923	527.90070	0.52790	589.227	17.94	0.51	0.00	0	7,000.00			
\$ / R	13.93	Call	On 19/03/2018	Foreign Exchange Future	489.43870	0.48944	564.16350	0.56416	489.439	17.98	0.49	0.00	0	100.00			
\$ / R	13.93	Put	On 19/03/2018	Foreign Exchange Future	601.23870	0.60124	538.86350	0.53886	601.239	17.98	0.51	0.00	0	10,323.00			
\$ / R	13.95	Put	On 19/03/2018	Foreign Exchange Future	613.36560	0.61337	549.94310	0.54994	613.366	18.01	0.52	0.00	0	1,000.00			
\$ / R	13.98	Put	On 19/03/2018	Foreign Exchange Future	631.76740	0.63177	567.19380	0.56719	631.767	18.06	0.53	0.00	0	200.00			
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	675.67840	0.67568	608.44260	0.60844	675.678	18.18	0.55	3,798,357.23	500	500.00			
\$ / R	14.07	Call	On 19/03/2018	Foreign Exchange Future	436.66840	0.43667	505.78220	0.50578	436.668	18.21	0.45	0.00	0	100.00			
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	747.34290	0.74734	676.02250	0.67602	747.343	18.37	0.58	0.00	0	750.00			
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	760.71160	0.76071	688.66080	0.68866	760.712	18.40	0.58	0.00	0	41,000.00			
\$ / R	14.20	Call	On 19/03/2018	Foreign Exchange Future	392.37850	0.39238	456.70460	0.45670	392.378	18.44	0.41	0.00	0	36.00			
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	774.17850	0.77418	701.40460	0.70140	774.179	18.44	0.59	0.00	0	65,000.00			
\$ / R	14.22	Put	On 19/03/2018	Foreign Exchange Future	787.74820	0.78775	714.25280	0.71425	787.748	18.47	0.59	0.00	0	2,000.00			
\$ / R	14.25	Call	On 19/03/2018	Foreign Exchange Future	376.48620	0.37649	0.00000	0.00000	376.486	18.52	0.40	23,292,196.56	4,167	4,167.00			
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	321.47280	0.32147	377.47500	0.37748	321.473	18.85	0.35	0.00	0	10,000.00			
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	318.80080	0.31880	374.47160	0.37447	318.801	18.86	0.35	0.00	0	17,000.00			

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	14.49	Put	980.12830	0.98013	897.39030	0.89739	980.128	18.93	0.66	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	305.76480	0.30576	359.80240	0.35980	305.765	18.95	0.34	1,179,786.59	250	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	987.56480	0.98756	904.50240	0.90450	987.565	18.95	0.66	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,002.56040	1.00256	918.78980	0.91879	1,002.560	18.98	0.66	9,219,951.65	1,000	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	288.60500	0.28860	340.18680	0.34019	288.605	19.07	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	281.54910	0.28155	332.10250	0.33210	281.549	19.13	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	248.77920	0.24878	294.56290	0.29456	248.779	19.40	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,212.51100	1.21251	1,120.00250	1.12000	1,212.511	19.48	0.72	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	240.71100	0.24071	285.30250	0.28530	240.711	19.48	0.28	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	227.23180	0.22723	269.79660	0.26980	227.232	19.60	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	219.88110	0.21988	261.32190	0.26132	219.881	19.68	0.26	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	218.08150	0.21808	259.24500	0.25924	218.082	19.69	0.26	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	211.03630	0.21104	251.10650	0.25111	211.036	19.77	0.25	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	202.55780	0.20256	241.29790	0.24130	202.558	19.86	0.24	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	185.13760	0.18514	221.07880	0.22108	185.138	20.06	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	163.39280	0.16339	196.29550	0.19630	163.393	20.31	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	137.57770	0.13758	166.87210	0.16687	137.578	20.60	0.17	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	132.93210	0.13293	161.41750	0.16142	132.932	20.65	0.17	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	125.18760	0.12519	152.30500	0.15230	125.188	20.75	0.16	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	112.97080	0.11297	137.88150	0.13788	112.971	20.93	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	86.80860	0.08681	106.76590	0.10677	86.809	21.37	0.12	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	75.87480	0.07587	93.65830	0.09366	75.875	21.60	0.10	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.84020	13.84020	13.97740	13.97740		17.72	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			13.89740	13.89740	14.03500	14.03500		17.51	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.89960	13.89960	14.03720	14.03720		17.50	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,385.52830	1.38553	1,293.42120	1.29342	1,385.528	19.29	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	161.41100	0.16141	190.99750	0.19100	161.411	20.48	0.18	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.91070	13.91070	14.04830	14.04830		17.44	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	561.33040	0.56133	508.34910	0.50835	561.330	17.31	0.45	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	253.55240	0.25355	294.20310	0.29420	253.552	19.60	0.26	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	187.89140	0.18789	221.05400	0.22105	187.891	20.19	0.20	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.93050	13.93050	14.06820	14.06820		17.44	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	161.94980	0.16195	143.55930	0.14356	161.950	16.20	0.19	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	600.63000	0.60063	546.18110	0.54618	600.630	17.32	0.46	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	208.14370	0.20814	243.44320	0.24344	208.144	20.03	0.21	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.93490	13.93490	14.07260	14.07260		17.43	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.94150	13.94150	14.07930	14.07930		17.39	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	167.35900	0.16736	148.64450	0.14864	167.359	16.16	0.19	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,009.25000	1.00925	934.16490	0.93416	1,009.250	18.22	0.60	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	198.89220	0.19889	232.44680	0.23245	198.892	20.12	0.20	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.94370	13.94370	14.08150	14.08150		17.39	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.97890	13.97890	14.11690	14.11690		17.35	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	582.75470	0.58275	531.57950	0.53158	582.755	17.09	0.43	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	281.77400	0.28177	323.21920	0.32322	281.774	19.55	0.26	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 31/05/2018	Any day expiry	15.89	Call	211.21890	0.21122	245.12900	0.24513	211.219	20.11	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.01820	14.01820	14.15690	14.15690		17.27	0.00	4,738,151.60	338	121,403.