



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: 08/12/2017

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 14/12/2017	Any day expiry	13.60620	13.60620		13.68950	13.68950		16.96	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.60820	13.60820		13.69150	13.69150		17.60	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	72.54490	0.07254	140.49490	0.14049	72.545	18.80	21,900,270.40	5,000	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.61410	13.61410		13.69750	13.69750		23.46	0.00	636,091,594.30	46,723	904,053.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.99530	0.00100	0.93740	0.00094	0.995	34.03	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	2.26480	0.00226	2.11300	0.00211	2.265	32.62	0.01	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	3.78980	0.00379	3.51150	0.00351	3.790	31.72	0.01	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.30390	0.00430	3.98050	0.00398	4.304	31.50	0.02	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.44250	0.00444	4.10680	0.00411	4.443	31.44	0.02	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	6.44360	0.00644	7.01830	0.00702	6.444	29.25	0.03	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	7.66810	0.00767	8.64780	0.00865	7.668	27.95	0.03	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	8.54770	0.00855	9.82640	0.00983	8.548	27.16	0.03	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	10.12510	0.01013	11.94560	0.01195	10.125	25.98	0.04	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	12.34200	0.01234	14.91910	0.01492	12.342	24.68	0.05	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	12.59640	0.01260	15.25910	0.01526	12.596	24.54	0.05	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	26.96240	0.02696	26.67340	0.02667	26.962	22.83	0.11	0	11,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	41.10200	0.04110	40.12100	0.04012	41.102	22.93	0.15	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	56.05670	0.05606	54.17580	0.05418	56.057	23.02	0.19	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	60.36280	0.06036	58.19980	0.05820	60.363	23.04	0.20	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	474.46280	0.47446	555.69980	0.55570	474.463	23.04	0.80	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	62.60550	0.06261	60.29170	0.06029	62.606	23.05	0.21	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	64.90990	0.06491	62.43880	0.06244	64.910	23.06	0.22	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	436.29600	0.43630	516.71420	0.51671	436.296	23.09	0.77	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	100.76380	0.10076	95.61260	0.09561	100.764	23.20	0.30	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	117.65990	0.11766	111.13620	0.11114	117.660	23.25	0.33	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	271.07140	0.27107	344.59640	0.34460	271.071	23.36	0.59	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	165.73680	0.16574	155.09380	0.15509	165.737	23.38	0.42	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	170.23400	0.17023	159.19490	0.15919	170.234	23.39	0.43	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	184.18030	0.18418	171.90560	0.17191	184.180	23.42	0.45	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	217.94110	0.21794	287.31150	0.28731	217.941	23.46	0.52	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	225.47220	0.22547	208.80980	0.20881	225.472	23.59	0.51	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	242.47720	0.24248	223.77380	0.22377	242.477	23.69	0.53	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	297.37420	0.29737	272.93170	0.27293	297.374	23.97	0.60	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	151.47420	0.15147	210.43170	0.21043	151.474	23.97	0.40	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	323.55780	0.32356	296.62380	0.29662	323.558	24.10	0.63	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	393.44680	0.39345	360.18800	0.36019	393.447	24.42	0.69	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	99.66380	0.09966	147.90750	0.14791	99.664	24.51	0.29	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	469.05170	0.46905	429.51560	0.42952	469.052	24.74	0.75	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	83.15170	0.08315	127.01560	0.12702	83.152	24.74	0.25	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	695.56890	0.69557	640.71880	0.64072	695.569	25.60	0.86	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	28.76580	0.02877	49.72810	0.04973	28.766	26.39	0.10	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	22.82260	0.02282	39.19010	0.03919	22.823	27.10	0.08	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	908.72260	0.90872	841.69010	0.84169	908.723	27.10	0.92	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	17.00880	0.01701	28.64810	0.02865	17.009	28.01	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	9.50230	0.00950	14.82320	0.01482	9.502	29.91	0.04	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	7.74320	0.00774	11.60040	0.01160	7.743	30.62	0.03	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	6.22720	0.00623	9.16400	0.00916	6.227	31.40	0.02	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	3.05290	0.00305	4.61000	0.00461	3.053	34.16	0.01	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	2.58110	0.00258	3.92050	0.00392	2.581	34.86	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	1.39810	0.00140	2.16810	0.00217	1.398	37.69	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.19830	0.00020	0.69400	0.00069	0.198	43.30	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.16390	0.00016	0.64360	0.00064	0.164	43.76	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.02630	0.00003	0.25570	0.00026	0.026	45.69	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.61610	13.61610	13.69970	13.69970		25.58	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.62010	13.62010	13.70390	13.70390		28.51	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.62220	13.62220	13.70610	13.70610		29.59	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	254.87960	0.25488	213.59500	0.21360	254.880	29.47	0.43	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.82820	0.00183	2.19100	0.00219	1.828	53.25	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.63230	13.63230	13.71670	13.71670		26.37	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.63630	13.63630	13.72100	13.72100		25.55	0.00	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 29/12/2017	Any day expiry	14.50	Call	88.28420	0.08828	101.15160	0.10115	88.284	27.54	0.18	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	52.43110	0.05243	60.61630	0.06062	52.431	28.16	0.12	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.64440	13.64440	13.72950	13.72950		23.98	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.64850	13.64850	13.73380	13.73380		23.47	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.65660	13.65660	13.74230	13.74230		22.44	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	25.82930	0.02583	20.72610	0.02073	25.829	20.88	0.07	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	178.01830	0.17802	150.76770	0.15077	178.018	21.98	0.31	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.65860	13.65860	13.74440	13.74440		22.27	0.00	275,938.00	20	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	162.96980	0.16297	137.72710	0.13773	162.970	21.74	0.29	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	77.09440	0.07709	89.41290	0.08941	77.094	24.71	0.15	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	64.29080	0.06429	74.82630	0.07483	64.291	24.97	0.13	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.66060	13.66060	13.74650	13.74650		22.10	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.66470	13.66470	13.75080	13.75080		21.84	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.67100	