



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: 12/12/2017

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	13.66020	13.66020		13.59300	13.59300		31.22	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.66020	13.66020		13.59500	13.59500		34.24	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	120.57630	0.12058	117.57330	0.11757	120.576	35.06	0.40	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.66660	13.66660		13.60090	13.60090		33.19	0.00	6,472,023,429.00	473,565	451,729.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	1.51400	0.00151	1.68870	0.00169	1.514	47.07	0.01	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.31940	0.00332	3.69940	0.00370	3.319	45.43	0.01	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	5.40150	0.00540	6.01980	0.00602	5.401	44.38	0.02	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	6.08850	0.00609	6.78570	0.00679	6.089	44.12	0.02	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	6.27280	0.00627	6.99100	0.00699	6.273	44.06	0.02	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	9.28270	0.00928	10.33640	0.01034	9.283	41.56	0.03	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	10.60180	0.01060	12.48690	0.01249	10.602	39.65	0.04	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	11.52330	0.01152	14.02710	0.01403	11.523	38.50	0.04	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	13.13170	0.01313	16.77300	0.01677	13.132	36.78	0.05	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	15.31750	0.01532	20.58860	0.02059	15.318	34.87	0.06	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	15.56380	0.01556	21.02280	0.02102	15.564	34.68	0.06	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	26.99680	0.02700	42.35700	0.04236	26.997	31.21	0.10	0	10,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	41.07400	0.04107	60.97900	0.06098	41.074	31.51	0.14	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	55.85110	0.05585	79.71090	0.07971	55.851	31.76	0.18	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	60.08780	0.06009	84.96890	0.08497	60.088	31.82	0.19	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	526.68780	0.52669	485.86890	0.48587	526.688	31.82	0.81	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	62.29190	0.06229	87.68720	0.08769	62.292	31.85	0.20	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	64.55350	0.06455	90.46570	0.09047	64.554	31.88	0.20	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	488.29410	0.48829	450.06820	0.45007	488.294	31.97	0.78	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	99.52710	0.09953	132.26840	0.13227	99.527	32.28	0.28	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	115.88900	0.11589	151.25370	0.15125	115.889	32.43	0.31	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	320.34360	0.32034	295.11320	0.29511	320.344	32.73	0.62	0.00	0	11,116.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.52	Put	162.15090	0.16215	203.60690	0.20361	162.151	32.79	0.39	0.00	0	21,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.53	Put	166.46030	0.16646	208.40380	0.20840	166.460	32.82	0.40	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.56	Put	179.80910	0.17981	223.19350	0.22319	179.809	32.92	0.42	0.00	0	3,700.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	265.19180	0.26519	244.73810	0.24474	265.192	33.04	0.55	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.64	Put	218.49380	0.21849	265.60050	0.26560	218.494	33.16	0.47	0.00	0	4,400.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.67	Put	234.04120	0.23404	282.59770	0.28260	234.041	33.24	0.49	0.00	0	640.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	284.18800	0.28419	336.95950	0.33696	284.188	33.44	0.55	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	190.78800	0.19079	177.85950	0.17786	190.788	33.44	0.45	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	308.20210	0.30820	362.68440	0.36268	308.202	33.53	0.58	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	372.65870	0.37266	430.94720	0.43095	372.659	33.76	0.64	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	129.77270	0.12977	123.36650	0.12337	129.773	33.83	0.34	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	443.01600	0.44302	504.41480	0.50441	443.016	33.99	0.70	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	109.61600	0.10962	105.31480	0.10531	109.616	33.99	0.30	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	657.61710	0.65762	724.18570	0.72419	657.617	34.60	0.83	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	38.80990	0.03881	40.56150	0.04056	38.810	35.24	0.13	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	31.21080	0.03121	32.16050	0.03216	31.211	36.16	0.11	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	864.61080	0.86461	931.26050	0.93126	864.611	36.16	0.90	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	23.64680	0.02365	23.75340	0.02375	23.647	37.36	0.08	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	13.61810	0.01362	12.66110	0.01266	13.618	39.85	0.05	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	11.20490	0.01120	10.30310	0.01030	11.205	40.77	0.04	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	9.19000	0.00919	8.49820	0.00850	9.190	41.86	0.03	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	4.82600	0.00483	4.54790	0.00455	4.826	45.71	0.02	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	4.15100	0.00415	3.92950	0.00393	4.151	46.70	0.01	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.40300	0.00240	2.31270	0.00231	2.403	50.65	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	0.25500	0.00026	0.53600	0.00054	0.255	56.12	0.00	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	0.19420	0.00019	0.47050	0.00047	0.194	56.35	0.00	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	0.02080	0.00002	0.11570	0.00012	0.021	57.42	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.66870	13.66870	13.60290	13.60290		34.18	