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.70030	0.01470	12.91950	0.01292	14.700	16.75	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	30.30280	0.03030	24.45490	0.02445	30.303	16.10	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	68.23750	0.06824	58.86260	0.05886	68.238	16.01	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	97.99000	0.09799	86.60490	0.08660	97.990	15.97	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	120.18290	0.12018	107.52080	0.10752	120.183	15.95	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	190.29170	0.19029	170.93660	0.17094	190.292	16.01	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	247.39880	0.24740	223.29740	0.22330	247.399	16.15	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	259.43660	0.25944	234.37470	0.23437	259.437	16.18	0.25	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	275.01670	0.27502	248.72990	0.24873	275.017	16.21	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	314.85570	0.31486	285.52760	0.28553	314.856	16.29	0.28	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	332.48620	0.33249	301.84870	0.30185	332.486	16.32	0.29	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	361.96780	0.36197	329.18940	0.32919	361.968	16.37	0.31	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	429.53230	0.42953	388.69500	0.38870	429.532	16.58	0.35	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	438.44180	0.43844	397.01870	0.39702	438.442	16.60	0.35	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	513.38290	0.51338	467.27060	0.46727	513.383	16.81	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	568.62140	0.56862	519.26880	0.51927	568.621	16.95	0.41	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	594.70750	0.59471	543.88390	0.54388	594.708	17.01	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	599.99470	0.59999	548.87960	0.54888	599.995	17.03	0.43	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	610.64510	0.61065	558.94320	0.55894	610.645	17.05	0.43	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	616.00820	0.61601	564.01110	0.56401	616.008	17.07	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	648.67210	0.64867	594.91920	0.59492	648.672	17.14	0.45	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	704.97990	0.70498	648.31120	0.64831	704.980	17.27	0.47	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	764.06780	0.76407	704.00710	0.70401	764.068	17.41	0.49	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	856.78630	0.85679	792.09650	0.79210	856.786	17.62	0.52	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	477.18340	0.47718	538.38540	0.53839	477.183	18.27	0.39	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	450.58670	0.45059	508.65160	0.50865	450.587	18.43	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	379.89840	0.37990	430.48670	0.43049	379.898	18.90	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	373.52190	0.37352	423.43250	0.42343	373.522	18.94	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	317.28530	0.31729	361.37740	0.36138	317.285	19.38	0.28	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	299.05760	0.29906	342.37390	0.34237	299.058	19.50	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	256.62230	0.25662	294.96340	0.29496	256.622	19.81	0.23	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	206.96370	0.20696	238.78830	0.23879	206.964	20.26	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	182.46750	0.18247	210.90750	0.21091	182.468	20.52	0.17	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	179.38040	0.17938	207.38700	0.20739	179.380	20.56	0.17	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	171.43140	0.17143	198.30650	0.19831	171.431	20.65	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	168.55050	0.16855	195.01470	0.19501	168.550	20.69	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	156.68060	0.15668	181.42920	0.18143	156.681	20.84	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	136.24680	0.13625	156.43150	0.15643	136.247	21.23	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	131.30290	0.13130	149.78440	0.14978	131.303	21.36	0.13	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	119.42510	0.11943	136.01530	0.13602	119.425	21.72	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	115.78910	0.11579	131.79890	0.13180	115.789	21.84	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	110.85420	0.11085	126.06940	0.12607	110.854	22.01	0.11	0.00	0	7,028.00

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			14.04220	14.04220		14.18130	14.18130		17.32	0.00	0.00	0	445.00
\$ / R	13.80	Put	On 29/06/2018	Any day expiry	602.50560	0.60251	551.80010	0.55180	602.506	16.99	0.42	0.00	0	1,000.00			
\$ / R	15.62	Call	On 29/06/2018	Any day expiry	305.61950	0.30562	348.74580	0.34875	305.620	19.56	0.26	0.00	0	500.00			
\$ / R	16.10	Call	On 29/06/2018	Any day expiry	233.16090	0.23316	267.39870	0.26740	233.161	20.12	0.21	0.00	0	500.00			
\$ / R			On 02/07/2018	Any day expiry	14.04870	14.04870	14.18800	14.18800		17.28	0.00	0.00	0	100.00			