13.67100	13.75700	13.75700		21.30	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	214.07110	0.21407	240.75600	0.24076	214.071	22.32	0.34	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.67310	13.67310	13.75910	13.75910		21.20	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.67730	13.67730	13.76330	13.76330		21.02	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	518.50860	0.51851	465.44550	0.46545	518.509	21.55	0.57	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.67940	13.67940	13.76540	13.76540		20.94	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	428.79200	0.42879	380.46240	0.38046	428.792	21.15	0.51	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.69200	13.69200	13.77800	13.77800		20.45	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.70460	13.70460	13.79060	13.79060		19.99	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	215.43260	0.21543	184.86720	0.18487	215.433	19.47	0.31	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	222.73460	0.22273	191.48860	0.19149	222.735	19.49	0.32	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	233.98440	0.23398	201.70910	0.20171	233.984	19.53	0.33	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	274.04280	0.27404	238.31400	0.23831	274.043	19.64	0.37	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.70670	13.70670	13.79270	13.79270		19.94	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	55.07880	0.05508	45.19510	0.04520	55.079	18.78	0.11	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	149.68920	0.14969	126.35560	0.12636	149.689	19.19	0.24	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	182.98610	0.18299	155.58960	0.15559	182.986	19.31	0.28	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	74.27240	0.07427	83.58880	0.08359	74.272	22.81	0.13	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	49.38410	0.04938	55.00730	0.05501	49.384	23.09	0.09	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	33.88590	0.03389	37.22700	0.03723	33.886	23.34	0.06	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	29.83730	0.02984	32.59740	0.03260	29.837	23.43	0.06	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.71730	13.71730	13.80320	13.80320		19.60	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	206.16270	0.20616	176.50960	0.17651	206.163	19.05	0.30	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	482.97510	0.48298	431.58060	0.43158	482.975	19.79	0.51	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.72150	13.72150	13.80740	13.80740		19.52	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	196.08560	0.19609	167.39340	0.16739	196.086	18.93	0.28	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	522.14140	0.52214	468.86860	0.46887	522.141	19.83	0.53	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	107.01320	0.10701	116.36910	0.11637	107.013	22.17	0.17	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.72990	13.72990	13.81580	13.81580		19.38	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	461.67380	0.46167	413.32310	0.41332	461.674	19.38	0.49	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	550.80270	0.55080	497.05190	0.49705	550.803	19.67	0.54	0.00	0	20,000.00

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\$ / R	On 13/02/2018	Any day expiry		13.73200	13.73200		13.81790	13.81790		19.35	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry		13.73620	13.73620		13.82230	13.82230		19.30	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry		13.73820	13.73820		13.82450	13.82450		19.28	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	756.08510	0.75609	695.20450	0.69520	756.085	20.13	0.63	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry		13.76330	13.76330		13.85090	13.85090		18.83	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	752.27900	0.75228	692.96650	0.69297	752.279	19.59	0.61	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry		13.76530	13.76530		13.85310	13.85310		18.80	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		13.76740	13.76740		13.85530	13.85530		18.79	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	316.93180	0.31693	280.05030	0.28005	316.932	18.41	0.36	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		13.79470	13.79470		13.88380	13.88380		18.54	0.00	0.00	0	3,716.00
\$ / R	On 19/03/2018	Foreign Exchange Future		13.80330	13.80330		13.89240	13.89240		18.43	0.00	250,723,141.20	18,164	223,061.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	40.61240	0.04061	35.74250	0.03574	40.612	18.34	0.07	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	66.27450	0.06627	59.04830	0.05905	66.274	17.41	0.11	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	69.92000	0.06992	62.37170	0.06237	69.920	17.31	0.11	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	84.42570	0.08443	71.45800	0.07146	84.426	17.35	0.13	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	95.88340	0.09588	81.53760	0.08154	95.883	17.38	0.14	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	146.35820	0.14636	126.51900	0.12652	146.358	17.50	0.20	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	176.37900	0.17638	153.59520	0.15360	176.379	17.55	0.23	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	192.89990	0.19290	168.58160	0.16858	192.900	17.58	0.24	0.00	0	104,866.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	264.61640	0.26462	232.67780	0.23268	264.616	17.76	0.31	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	275.80190	0.27580	243.06220	0.24306	275.802	17.80	0.31	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	327.61530	0.32762	291.40790	0.29141	327.615	17.95	0.35	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	336.07120	0.33607	299.32820	0.29933	336.071	17.97	0.36	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	683.57050	0.68357	733.28220	0.73328	683.571	18.08	0.61	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	380.27050	0.38027	340.88220	0.34088	380.271	18.08	0.39	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	427.66490	0.42766	385.66260	0.38566	427.665	18.20	0.42	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	581.50450	0.58150	626.03870	0.62604	581.504	18.31	0.55	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	571.98680	0.57199	616.01100	0.61601	571.987	18.33	0.54	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	488.68680	0.48869	443.61100	0.44361	488.687	18.33	0.46	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	499.28910	0.49929	453.71160	0.45371	499.289	18.36	0.46	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	553.31640	0.55332	596.33700	0.59634	553.316	18.38	0.53	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	539.63310	0.53963	581.90660	0.58191	539.633	18.41	0.52	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	554.76050	0.55476	506.07300	0.50607	554.761	18.49	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	584.08840	0.58409	533.39950	0.53340	584.088	18.58	0.51	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	497.38840	0.49739	535.79950	0.53580	497.388	18.58	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	596.02410	0.59602	544.69030	0.54469	596.024	18.61	0.51	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	481.37530	0.48138	518.65250	0.51865	481.375	18.65	0.48	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	608.07530	0.60808	556.25250	0.55625	608.075	18.65	0.52	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	620.24100	0.62024	567.93020	0.56793	620.241	18.68	0.52	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	638.70190	0.63870	585.67110	0.58567	638.702	18.73	0.53	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	454.44910	0.45445	490.04380	0.49004	454.449	18.76	0.46	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	447.01000	0.44701	482.12880	0.48213	447.010	18.80	0.46	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	682.75250	0.68275	628.07440	0.62807	682.753	18.85	0.55	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	428.88280	0.42888	462.84560	0.46285	428.883	18.88	0.44	0.00	0	100.00