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.67290	13.67290	13.60690	13.60690		32.58	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.67500	13.67500	13.60890	13.60890		32.12	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	206.61950	0.20662	245.87390	0.24587	206.620	31.84	0.39	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	1.76400	0.00176	2.19390	0.00219	1.764	61.98	0.00	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.68550	13.68550	13.61890	13.61890		28.63	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.68970	13.68970	13.62290	13.62290		27.56	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	88.72400	0.08872	87.81330	0.08781	88.724	29.40	0.19	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	50.98680	0.05099	51.65930	0.05166	50.987	29.96	0.12	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.69810	13.69810	13.63100	13.63100		25.57	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.70220	13.70220	13.63500	13.63500		24.97	0.00	0.00	0	677.00
\$ / R	On 08/01/2018	Any day expiry			13.71060	13.71060	13.64300	13.64300		23.78	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	12.50	Put	21.15870	0.02116	28.07210	0.02807	21.159	22.11	0.06	0.00	0	20,000.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	158.77380	0.15877	186.22680	0.18623	158.774	23.30	0.28	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			13.71270	13.71270	13.64500	13.64500		23.58	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	145.58850	0.14559	170.68140	0.17068	145.589	23.05	0.26	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	80.60440	0.08060	75.71980	0.07572	80.604	25.87	0.16	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	66.86900	0.06687	62.93370	0.06293	66.869	26.12	0.14	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.71480	13.71480	13.64700	13.64700		23.40	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.71900	13.71900	13.65100	13.65100		23.06	0.00	0.00	0	241.00
\$ / R	On 15/01/2018	Any day expiry			13.72530	13.72530	13.65700	13.65700		22.47	0.00	0.00	0	574.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	228.09090	0.22809	210.94850	0.21095	228.091	23.27	0.36	245,296,709.50	50,000	50,000.00
\$ / R	On 16/01/2018	Any day expiry			13.72740	13.72740	13.65900	13.65900		22.35	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.73160	13.73160	13.66320	13.66320		22.11	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	483.42230	0.48342	528.89210	0.52889	483.422	22.43	0.55	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.73370	13.73370	13.66530	13.66530		22.00	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	397.30620	0.39731	438.66560	0.43867	397.306	22.00	0.49	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.74640	13.74640	13.67780	13.67780		21.28	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.75900	13.75900	13.69040	13.69040		20.72	0.00	0.00	0	2,430.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	197.41370	0.19741	222.08730	0.22209	197.414	20.15	0.29	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	204.28350	0.20428	229.51880	0.22952	204.283	20.17	0.30	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	214.87950	0.21488	240.95970	0.24096	214.880	20.21	0.31	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	252.72930	0.25273	281.65370	0.28165	252.729	20.32	0.35	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	245.24960	0.24525	227.95460	0.22795	245.250	21.70	0.35	0.00	0	12,000.00
\$ / R	On 01/02/2018	Any day expiry			13.76110	13.76110	13.69240	13.69240		20.65	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	49.39050	0.04939	58.72000	0.05872	49.391	19.51	0.10	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	136.04400	0.13604	155.00380	0.15500	136.044	19.86	0.22	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	167.07780	0.16708	189.00760	0.18901	167.078	19.98	0.26	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	78.98030	0.07898	71.95370	0.07195	78.980	23.47	0.13	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	52.02170	0.05202	46.89230	0.04689	52.022	23.70	0.09	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	35.28720	0.03529	31.45570	0.03146	35.287	23.91	0.07	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	30.93300	0.03093	27.46210	0.02746	30.933	23.98	0.06	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.77170	13.77170	13.70290	13.70290		20.25	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	189.23450	0.18923	212.51020	0.21251	189.235	19.64	0.28	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	452.55260	0.45255	492.89530	0.49290	452.553	20.35	0.49	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.77590	13.77590	13.70710	13.70710		20.24	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	179.45220	0.17945	202.15410	0.20215	179.452	19.48	0.27	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	490.47710	0.49048	532.29840	0.53230	490.477	20.36	0.51	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	112.52790	0.11253	104.94890	0.10495	112.528	22.65	0.18	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.78430	13.78430	13.71540	13.71540		19.95	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	433.25750	0.43326	471.42500	0.47142	433.258	19.89	0.47	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 12/02/2018	Any day expiry	13.90	Put	518.46210	0.51846	561.04090	0.56104	518.462	20.14	0.52	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.78640	13.78640	13.71750	13.71750		19.92	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.79070	13.79070	13.72170	13.72170		19.86	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.79280	13.79280	13.72380	13.72380		19.83	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	718.81720	0.71882	766.98590	0.76699	718.817	20.58	0.61	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.81810	13.81810	13.74910	13.74910		19.31	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	717.00280	0.71700	762.87490	0.76287	717.003	19.99	0.59	0.00	0	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.82020	13.82020	13.75120	13.75120		19.29	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			13.82230	13.82230	13.75330	13.75330		19.28	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	296.45420	0.29645	323.47010	0.32347	296.454	18.82	0.35	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.84980	13.84980	13.78080	13.78080		18.96	0.00	0.00	0	2,641.