\$ / R			On 20/07/2018	Any day expiry	14.08800	14.08800	14.22790	14.22790		17.30	0.00	0.00	0	1,800.00			
\$ / R			On 24/07/2018	Any day expiry	14.09670	14.09670	14.23680	14.23680		17.28	0.00	0.00	0	0.00			
\$ / R	14.19	Put	On 24/07/2018	Any day expiry	836.14590	0.83615	774.92990	0.77493	836.146	17.40	0.49	0.00	0	1,500.00			
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,000.45850	1.00046	932.12950	0.93213	1,000.459	17.74	0.54	0.00	0	1,500.00			
\$ / R	15.72	Call	On 24/07/2018	Any day expiry	334.54240	0.33454	379.36260	0.37936	334.542	19.47	0.27	0.00	0	1,500.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	298.03250	0.29803	338.58250	0.33858	298.033	19.72	0.24	0.00	0	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	14.09890	14.09890	14.23900	14.23900		17.28	0.00	0.00	0	70.00			
\$ / R			On 31/07/2018	Any day expiry	14.11190	14.11190	14.25240	14.25240		17.26	0.00	0.00	0	1,853.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	620.00420	0.62000	569.81150	0.56981	620.004	16.87	0.41	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	330.02970	0.33003	373.64560	0.37365	330.030	19.53	0.26	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	255.87650	0.25588	290.66590	0.29067	255.877	20.10	0.21	0.00	0	500.00			
\$ / R			On 07/08/2018	Any day expiry	14.12720	14.12720	14.26790	14.26790		17.29	0.00	0.00	0	0.00			
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	124.91880	0.12492	106.11310	0.10611	124.919	15.55	0.13	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	654.73680	0.65474	603.15280	0.60315	654.737	16.92	0.42	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	286.12450	0.28612	324.27040	0.32427	286.125	19.89	0.23	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	14.14030	14.14030	14.28130	14.28130		17.26	0.00	0.00	0	70.00			
\$ / R			On 31/08/2018	Any day expiry	14.17950	14.17950	14.32120	14.32120		17.29	0.00	0.00	0	1,336.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	635.09680	0.63510	585.28610	0.58529	635.097	16.78	0.40	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	347.17930	0.34718	389.12660	0.38913	347.179	19.60	0.26	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	272.47590	0.27248	306.47060	0.30647	272.476	20.17	0.21	0.00	0	500.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	14.21700	14.21700	14.35930	14.35930		17.23	0.00	0.00	0	3,287.00			
\$ / R	11.00	Put	On 17/09/2018	Foreign Exchange Future	17.13320	0.01713	15.70770	0.01571	17.133	14.91	0.02	0.00	0	750.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	201.64790	0.20165	176.16670	0.17617	201.648	15.63	0.18	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	212.37090	0.21237	186.46450	0.18646	212.371	15.69	0.18	0.00	0	1,550.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	269.79450	0.26979	243.57480	0.24357	269.795	15.94	0.22	0.00	0	750.00			
\$ / R	13.36	Put	On 17/09/2018	Foreign Exchange Future	441.72510	0.44173	406.82840	0.40683	441.725	16.27	0.31	0.00	0	2,179.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	1,134.78010	1.13478	1,231.08280	1.23108	1,134.780	16.54	0.64	0.00	0	1,464.00			
\$ / R	13.73	Put	On 17/09/2018	Foreign Exchange Future	606.79720	0.60680	558.68880	0.55869	606.797	16.64	0.38	0.00	0	2,500.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	390.22620	0.39023	435.70030	0.43570	390.226	19.39	0.28	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	377.99820	0.37800	422.22460	0.42222	377.998	19.47	0.27	0.00	0	1,550.00			
\$ / R	16.08	Call	On 17/09/2018	Foreign Exchange Future	371.20730	0.37121	414.72540	0.41473	371.207	19.51	0.27	0.00	0	2,179.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	361.27110	0.36127	403.75760	0.40376	361.271	19.58	0.26	0.00	0	750.00			
\$ / R	17.02	Call	On 17/09/2018	Foreign Exchange Future	245.44790	0.24545	275.10850	0.27511	245.448	20.53	0.19	0.00	0	2,500.00			
\$ / R			On 28/09/2018	Any day expiry	14.24140	14.24140	14.38410	14.38410		17.27	0.00	0.00	0	1,295.00			
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	646.83050	0.64683	597.20680	0.59721	646.831	16.71	0.39	0.00	0	1,000.00			
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	363.24680	0.36325	404.73440	0.40473	363.247	19.65	0.26	0.00	0	500.00			
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	286.48970	0.28649	319.83290	0.31983	286.490	20.24	0.21	0.00	0	500.00			
\$ / R			On 25/10/2018	Any day expiry	14.30120	14.30120	14.44480	14.44480		17.25	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	14.31010	14.31010	14.45380	14.45380		17.23	0.00	0.00	0	225.00			

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 31/10/2018	Any day expiry			14.31450	14.31450		14.45830	14.45830		17.24	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	658.90780	0.65891	609.95810	0.60996	658.908	16.63	0.38	0.00	0	1,000.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	383.44290	0.38344	424.64050	0.42464	383.443	19.70	0.26	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	308.31170	0.30831	341.85260	0.34185	308.312	20.27	0.21	0.00	0	500.00			
\$ / R			On 05/11/2018	Any day expiry	14.32560	14.32560	14.46950	14.46950		17.27	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	67.28900	0.06729	63.01570	0.06302	67.289	13.94	0.07	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	690.13840	0.69014	640.11930	0.64012	690.138	16.68	0.39	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	341.79030	0.34179	378.64110	0.37864	341.790	20.01	0.23	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	14.34330	14.34330	14.48750	14.48750		17.25	0.00	0.00	0	70.00			
\$ / R			On 30/11/2018	Any day expiry	14.38100	14.38100	14.52570	14.52570		17.27	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	668.13720	0.66814	620.86780	0.62087	668.137	16.56	0.37	0.00	0	1,000.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	396.49420	0.39649	437.88030	0.43788	396.494	19.77	0.26	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	316.59490	0.31659	350.14270	0.35014	316.595	20.39	0.21	0.00	0	500.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	14.41360	14.41360	14.55870	14.55870		17.32	0.00	0.00	0	0.00			