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	14.12	Call	411.42420	0.41142	444.25640	0.44426	411.424	18.97	0.43	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	754.62720	0.75463	697.47470	0.69747	754.627	19.03	0.58	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	768.03230	0.76803	710.44580	0.71045	768.032	19.07	0.59	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	781.53820	0.78154	723.52230	0.72352	781.538	19.10	0.59	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	384.83820	0.38484	415.92230	0.41592	384.838	19.10	0.41	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	795.14400	0.79514	736.70320	0.73670	795.144	19.14	0.60	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	369.03720	0.36904	399.06490	0.39906	369.037	19.19	0.40	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	314.37200	0.31437	340.64990	0.34065	314.372	19.51	0.35	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	311.71880	0.31172	337.80840	0.33781	311.719	19.52	0.35	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	988.01880	0.98802	924.27770	0.92428	988.019	19.59	0.66	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	995.47130	0.99547	931.55040	0.93155	995.471	19.61	0.66	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	298.77130	0.29877	323.95040	0.32395	298.771	19.61	0.34	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	1,010.51210	1.01051	946.15830	0.94616	1,010.512	19.65	0.67	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	281.76340	0.28176	305.46010	0.30546	281.763	19.74	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	274.76900	0.27477	297.85010	0.29785	274.769	19.79	0.31	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	242.31470	0.24231	262.77490	0.26277	242.315	20.07	0.28	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	220.99500	0.22099	239.69720	0.23970	220.995	20.27	0.26	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	213.72380	0.21372	231.82250	0.23182	213.724	20.34	0.25	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	211.94510	0.21195	229.89450	0.22989	211.945	20.36	0.25	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	204.97870	0.20498	222.34390	0.22234	204.979	20.43	0.25	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	196.60140	0.19660	213.26200	0.21326	196.601	20.52	0.24	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	179.39380	0.17939	194.59390	0.19459	179.394	20.72	0.22	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	157.98240	0.15798	171.82480	0.17182	157.982	20.98	0.20	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	132.67530	0.13268	144.53140	0.14453	132.675	21.27	0.17	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	128.12900	0.12813	139.56430	0.13956	128.129	21.33	0.16	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	120.54860	0.12055	131.28340	0.13128	120.549	21.43	0.16	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	108.60710	0.10861	118.22560	0.11823	108.607	21.61	0.14	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	83.09230	0.08309	90.30120	0.09030	83.092	22.06	0.11	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	72.45970	0.07246	78.65650	0.07866	72.460	22.29	0.10	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.82470	13.82470	13.91390	13.91390		18.26	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.88040	13.88040	13.96990	13.96990		17.94	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.88260	13.88260	13.97210	13.97210		17.93	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,395.01940	1.39502	1,327.21950	1.32722	1,395.019	19.75	0.72	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	155.33640	0.15534	168.60670	0.16861	155.336	20.92	0.17	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.89330	13.89330	13.98290	13.98290		17.92	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	569.51090	0.56951	525.43820	0.52544	569.511	17.80	0.45	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	245.97970	0.24598	265.45580	0.26546	245.980	20.02	0.25	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	181.27470	0.18127	196.48510	0.19649	181.275	20.61	0.19	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.91260	13.91260	14.00230	14.00230		17.82	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	169.12070	0.16912	150.23120	0.15023	169.121	16.78	0.19	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	609.09600	0.60910	564.30920	0.56431	609.096	17.77	0.46	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	200.94830	0.20095	217.67630	0.21768	200.948	20.42	0.21	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.91690	13.91690	14.00660	14.00660		17.81	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.92330	13.92330	14.01300	14.01300		17.82	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	175.03000	0.17503	155.73790	0.15574	175.030	16.74	0.20	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,018.37040	1.01837	960.86320	0.96086	1,018.370	18.63	0.61	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	191.82650	0.19183	207.71430	0.20771	191.827	20.50	0.20	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.92540	13.92540	14.01520	14.01520		17.82	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			13.95970	13.95970	14.04970	14.04970		17.75	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	592.21720	0.59222	549.97480	0.54997	592.217	17.51	0.44	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	273.21530	0.27322	294.36240	0.29436	273.215	19.88	0.25	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	203.67780	0.20368	220.23260	0.22023	203.678	20.43	0.20	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			13.99860	13.99860	14.08880	14.08880		17.62	0.00	10,778,922.00	770	118,792.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	15.40170	0.01540	13.69380	0.01369	15.402	17.15	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	31.75490	0.03175	27.09520	0.02710	31.755	16.49	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	71.99750	0.07200	63.18210	0.06318	71.998	16.47	0.09	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	103.48770	0.10349	91.89570	0.09190	103.488	16.46	0.12	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	126.91450	0.12691	113.43530	0.11344	126.915	16.46	0.14	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	199.28190	0.19928	179.82020	0.17982	199.282	16.52	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	256.76220	0.25676	233.47970	0.23348	256.762	16.63	0.24	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	1,267.44870	1.26745	1,333.61080	1.33361	1,267.449	16.65	0.75	40,064,710.75	4,400	0.