\$ / R			On 31/12/2018	Any day expiry	14.45390	14.45390	14.59930	14.59930		17.40	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	682.26720	0.68227	637.27020	0.63727	682.267	16.62	0.36	0.00	0	1,000.00			
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	421.38560	0.42139	463.12180	0.46312	421.386	20.04	0.26	0.00	0	500.00			
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	342.35100	0.34235	374.15000	0.37415	342.351	20.78	0.21	0.00	0	500.00			
\$ / R			On 13/02/2019	Any day expiry	14.55810	14.55810	14.70440	14.70440		17.61	0.00	0.00	0	70.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	14.63630	14.63630	14.78330	14.78330		17.75	0.00	0.00	0	0.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.84480	14.84480	14.99350	14.99350		18.02	0.00	0.00	0	0.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	15.27950	15.27950	15.43270	15.43270		18.39	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	651.50730	0.65151	697.22360	0.69722	651.507	22.88	0.25	0.00	0	2,000.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	15.78100	15.78100	15.94070	15.94070		18.84	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	15.90780	15.90780	16.06900	16.06900		18.92	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	16.04000	16.04000	16.20300	16.20300		19.01	0.00	0.00	0	0.00			
\$ / R MAXI			On 18/12/2017	Foreign Exchange Future	13.61810	13.61810	13.75320	13.75320		17.89	0.00	136,181.00	10	604.00			
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	13.81820	13.81820	13.95530	13.95530		17.76	0.00	0.00	0	138.00			
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	14.01820	14.01820	14.15690	14.15690		17.27	0.00	0.00	0	83.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	14.21700	14.21700	14.35930	14.35930		17.23	0.00	0.00	0	0.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	15.19000	15.19000	15.19000	15.19000		18.02	0.00	0.00	0	0.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.84480	14.84480	14.99350	14.99350		18.02	0.00	0.00	0	0.00			
£ / R			On 01/12/2017	Any day expiry	18.34500	18.34500	18.39010	18.39010		16.04	0.00	0.00	0	0.00			
£ / R	19.19	Call	On 01/12/2017	Any day expiry	0.51770	0.00052	6.20220	0.00620	0.518	33.40	0.01	0.00	0	15,200.00			
£ / R			On 15/12/2017	Any day expiry	18.37340	18.37340	18.43490	18.43490		19.68	0.00	0.00	0	10.00			
£ / R			On 18/12/2017	Foreign Exchange Future	18.38400	18.38400	18.44580	18.44580		19.75	0.00	20,847,456.00	1,134	213,067.00			
£ / R	18.20	Call	On 18/12/2017	Foreign Exchange Future	415.20530	0.41521	482.93080	0.48293	415.205	19.42	0.60	0.00	0	400.00			
£ / R	19.80	Call	On 18/12/2017	Foreign Exchange Future	30.41600	0.03042	44.34980	0.04435	30.416	22.77	0.07	0.00	0	800.00			
£ / R			On 31/01/2018	Any day expiry	18.54880	18.54880	18.61150	18.61150		18.93	0.00	0.00	0	10.00			
£ / R			On 01/03/2018	Any day expiry	18.65070	18.65070	18.71370	18.71370		18.36	0.00	0.00	0	17.00			
£ / R			On 15/03/2018	Any day expiry	18.70140	18.70140	18.76480	18.76480		18.24	0.00	0.00	0	38.00			
£ / R			On 19/03/2018	Foreign Exchange Future	18.71600	18.71600	18.77940	18.77940		18.16	0.00	3,743,200.00	200	13,065.00			



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	17.00	Put	149.92040	0.14992	147.57820	0.14758	149.920	17.90	0.15	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	623.20670	0.62321	665.62330	0.66562	623.207	18.41	0.46	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	301.20570	0.30121	328.73990	0.32874	301.206	19.50	0.26	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.04550	19.04550	19.10910	19.10910		17.70	0.00	0.00	0	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.37640	19.37640	19.44270	19.44270		17.44	0.00	0.00	0	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.13710	20.13710	20.20570	20.20570		17.46	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12169	0.12169	0.12281	0.12281		28.93	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12413	0.12413	0.12527	0.12527		21.26	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12661	0.12661	0.12777	0.12777		23.26	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12915	0.12915	0.13035	0.13035			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14136	0.14136	0.14268	0.14268		21.61	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry			16.17810	16.17810	16.24630	16.24630		15.73	0.00	48,456.90	3	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.21740	16.21740	16.29130	16.29130		16.51	0.00	4,038,132.60	249	110,758.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	0.13380	0.00013	0.88530	0.00089	0.134	20.76	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	168.40760	0.16841	221.16480	0.22116	168.408	16.97	0.40	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry			16.24990	16.24990	16.32770	16.32770		18.70	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry			16.38410	16.38410	16.45950	16.45950		17.72	0.00	326,416.00	20	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	225.02690	0.22503	207.27300	0.20727	225.027	17.36	0.29	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry			16.48420	16.48420	16.56000	16.56000		17.17	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	520.82900	0.52083	494.02570	0.49403	520.829	17.11	0.46	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry			16.53930	16.53930	16.61560	16.61560		17.01	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			16.55420	16.55420	16.63030	16.63030		16.93	0.00	67,292,823.00	4,065	43,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	98.64170	0.09864	93.25860	0.09326	98.642	16.11	0.13	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	106.61320	0.10661	100.77700	0.10078	106.613	16.12	0.14	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	524.86700	0.52487	500.03220	0.50003	524.867	16.81	0.44	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	635.94770	0.63595	685.51340	0.68551	635.948	16.89	0.53	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	441.76130	0.44176	480.79110	0.48079	441.761	17.51	0.41	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.59150	16.59150	16.66740	16.66740		16.88	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.89250	16.89250	16.96960	16.96960		16.49	0.00	8,446,250.00	500	796.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	36.78310	0.03678	32.13130	0.03213	36.783	16.64	0.04	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	47.74330	0.04774	42.93940	0.04294	47.743	16.45	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	185.50290	0.18550	183.11590	0.18312	185.503	15.43	0.17	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	584.84710	0.58485	565.46090	0.56546	584.847	16.07	0.39	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	338.17460	0.33817	364.37990	0.36438	338.175	18.40	0.26	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	126.53720	0.12654	136.92410	0.13692	126.537	20.32	0.11	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.23940	17.23940	17.31980	17.31980		16.36	0.00	3,447,880.00	200	4,879.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	72.04560	0.07205	67.66800	0.06767	72.046	14.94	0.07	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	425.09360	0.42509	416.18130	0.41618	425.094	15.46	0.27	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	209.24070	0.20924	220.12120	0.22012	209.241	21.33	0.14	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.58140	17.58140	17.66390	17.66390		16.40	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.36240	18.36240	18.44890	18.44890		17.06	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
10Y STND	On 17/12/2025	Interest Rate Swap		98.72430	98.72430		98.54924	98.54924			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.85547	95.85547		95.66989	95.66989			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		94.69354	94.69354		94.49591	94.49591			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.86193	96.86193		96.65450	96.65450			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		100.60515	100.60515		100.39375	100.39375			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		99.26191	99.26191		99.04579	99.04579			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		101.32543	101.32543		101.10923	101.10923			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		104.99277	104.99277		104.77793	104.77793			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75948	99.75948		99.75948	99.75948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72632	99.72632		99.72662	99.72662			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.94627	99.94627		99.94607	99.94607			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.20125	100.20125		100.20059	100.20059			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		99.00830	99.00830		99.00849	99.00849			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.63548	98.63548		98.63539	98.63539			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.66995	98.66995		98.66934	98.66934			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.18000	99.18000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.69927	99.69927		99.69866	99.69866			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.23521	100.23521		100.23414	100.23414			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.78818	100.78818		100.78756	100.78756			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.74222	97.74222		97.73955	97.73955			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		97.12092	97.12092		97.10112	97.10112			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.47764	96.47764		96.43507	96.43507			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.80747	96.80747		96.74132	96.74132			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		99.11659	99.11659		99.03596	99.03596			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.37052	99.37052		99.28315	99.28315			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.67288	100.67288		100.58181	100.58181			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.95842	102.95842		102.86495	102.86495			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		553.09800	553.09800		554.90400	554.90400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		563.41800	563.41800		565.25400	565.25400			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		627.63600	627.63600		630.45200	630.45200			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		639.34700	639.34700		642.21200	642.21200			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		563.58900	563.58900		567.34300	567.34300			0.00	0.00	0	762.00
ALBI	On 03/05/2018	Index Future		574.10500	574.10500		577.92500	577.92500			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.32100	10.32100		10.39030	10.39030		17.44	0.00	5,160,500.00	500	15,928.00
AU\$ / R	On 27/12/2017	Any day expiry		10.33560	10.33560		10.40500	10.40500		18.17	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.36640	10.36640		10.43610	10.43610		17.21	0.00	0.00	0	5.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.46790	10.46790		10.53830	10.53830		15.83	0.00	41,871.60	4	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.61720	10.61720		10.68850	10.68850		15.31	0.00	2,420,721.60	228	5,118.