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	268.84870	0.26885	244.81080	0.24481	268.849	16.65	0.25	15,407,783.07	4,400	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	284.48010	0.28448	259.48230	0.25948	284.480	16.68	0.26	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	324.39430	0.32439	297.06050	0.29706	324.394	16.74	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	342.03840	0.34204	313.71380	0.31371	342.038	16.76	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	371.51520	0.37152	341.59210	0.34159	371.515	16.80	0.32	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	439.11160	0.43911	404.70250	0.40470	439.112	16.99	0.35	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	448.02130	0.44802	413.20180	0.41320	448.021	17.02	0.36	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	522.89550	0.52290	484.82600	0.48483	522.896	17.20	0.39	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	578.04700	0.57805	537.77390	0.53777	578.047	17.33	0.42	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	604.08360	0.60408	562.82370	0.56282	604.084	17.39	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	609.36190	0.60936	567.90240	0.56790	609.362	17.40	0.43	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	619.98990	0.61999	578.14020	0.57814	619.990	17.43	0.44	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	625.34340	0.62534	583.29510	0.58330	625.343	17.44	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	657.93870	0.65794	614.72650	0.61473	657.939	17.51	0.45	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	714.11650	0.71412	668.99270	0.66899	714.116	17.62	0.47	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	773.27050	0.77327	725.90510	0.72591	773.271	17.76	0.50	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	866.07370	0.86607	815.95630	0.81596	866.074	17.96	0.53	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	520.11840	0.52012	555.41010	0.55541	520.118	18.34	0.42	12,791,030.03	2,200	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	467.08630	0.46709	499.48100	0.49948	467.086	18.58	0.38	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	440.61770	0.44062	471.25410	0.47125	440.618	18.74	0.36	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	370.31080	0.37031	396.82320	0.39682	370.311	19.19	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	363.97250	0.36397	390.10190	0.39010	363.973	19.24	0.31	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	308.12760	0.30813	331.18320	0.33118	308.128	19.67	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	290.10050	0.29010	312.22660	0.31223	290.100	19.79	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	248.18160	0.24818	267.51520	0.26752	248.182	20.09	0.23	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	199.23520	0.19924	215.15960	0.21516	199.235	20.53	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	175.14030	0.17514	189.32850	0.18933	175.140	20.79	0.17	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	172.10820	0.17211	186.07410	0.18607	172.108	20.82	0.16	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	164.29960	0.16430	177.69400	0.17769	164.300	20.92	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	161.47260	0.16147	174.65740	0.17466	161.473	20.95	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	149.82830	0.14983	162.14620	0.16215	149.828	21.11	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	129.79220	0.12979	139.99920	0.14000	129.792	21.48	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	124.94590	0.12495	134.77820	0.13478	124.946	21.62	0.12	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	113.30660	0.11331	122.23480	0.12223	113.307	21.97	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	109.74870	0.10975	118.39840	0.11840	109.749	22.09	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	104.92200	0.10492	113.19360	0.11319	104.922	22.26	0.10	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.02260	14.02260	14.11300	14.11300		17.66	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	612.18310	0.61218	571.26150	0.57126	612.183	17.36	0.43	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	297.03820	0.29704	319.01700	0.31902	297.038	19.83	0.26	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	225.44690	0.22545	242.74340	0.24274	225.447	20.39	0.20	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.02920	14.02920	14.11960	14.11960		17.62	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.06850	14.06850	14.15910	14.15910		17.57	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.07730	14.07730	14.16790	14.16790		17.54	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	846.37480	0.84637	798.94420	0.79894	846.375	17.71	0.49	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,010.65130	1.01065	959.01630	0.95902	1,010.651	18.04	0.54	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	326.16560	0.32617	349.28810	0.34929	326.166	19.72	0.26	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	290.13190	0.29013	310.84790	0.31085	290.132	19.97	0.24	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.07950	14.07950	14.17010	14.17010		17.60	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.09260	14.09260	14.18330	14.18330		17.57	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	630.11100	0.63011	590.42510	0.59043	630.111	17.21	0.41	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	322.28540	0.32229	344.45270	0.34445	322.285	19.79	0.26	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	248.84190	0.24884	266.34810	0.26635	248.842	20.35	0.21	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.10790	14.10790	14.19870	14.19870		17.54	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	130.80650	0.13081	116.52990	0.11653	130.806	15.94	0.13	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	665.36790	0.66537	624.38870	0.62439	665.368	17.25	0.42	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	278.94850	0.27895	298.22770	0.29823	278.948	20.14	0.23	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.12100	14.12100	14.21190	14.21190		17.56	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.16040	14.16040	14.25150	14.25150		17.58	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	645.64900	0.64565	606.92270	0.60692	645.649	17.10	0.40	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	340.12800	0.34013	362.54670	0.36255	340.128	19.84	0.26	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	266.02560	0.26603	283.84640	0.28385	266.026	20.40	0.21	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.19780	14.19780	14.28910	14.28910		17.51	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	18.11550	0.01812	16.54560	0.01655	18.115	15.20	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	209.20150	0.20920	190.11330	0.19011	209.202	15.97	0.18	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	220.22980	0.22023	200.54440	0.20054	220.230	16.04	0.19	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	278.95140	0.27895	258.09180	0.25809	278.951	16.30	0.22	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	451.99950	0.45200	422.88760	0.42289	451.999	16.59	0.31	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,126.21460	1.12621	1,181.98860	1.18199	1,126.215	16.85	0.63	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	617.50160	0.61750	580.57060	0.58057	617.502	16.95	0.38	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	383.14260	0.38314	407.45020	0.40745	383.143	19.62	0.28	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	370.99440	0.37099	394.59840	0.39460	370.994	19.70	0.27	0.00	0	1,550.00

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 17/09/2018	Foreign Exchange Future	16.08	Call	364.24330	0.36424	387.45660	0.38746	364.243	19.74	0.26	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	354.37240	0.35437	377.00480	0.37700	354.372	19.80	0.26	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	239.42710	0.23943	255.01310	0.25501	239.427	20.75	0.18	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.22230	14.22230	14.31370	14.31370		17.54	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	657.68600	0.65769	620.03490	0.62003	657.686	17.01	0.39	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	356.59000	0.35659	378.70770	0.37871	356.590	19.87	0.26	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	280.35220	0.28035	298.08130	0.29808	280.352	20.45	0.21	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.28240	14.28240	14.37410	14.37410		17.51	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.29130	14.29130	14.38310	14.38310		17.49	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.29580	14.29580	14.38750	14.38750		17.49	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	669.88210	0.66988	632.64930	0.63265	669.882	16.91	0.38	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	377.23130	0.37723	399.17080	0.39917	377.231	19.90	0.26	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	302.49270	0.30249	319.84860	0.31985	302.493	20.47	0.21	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.30690	14.30690	14.39870	14.39870		17.47	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	73.71380	0.07371	67.13290	0.06713	73.714	14.36	0.08	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	701.79120	0.70179	663.69790	0.66370	701.791	16.96	0.39	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	336.11050	0.33611	355.33110	0.35533	336.111	20.22	0.23	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.32470	14.32470	14.41660	14.41660		17.45	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.36260	14.36260	14.45460	14.45460		17.47	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	679.80900	0.67981	643.54770	0.64355	679.809	16.84	0.37	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	391.12620	0.39113	412.68620	0.41269	391.126	19.98	0.25	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	313.42950	0.31343	328.69020	0.32869	313.430	20.63	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.39420	14.39420	14.48640	14.48640		17.50	0.00	0.00	0	0.