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.76750	10.76750		10.84110	10.84110		15.04	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.91510	10.91510		10.99270	10.99270		14.94	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.24430	11.24430		11.32220	11.32220		14.88	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.59670	10.59670		10.70160	10.70160		17.67	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.76580	10.76580		10.87160	10.87160		15.98	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.93350	10.93350		11.04080	11.04080		16.32	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.85280	13.85280		13.96730	13.96730		18.25	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.15930	14.15930		14.27630	14.27630		16.59	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.46470	14.46470		14.58390	14.58390		16.02	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.77560	14.77560		14.89940	14.89940			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.10750	16.10750		16.24180	16.24180		16.43	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.05770	2.05770		2.07620	2.07620		18.85	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.07280	2.07280		2.09220	2.09220		17.12	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.08990	2.08990		2.10960	2.10960		16.80	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.10750	2.10750		2.12820	2.12820			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.16650	2.16650		2.18730	2.18730		16.91	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.18420	2.18420		2.19350	2.19350		19.83	0.00	0.00	0	800.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.22940	2.22940		2.23910	2.23910		18.21	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.27620	2.27620		2.28570	2.28570		17.60	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.32320	2.32320		2.33320	2.33320			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.59710	2.59710		2.60890	2.60890		17.94	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		11.42641	74.67322		11.32513	75.24654			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.54872	72.27490		11.44384	72.85843			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 02/08/2018	Bond Future		11.66963	73.64785		11.56080	74.24311			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		11.67911	76.92124		11.57267	77.58995			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.80408	74.09511		11.69367	74.77580			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.92548	75.50260		11.81087	76.19689			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		561.79600	561.79600		565.52800	565.52800			0.00	0.00	0	780.00
GOVI	On 03/05/2018	GOVI		572.27800	572.27800		576.07600	576.07600			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.74420	1.74420		1.76180	1.76180		19.45	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.77190	1.77190		1.78970	1.78970		17.42	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.79980	1.79980		1.81790	1.81790		17.16	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.82740	1.82740		1.84580	1.84580			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.00110	2.00110		2.02140	2.02140		18.32	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		127.79676	127.79676		127.21143	127.21143			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		130.19116	130.19116		129.59392	129.59392			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		132.64741	132.64741		132.04001	132.04001			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		98.07980	98.07980		97.20495	97.20495			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		98.89941	98.89941		98.00740	98.00740			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		100.79910	100.79910		99.89093	99.89093			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		101.07910	101.07910		100.82250	100.82250			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		101.88427	101.88427		101.62227	101.62227			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		103.84135	103.84135		103.57522	103.57522			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		120.09478	120.09478		120.09930	120.09930			0.00	0.00	0	19,048.00
I2038	On 03/05/2018	Bond Future		122.34496	122.34496		122.34856	122.34856			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		124.64488	124.64488		124.64993	124.64993			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		114.67713	114.67713		114.68113	114.68113			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		115.22596	115.22596		115.22909	115.22909			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		117.43932	117.43932		117.44369	117.44369			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 01/02/2018	Bond Future	118.84146		118.84146		118.07670	118.07670			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	121.06801		121.06801		120.28826	120.28826			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	121.66033		121.66033		120.86671	120.86671			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	242.68800		242.68800		242.01100	242.01100			0.00	2,426,880.00	1	877.00
IGOV	On 03/05/2018	Index Future	247.23500		247.23500		246.54400	246.54400			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
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	0.13170		0.13170		0.13290	0.13290			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13030		0.13030		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13060		0.13060		0.13260	0.13260			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13080		0.13080		0.13230	0.13230			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	1.64640		1.64640		1.67190	1.67190		18.17	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.67480		1.67480		1.70070	1.70070		16.30	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.70410		1.70410		1.73030	1.73030		15.95	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.73350		1.73350		1.76040	1.76040			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.82970		1.82970		1.85740	1.85740		15.56	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.34290		9.34290		9.46350	9.46350		18.30	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.46900		9.46900		9.59110	9.59110		16.70	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.59790		9.59790		9.72160	9.72160		16.25	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.72790		9.72790		9.85440	9.85440			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.61430		10.61430		10.75710	10.75710		16.18	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.31850		1.31850		1.32900	1.32900			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.33080		1.33080		1.34410	1.34410			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.34920		