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	353.09120	0.35309	0.00000	0.00000	353.091	16.26	0.24	79,505,963.02	23,443	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	340.78190	0.34078	0.00000	0.00000	340.782	20.46	0.22	74,605,952.64	23,443	23,443.00
\$ / R	On 31/12/2018	Any day expiry			14.43570	14.43570	14.52720	14.52720		17.59	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	691.37920	0.69138	656.87230	0.65687	691.379	16.84	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	412.77590	0.41278	434.77820	0.43478	412.776	20.16	0.25	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	333.90730	0.33391	349.97550	0.34998	333.907	20.89	0.21	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.54300	14.54300	14.63290	14.63290		17.79	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.62350	14.62350	14.71210	14.71210		17.89	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.83820	14.83820	14.92340	14.92340		18.20	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.28260	15.28260	15.36110	15.36110		18.36	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	637.09920	0.63710	656.90790	0.65691	637.099	22.79	0.25	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.79720	15.79720	15.87270	15.87270		18.95	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.92720	15.92720	16.00200	16.00200		19.05	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.06290	16.06290	16.13700	16.13700		19.10	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.61410	13.61410	13.69750	13.69750		23.46	0.00	1,225,269.00	90	531.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.80330	13.80330	13.89240	13.89240		18.43	0.00	0.00	0	143.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.99860	13.99860	14.08880	14.08880		17.62	0.00	0.00	0	83.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.19780	14.19780	14.28910	14.28910		17.51	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			14.83820	14.83820	14.92340	14.92340		18.20	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 15/12/2017	Any day expiry		18.25420	18.25420		18.36930	18.36930		19.29	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future		18.26370	18.26370		18.37900	18.37900		19.98	0.00	13,423,819.50	735	210,752.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	275.75850	0.27576	368.10480	0.36810	275.758	20.15	0.55	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	11.89440	0.01189	19.82130	0.01982	11.894	26.99	0.04	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry		18.42320	18.42320		18.54220	18.54220		20.58	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		18.52100	18.52100		18.64260	18.64260		19.40	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		18.56880	18.56880		18.69210	18.69210		19.22	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		18.58320	18.58320		18.70660	18.70660		19.01	0.00	369,155,268.00	19,865	32,925.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	176.37980	0.17638	156.63700	0.15664	176.380	18.80	0.17	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	573.91240	0.57391	623.62430	0.62362	573.912	19.39	0.43	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	274.57990	0.27458	300.21760	0.30022	274.580	20.48	0.24	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		18.90620	18.90620		19.03150	19.03150		18.26	0.00	0.00	0	4,422.00
£ / R	On 17/09/2018	Foreign Exchange Future		19.23780	19.23780		19.36450	19.36450		17.88	0.00	0.00	0	3,576.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.01270	20.01270		20.13910	20.13910		17.69	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12020	0.12020		0.12164	0.12164		34.50	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12255	0.12255		0.12404	0.12404		20.95	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12496	0.12496		0.12649	0.12649		23.37	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.12749	0.12749		0.12905	0.12905		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13989	0.13989		0.14140	0.14140		21.87	0.00	0.00	0	0.00
€ / R	On 15/12/2017	Any day expiry		15.99880	15.99880		16.15150	16.15150		15.89	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.00830	16.00830		16.16120	16.16120		21.59	0.00	13,078,781.10	817	103,332.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.15300	0.00115	1.05030	0.00105	1.153	31.22	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	96.54730	0.09655	165.46350	0.16546	96.547	22.51	0.27	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.03770	16.03770		16.19310	16.19310		24.47	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.17320	16.17320		16.32940	16.32940		18.90	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	294.66430	0.29466	232.85380	0.23285	294.664	18.64	0.36	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.26890	16.26890		16.42780	16.42780		18.09	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	638.87150	0.63887	545.07600	0.54508	638.872	18.31	0.52	0.00	0	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.32070	16.32070		16.48190	16.48190		17.84	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.33520	16.33520		16.49660	16.49660		17.78	0.00	245,060,670.40	15,002	39,932.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	135.81870	0.13582	106.49080	0.10649	135.819	16.97	0.17	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	145.94380	0.14594	114.88980	0.11489	145.944	16.98	0.18	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	640.05240	0.64005	550.80900	0.55081	640.052	17.84	0.50	0.00	0	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	540.35560	0.54036	606.19760	0.60620	540.356	17.98	0.48	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	372.34020	0.37234	420.05110	0.42005	372.340	18.64	0.36	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.37160	16.37160		16.53340	16.53340		17.60	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		16.66540	16.66540		16.83010	16.83010		16.92	0.00	316,642.60	19	1,065.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	46.60450	0.04660	35.44460	0.03544	46.604	16.92	0.05	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	60.47940	0.06048	47.03350	0.04703	60.479	16.75	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	237.54070	0.23754	198.50640	0.19851	237.541	16.04	0.21	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	693.78360	0.69378	613.13950	0.61314	693.784	16.74	0.43	0.00	0	7,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	293.77280		0.29377		326.81500	0.32681	293.773	19.08	0.23	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	111.56860		0.11157		122.27500	0.12227	111.569	21.13	0.10	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.00960		17.00960		17.17770	17.17770		16.71	0.00	0.00	0	5,142.