1.34920		1.35970	1.35970			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.36620		1.36620		1.37690	1.37690			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.46630		1.46630		1.47750	1.47750			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.35000		1.35000		1.34120	1.34120			0.00	13,500.00	10	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 19/03/2018	Foreign Exchange Future			1.35440		1.35440		1.34570	1.34570			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35860		1.35860		1.34980	1.34980			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36290		1.36290		1.35400	1.35400			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.19090		1.19090		1.18450	1.18450			0.00	11,909.00	10	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19800		1.19800		1.19170	1.19170			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20500		1.20500		1.19870	1.19870			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21260		1.21260		1.20620	1.20620			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.40507		107.82298		9.32341	108.32952		9.04	0.00	1,065,830,157.30	9,885	89,041.00
R186	On 01/02/2018	Bond Future	7.75	Call	3.59000		0.00359		2.98000	0.00298	3.590	8.45	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	125.21000		0.12521		120.75000	0.12075	125.210	8.60	0.07	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,462.21000		4.46221		3,959.23000	3.95923	4,462.210	8.74	0.85	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,189.82000		3.18982		2,710.11000	2.71011	3,189.820	8.89	0.73	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,150.39000		2.15039		1,718.27000	1.71827	2,150.390	9.04	0.59	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	1,011.17000		1.01117		699.57000	0.69957	1,011.170	9.32	0.35	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.48684		109.83476		9.40162	110.34999		9.47	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,145.67000		2.14567		2,153.23000	2.15323	2,145.670	9.35	0.44	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	2,010.21000		2.01021		1,562.46000	1.56246	2,010.210	9.64	0.40	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,262.09000		1.26209		902.90000	0.90290	1,262.090	9.91	0.28	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			293.48804		293.48804		292.28387	292.28387			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			298.98696		298.98696		297.75816	297.75816			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			229.13808		229.13808		229.14676	229.14676		4.66	0.00	166,125,108.00	725	21,480.00
R202	On 03/05/2018	Bond Future			233.43142		233.43142		233.43840	233.43840		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			8.73357		99.44009		8.64039	99.80654		5.90	0.00	15,313,773.86	154	61,187.00
R2023	On 03/05/2018	Bond Future			8.80523		97.36554		8.70637	97.73815		5.92	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	915.73000		0.91573		658.87000	0.65887	915.730	6.10	0.35	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
R2030	On 01/02/2018	Bond Future			9.88440		87.06462		9.79290	87.64342			0.00	979,825,233.48	11,254	70,819.00
R2030	On 03/05/2018	Bond Future			9.96698		88.68899		9.87223	89.27798			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.04996		86.36791		9.95149	86.96896			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2018	Bond Future			10.07646		89.28865		9.98511	89.90497		12.98	0.00	156,165,848.85	1,749	44,248.00
R2032	On 01/02/2018	Bond Future	9.20	Call	214.16000		0.21416		212.79000	0.21279	214.160	12.36	0.10	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	297.61000		0.29761		298.13000	0.29813	297.610	12.44	0.13	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	404.11000		0.40411		410.73000	0.41073	404.110	12.51	0.17	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	467.05000		0.46705		477.85000	0.47785	467.050	12.55	0.19	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.15790		86.79741		10.06344	87.42469		13.66	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.23690		88.44621		10.13902	89.08625		13.96	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			10.23334		93.03094		10.12668	93.81742			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.31289		90.26639		10.20277	91.06685			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			10.31475		85.15094		10.20813	85.93233		14.77	0.00	65,140,469.10	765	53,487.00
R2037	On 01/02/2018	Bond Future	9.88	Call	842.44000		0.84244		915.08000	0.91508	842.440	14.45	0.28	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,074.98000		2.07498		1,519.00000	1.51900	2,074.980	14.84	0.48	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	984.01000		0.98401		612.98000	0.61298	984.010	15.26	0.28	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.39676		86.73959		10.28673	87.53487		15.62	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.47917		84.13108		10.36529	84.94239		15.94	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			7.56675		101.37741		7.54820	101.39284		1.03	0.00	405,509,640.00	4,000	38,225.00
R204	On 03/05/2018	Bond Future			7.58082		103.26892		7.55575	103.28394		0.83	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			10.40515		88.09344		10.30367	88.88292		15.34	0.00	27,485,153.28	312	25,992.00
R2040	On 03/05/2018	Bond Future			10.48761		89.73690		10.38288	90.54049		16.24	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.57051		86.93503		10.46213	87.75479		16.58	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			10.45414		84.99469		10.34755	85.82502		16.00	0.00	13,939,129.16	164	18,064.00
R2044	On 03/05/2018	Bond Future			10.53495		86.58036		10.42498	87.42557		16.94	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.61615		83.84369		10.50241	84.70576		17.31	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			10.40977		88.64165		10.30317	89.49235		16.12	0.00	235,698,147.35	2,659	102,388.00