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	92.71760		0.09272		76.49910	0.07650	92.718	15.31	0.08	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	503.00790		0.50301		446.97700	0.44698	503.008	15.91	0.31	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	197.41780		0.19742		208.62500	0.20863	197.418	22.20	0.13	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.35400		17.35400		17.52300	17.52300		16.65	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.13630		18.13630		18.30430	18.30430		17.26	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.63173		98.63173		98.54837	98.54837			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.75433		95.75433		95.66932	95.66932			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.58054		94.58054		94.49310	94.49310			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.74105		96.74105		96.65119	96.65119			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.47723		100.47723		100.38854	100.38854			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.12581		99.12581		99.03695	99.03695			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.18687		101.18687		101.10104	101.10104			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.85141		104.85141		104.76894	104.76894			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap			99.75947		99.75947		99.75947	99.75947			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72720		99.72720		99.72644	99.72644			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.95500		99.95500		99.94466	99.94466			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.22605		100.22605		100.20531	100.20531			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap			99.79700		99.79700		99.79700	99.79700			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01084		99.01084		99.00905	99.00905			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.64066		98.64066		98.63260	98.63260			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.69517		98.69517		98.67372	98.67372			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.21000		99.21000		99.19000	99.19000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.74504		99.74504		99.71099	99.71099			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.30044		100.30044		100.25524	100.25524			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.86820		100.86820		100.81478	100.81478			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.85491		97.85491		97.75369	97.75369			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.22310		97.22310		97.12357	97.12357			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.56228		96.56228		96.46973	96.46973			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.87578		96.87578		96.79002	96.79002			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			99.16944		99.16944		99.08794	99.08794			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			99.40873		99.40873		99.32788	99.32788			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			100.69915		100.69915		100.61738	100.61738			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.97160		102.97160		102.88886	102.88886			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future			553.82700		553.82700		554.25900	554.25900			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future			564.16300		564.16300		564.60100	564.60100			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/02/2018	Index Future	631.42900		631.42900		632.11300	632.11300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	643.21400		643.21400		643.90800	643.90800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	569.17600		569.17600		569.52400	569.52400			0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future	579.79800		579.79800		580.15100	580.15100			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.23640		10.23640		10.30050	10.30050		17.11	0.00	6,653,660.00	650	14,167.00
AU\$ / R	On 27/12/2017	Any day expiry	10.24980		10.24980		10.31470	10.31470		19.48	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	10.27820		10.27820		10.34430	10.34430		19.29	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	10.34530		10.34530		10.41280	10.41280		16.89	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.37450		10.37450		10.44320	10.44320		16.44	0.00	0.00	0	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.52000		10.52000		10.58950	10.58950		15.65	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.67020		10.67020		10.74090	10.74090		15.31	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.81660		10.81660		10.88950	10.88950		15.15	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.15380		11.15380		11.22060	11.22060		15.06	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.59390		10.59390		10.65560	10.65560		17.28	0.00	1,059,390.00	100	950.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.75760		10.75760		10.82210	10.82210		16.67	0.00	0.00	0	350.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.92150		10.92150		10.98700	10.98700		16.62	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	13.69630		13.69630		13.81670	13.81670		17.76	0.00	4,108,890.00	300	1,402.00
CHF / R	On 19/03/2018	Foreign Exchange Future	13.99370		13.99370		14.11910	14.11910		17.56	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.29280		14.29280		14.42050	14.42050		16.70	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.60260		14.60260		14.73320	14.73320			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.94630		15.94630		16.07630	16.07630		16.83	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.05410		2.05410		2.06820	2.06820		18.31	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.06930		2.06930		2.08360	2.08360		17.74	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08580		2.08580		2.10000	2.10000		17.14	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.10380		2.10380		2.11800	2.11800			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.16490		2.16490		2.17700	2.17700		17.13	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.15840		2.15840		2.17860	2.17860		19.26	0.00	215,840.00	100	450.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.20160		2.20160		2.22300	2.22300		18.67	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.24710		2.24710		2.26900	2.26900		17.88	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.29420		2.29420		2.31640	2.31640			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.56880		2.56880		2.59100	2.59100		17.93	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

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
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	11.25724		75.63472		11.25340	75.65677			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.37333		73.25477		11.36942	73.27684			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.48870		74.64161		11.48443	74.66531			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	11.50509		78.01997		11.50634	78.01197			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.62340		75.21474		11.62475	75.20626			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.73893		76.63858		11.74013	76.63117			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	567.38300		567.38300		567.79100	567.79100			0.00	0.00	0	781.00