R2048	On 03/05/2018	Bond Future			10.48433		85.85856		10.37442	86.72452		17.01	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			8.16889		98.81523		8.07067	98.98660		2.22	0.00	298,520,809.83	3,021	45,152.00
R207	On 03/05/2018	Bond Future			8.27674		100.65887		8.16333	100.83274		2.10	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			8.40505		97.88496		8.31009	98.13611		3.76	0.00	0.00	0	34,724.00
R208	On 03/05/2018	Bond Future			8.48727		96.30998		8.38342	96.56516		3.61	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			10.14980		70.14976		10.04840	70.77903		15.28	0.00	858,001,714.56	12,231	154,461.00
R209	On 01/02/2018	Bond Future	9.32	Call	237.58000		0.23758		241.93000	0.24193	237.580	14.65	0.12	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	245.52000		0.24552		250.36000	0.25036	245.520	14.66	0.12	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	437.20000		0.43720		456.91000	0.45691	437.200	14.84	0.19	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,116.47000		4.11647		3,515.55000	3.51555	4,116.470	14.90	0.78	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	793.73000		0.79373		849.26000	0.84926	793.730	15.05	0.30	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,883.28000		2.88328		2,331.49000	2.33149	2,883.280	15.14	0.65	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,799.34000		2.79934		2,252.46000	2.25246	2,799.340	15.16	0.64	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,758.08000		2.75808		2,213.66000	2.21366	2,758.080	15.17	0.64	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,717.11000		2.71711		2,175.19000	2.17519	2,717.110	15.18	0.63	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,293.00000		2.29300		1,781.72000	1.78172	2,293.000	15.28	0.57	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,951.40000		1.95140		1,469.79000	1.46979	1,951.400	15.39	0.51	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,592.24000		1.59224		1,150.09000	1.15009	1,592.240	15.53	0.45	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.22124		68.30922		10.11680	68.94978		16.13	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,595.33000		1.59533		1,615.35000	1.61535	1,595.330	15.68	0.36	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,577.44000		3.57744		2,989.77000	2.98977	3,577.440	15.90	0.56	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,852.90000		2.85290		2,302.09000	2.30209	2,852.900	16.10	0.48	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,627.55000		1.62755		1,186.70000	1.18670	1,627.550	16.65	0.32	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.29011		69.60686		10.18238	70.26022		16.52	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,086.13000		2.08613		2,048.02000	2.04802	2,086.130	15.99	0.36	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	4,008.13000		4.00813		3,359.08000	3.35908	4,008.130	16.49	0.49	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	2,426.93000		2.42693		1,866.31000	1.86631	2,426.930	17.17	0.34	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.35908		67.79978		10.24788	68.46662		17.00	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	1,887.54000		1.88754		1,849.02000	1.84902	1,887.540	16.18	0.30	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	5,818.08000		5.81808		5,101.64000	5.10164	5,818.080	16.73	0.56	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	3,865.74000		3.86574		3,188.22000	3.18822	3,865.740	17.36	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



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/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	182.46369		182.46369		181.33383	181.33383			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future	183.45743		183.45743		182.30488	182.30488			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	149.35524		149.35524		149.36218	149.36218			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.15363		152.15363		152.15949	152.15949			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	9.96043	81.69414			9.86906	82.25546		12.78	0.00	123,031,374.84	1,506	58,817.00
R213	On 03/05/2018	Bond Future	10.03592	79.66881			9.94154	80.24006		13.43	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	10.33767	69.35530			10.23116	70.03025		16.08	0.00	38,422,836.20	554	49,807.00
R214	On 03/05/2018	Bond Future	10.40931	67.35322			10.29964	68.04036		17.00	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	24,276.26000	24,276.26000			24,437.48000	24,437.48000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,675.33000	24,675.33000			24,841.60000	24,841.60000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.10730	10.10730			10.20870	10.20870		18.01	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.26620	10.26620			10.36920	10.36920		16.22	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.42810	10.42810			10.53220	10.53220		15.65	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.59260	10.59260			10.69880	10.69880			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.62240	11.62240			11.74010	11.74010		16.23	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.45690	3.45690			3.45400	3.45400		15.32	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.40550	3.40550			3.40180	3.40180		14.15	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.35120	3.35120			3.34610	3.34610		14.13	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.29680	3.29680			3.29390	3.29390			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.29280	3.29280			3.31810	3.31810		15.94	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.33650	1.33650			1.35280	1.35280			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32030	1.32030			1.33660	1.33660			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.29810	1.29810			1.31460	1.31460			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.28020	1.28020			1.29590	1.29590			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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											6,430,278,267.48	228,237	7,620,959.00
<b>Grand Total:</b>											6,430,278,267.48	228,237	7,620,959.00