GOVI	On 03/05/2018	GOVI	577.97200		577.97200		578.38500	578.38500			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future	1.74450		1.74450		1.75480	1.75480		19.03	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.77110		1.77110		1.78200	1.78200		18.13	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.79820		1.79820		1.80920	1.80920		17.55	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.82580		1.82580		1.83700	1.83700			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	2.00300		2.00300		2.01280	2.01280		18.50	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	128.40660		128.40660		128.40320	128.40320			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future	130.81187		130.81187		130.80805	130.80805			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.26991		133.26991		133.26939	133.26939			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	99.51116		99.51116		99.40898	99.40898			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	100.35710		100.35710		100.25268	100.25268			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.27701		102.27701		102.17321	102.17321			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	102.70743		102.70743		102.50581	102.50581			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.54268		103.54268		103.33704	103.33704			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.52354		105.52354		105.31658	105.31658			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

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
I2038	On 01/02/2018	Bond Future	123.24975		123.24975		123.24625	123.24625			0.00	0.00	0	19,043.00
I2038	On 03/05/2018	Bond Future	125.55849		125.55849		125.55459	125.55459			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	127.91048		127.91048		127.90964	127.90964			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	115.52750		115.52750		115.52323	115.52323			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	116.09179		116.09179		116.08727	116.08727			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.31263		118.31263		118.31107	118.31107			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future	121.77686		121.77686		121.24364	121.24364			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future	124.05799		124.05799		123.51462	123.51462			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	124.69819		124.69819		124.14734	124.14734			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	245.38600		245.38600		245.18200	245.18200			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	249.98200		249.98200		249.77400	249.77400			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	0.13190		0.13190		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13080		0.13080		0.13240	0.13240			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.12970		0.12970		0.13220	0.13220			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13100		0.13100		0.13150	0.13150			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	1.64120		1.64120		1.65630	1.65630		18.20	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.66830		1.66830		1.68410	1.68410		16.96	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.69680		1.69680		1.71310	1.71310		16.37	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.72660		1.72660		1.74290	1.74290			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.82490		1.82490		1.84030	1.84030		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.33850		9.33850		9.37220	9.37220		17.92	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.45690		9.45690		9.49420	9.49420		17.25	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.58320		9.58320		9.62140	9.62140		16.52	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
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.71460		9.71460		9.75330	9.75330			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.62200		10.62200		10.65000	10.65000		16.40	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.31480		1.31480		1.32410	1.32410			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.32880		1.32880		1.33860	1.33860			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.34370		1.34370		1.35370	1.35370			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36110		1.36110		1.37100	1.37100			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.46570		1.46570		1.47390	1.47390			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.34150		1.34150		1.34180	1.34180			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34630		1.34630		1.34650	1.34650			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35060		1.35060		1.35080	1.35080			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35500		1.35500		1.35520	1.35520			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17590		1.17590		1.17990	1.17990			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18340		1.18340		1.18750	1.18750			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19050		1.19050		1.19460	1.19460			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.19800		1.19800		1.20220	1.20220			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.29536		108.50426		9.27558	108.62771		9.63	0.00	66,079,094.34	609	90,939.00
R186	On 01/02/2018	Bond Future	7.75	Call	6.41000		0.00641		7.69000	0.00769	6.410	9.04	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	183.57000		0.18357		202.96000	0.20296	183.570	9.19	0.10	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,898.40000		3.89840		3,810.05000	3.81005	3,898.400	9.34	0.80	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,707.03000		2.70703		2,638.08000	2.63808	2,707.030	9.48	0.67	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,765.79000		1.76579		1,716.96000	1.71696	1,765.790	9.63	0.52	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	782.38000		0.78238		759.73000	0.75973	782.380	9.91	0.29	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.37208		110.52936		9.35150	110.65456		10.00	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,589.17000		2.58917		2,660.25000	2.66025	2,589.170	10.03	0.49	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,862.90000		1.86290		1,827.03000	1.82703	1,862.900	10.34	0.36	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,175.70000		1.17570		1,152.15000	1.15215	1,175.700	10.61	0.26	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			294.53791		294.53791		294.53051	294.53051			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.05518		300.05518		300.04686	300.04686			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			232.68865		232.68865		232.68152	232.68152		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.04714		237.04714		237.03946	237.03946		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

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
R2023	On 01/02/2018	Bond Future			8.68577		99.62786		8.66058	99.72699		6.05	0.00	97,037,535.64	974	60,553.00
R2023	On 03/05/2018	Bond Future			8.75428		97.55735		8.72762	97.65791		6.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	932.85000		0.93285		904.51000	0.90451	932.850	6.63	0.34	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			9.75004		87.91636		9.74060	87.97664			0.00	0.00	0	70,699.00
R2030	On 03/05/2018	Bond Future			9.82764		89.55706		9.81791	89.61812			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.90628		87.24683		9.89597	87.31037			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			9.93173		90.26805		9.91723	90.36705		13.57	0.00	19,588,166.85	217	45,967.00
R2032	On 01/02/2018	Bond Future	9.20	Call	325.81000		0.32581		349.69000	0.34969	325.810	13.14	0.14	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	441.44000		0.44144		470.80000	0.47080	441.440	13.22	0.18	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	585.22000		0.58522		620.50000	0.62050	585.220	13.29	0.22	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	668.61000		0.66861		706.98000	0.70698	668.610	13.33	0.25	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.00805		87.79558		9.99310	87.89607		14.89	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.08269		89.45770		10.06701	89.56151		14.16	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			10.05777		94.33118		10.05860	94.32497			0.00	99,047,739.00	1,050	55,143.00
R2035	On 03/05/2018	Bond Future			10.13142		91.59137		10.13234	91.58458			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			10.14486		86.40136		10.14055	86.43346		15.91	0.00	0.00	0	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,283.17000		1.28317		1,313.03000	1.31303	1,283.170	15.80	0.37	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,575.36000		1.57536		1,581.73000	1.58173	1,575.360	16.26	0.39	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	711.88000		0.71188		719.80000	0.71980	711.880	16.70	0.22	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.22124		88.01379		10.21684	88.04612		16.70	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.29850		85.42394		10.29376	85.45828		16.65	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			7.62650		101.32772		7.60885	101.34239		0.97	0.00	0.00	0	38,225.00
R204	On 03/05/2018	Bond Future			7.66456		103.21882		7.64027	103.23335		0.77	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			10.24032		89.38168		10.23601	89.41578		16.57	0.00	0.00	0	26,023.00
R2040	On 03/05/2018	Bond Future			10.31732		91.04973		10.31292	91.08407		17.39	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	660.47000		0.66047		672.72000	0.67272	660.470	16.52	0.14	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	2,857.25000		2.85725		2,884.98000	2.88498	2,857.250	17.17	0.42	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			10.39524		88.26708		10.39052	88.30341		17.37	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

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
R2044	On 01/02/2018	Bond Future			10.28436		86.32391		10.28004	86.35819		17.31	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			10.35962		87.93486		10.35520	87.96949		18.18	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.43572		85.21836		10.43098	85.25499		18.16	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			10.22967		90.08783		10.22535	90.12306		17.00	0.00	0.00	0	102,706.00
R2048	On 03/05/2018	Bond Future			10.29848		87.33219		10.29407	87.36771		18.76	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			8.15217		98.84437		8.13661	98.87151		2.27	0.00	10,576,347.59	107	45,479.00
R207	On 03/05/2018	Bond Future			8.25702		100.68907		8.23926	100.71628		2.17	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			8.39878		97.90152		8.38375	97.94122		3.80	0.00	40,139,623.20	410	34,879.00
R208	On 03/05/2018	Bond Future			8.48020		96.32732		8.46387	96.36740		3.85	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			9.98584		71.17166		9.98146	71.19927		16.03	0.00	56,937,328.00	800	153,502.00
R209	On 01/02/2018	Bond Future	9.32	Call	364.86000		0.36486		379.16000	0.37916	364.860	15.42	0.17	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	375.99000		0.37599		390.56000	0.39056	375.990	15.43	0.17	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	640.14000		0.64014		659.82000	0.65982	640.140	15.60	0.26	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,328.91000		3.32891		3,322.85000	3.32285	3,328.910	15.66	0.71	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,107.42000		1.10742		1,132.94000	1.13294	1,107.420	15.81	0.38	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,228.32000		2.22832		2,228.42000	2.22842	2,228.320	15.90	0.57	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,155.39000		2.15539		2,155.88000	2.15588	2,155.390	15.92	0.55	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,119.44000		2.11944		2,120.13000	2.12013	2,119.440	15.92	0.55	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,084.01000		2.08401		2,084.89000	2.08489	2,084.010	15.93	0.54	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,721.18000		1.72118		1,723.94000	1.72394	1,721.180	16.03	0.48	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,435.37000		1.43537		1,439.49000	1.43949	1,435.370	16.14	0.42	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,141.93000		1.14193		1,147.22000	1.14722	1,141.930	16.27	0.36	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.05220		69.35056		10.04774	69.37836		17.63	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	2,218.71000		2.21871		2,240.72000	2.24072	2,218.710	17.40	0.42	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,256.53000		3.25653		3,253.35000	3.25335	3,256.530	17.63	0.49	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	2,613.40000		2.61340		2,612.11000	2.61211	2,613.400	17.88	0.42	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,518.64000		1.51864		1,520.13000	1.52013	1,518.640	18.45	0.28	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.11666		70.66348		10.11188	70.69295		16.83	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,549.02000		2.54902		2,568.73000	2.56873	2,549.020	16.52	0.41	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 02/08/2018	Bond Future	10.21	Put	3,576.86000		3.57686	3,571.74000	3.57174	3,576.860	17.06	0.45	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	2,143.41000		2.14341	2,141.85000	2.14185	2,143.410	17.75	0.31	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			10.17999		68.87862	10.17491	68.90960		17.10	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	2,262.73000		2.26273	2,279.39000	2.27939	2,262.730	16.49	0.34	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,265.40000		5.26540	5,256.05000	5.25605	5,265.400	17.05	0.52	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,472.35000		3.47235	3,467.13000	3.46713	3,472.350	17.74	0.39	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			184.60071		184.60071	184.18433	184.18433			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			185.63356		185.63356	185.20889	185.20889			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			149.59683		149.59683	149.59318	149.59318			0.00	0.00	0	4,967.00	
R212	On 03/05/2018	Bond Future			152.39907		152.39907	152.39496	152.39496			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			9.82094		82.55332	9.80642	82.64350		13.34	0.00	0.00	0	58,787.00	
R213	On 03/05/2018	Bond Future			9.89163		80.54448	9.87668	80.63598		14.62	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			10.16819		70.43460	10.16894	70.42976		16.92	0.00	67,617,216.00	960	50,212.00	
R214	On 03/05/2018	Bond Future			10.23465		68.45311	10.23547	68.44787		18.68	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			24,078.42000	24,078.42000		24,282.59000	24,282.59000			0.00	0.00	0	0.00	
RAIN	On 19/03/2018	Foreign Exchange Future			24,465.75000	24,465.75000		24,679.41000	24,679.41000			0.00	0.00	0	0.00	
SGD / R	On 18/12/2017	Foreign Exchange Future			10.07230	10.07230		10.14430	10.14430			17.27	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			10.22340	10.22340		10.30030	10.30030			16.81	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			10.38140	10.38140		10.45960	10.45960			15.91	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			10.54570	10.54570		10.62560	10.62560			0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			11.59710	11.59710		11.66910	11.66910			16.44	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future			3.54420	3.54420		3.53510	3.53510			14.94	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
TRY / R	On 19/03/2018		Foreign Exchange Future	3.49450	3.49450		3.48710	3.48710		14.14	0.00	0.00	0	433.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.44450	3.44450		3.43360	3.43360		13.80	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.39470	3.39470		3.38070	3.38070			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.43330	3.43330		3.37920	3.37920		15.91	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.32100	1.32100		1.32030	1.32030			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.30170	1.30170		1.30360	1.30360			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.27930	1.27930		1.28130	1.28130			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.26410	1.26410		1.26350	1.26350			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640			0.00	0.00	0	0.00
Total for Derivatives :												2,253,466,586.64	171,368	7 667 343.00
Grand Total:												2,253,466,586.64	171,368	7 667 343.00