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.85840	13.85840	13.78940	13.78940		18.82	0.00	6,574,203,225.60	474,384	617,799.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	37.97910	0.03798	41.19660	0.04120	37.979	18.82	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	62.43350	0.06243	68.20250	0.06820	62.434	17.91	0.10	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	65.91340	0.06591	72.04630	0.07205	65.913	17.81	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	77.54670	0.07755	86.83790	0.08684	77.547	17.70	0.12	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	88.25250	0.08825	98.50600	0.09851	88.253	17.74	0.13	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	135.66570	0.13567	149.78550	0.14979	135.666	17.85	0.19	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	164.02460	0.16402	180.22040	0.18022	164.025	17.90	0.22	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	179.67260	0.17967	196.95470	0.19695	179.673	17.93	0.23	0.00	0	104,866.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	247.12190	0.24712	269.71600	0.26972	247.122	18.08	0.29	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	257.81620	0.25782	281.07740	0.28108	257.816	18.12	0.30	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	283.89270	0.28389	308.71530	0.30872	283.893	18.20	0.32	33,205,223.25	7,500	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	307.49220	0.30749	333.66390	0.33366	307.492	18.27	0.34	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	315.61450	0.31561	342.23830	0.34224	315.615	18.29	0.34	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	358.15260	0.35815	387.04300	0.38704	358.153	18.41	0.37	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	716.55260	0.71655	676.44300	0.67644	716.553	18.41	0.63	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	403.88420	0.40388	435.03640	0.43504	403.884	18.53	0.40	1,100,486,942.67	197,389	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	611.17810	0.61118	575.57440	0.57557	611.178	18.65	0.57	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Put	462.93050	0.46293	496.77290	0.49677	462.931	18.67	0.44	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.72	Call	601.33050	0.60133	566.17290	0.56617	601.331	18.67	0.56	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	473.20670	0.47321	507.49360	0.50749	473.207	18.69	0.45	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	582.00620	0.58201	547.73580	0.54774	582.006	18.72	0.55	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	567.83680	0.56784	534.22390	0.53422	567.837	18.75	0.54	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	526.42730	0.52643	563.49520	0.56350	526.427	18.81	0.48	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Call	523.16810	0.52317	492.44840	0.49245	523.168	18.89	0.51	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.89	Put	554.76810	0.55477	593.04840	0.59305	554.768	18.89	0.49	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	566.37300	0.56637	605.07460	0.60507	566.373	18.93	0.50	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	578.09510	0.57810	617.21260	0.61721	578.095	18.96	0.50	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	506.49510	0.50650	476.61260	0.47661	506.495	18.96	0.50	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	589.93370	0.58993	629.46700	0.62947	589.934	18.99	0.51	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	607.90680	0.60791	648.05500	0.64805	607.907	19.04	0.52	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	478.43270	0.47843	449.98870	0.44999	478.433	19.08	0.48	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	470.66880	0.47067	442.62950	0.44263	470.669	19.11	0.47	0.00	0	55.00

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	14.05	Put	650.83570		0.65084		692.39720	0.69240	650.836	19.16	0.54	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	451.75300		0.45175		424.71080	0.42471	451.753	19.20	0.46	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	433.52130		0.43352		407.45210	0.40745	433.521	19.28	0.45	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	721.01580		0.72102		764.71140	0.76471	721.016	19.35	0.57	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	734.12190		0.73412		778.19180	0.77819	734.122	19.39	0.57	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	405.73150		0.40573		381.17490	0.38117	405.732	19.42	0.42	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	747.33150		0.74733		791.77490	0.79177	747.331	19.42	0.58	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	760.64360		0.76064		805.45410	0.80545	760.644	19.45	0.58	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.25	Call	389.20010		0.38920		365.55840	0.36556	389.200	19.50	0.41	0.00	0	4,167.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	331.91310		0.33191		311.53740	0.31154	331.913	19.83	0.36	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	329.12810		0.32913		308.91790	0.30892	329.128	19.85	0.36	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	949.81360		0.94981		999.24260	0.99924	949.814	19.91	0.65	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	315.53800		0.31554		296.12500	0.29613	315.538	19.93	0.35	0.00	0	490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	957.13800		0.95714		1,006.72500	1.00672	957.138	19.93	0.65	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	971.85350		0.97185		1,021.80030	1.02180	971.854	19.96	0.66	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	305.05120		0.30505		286.35340	0.28635	305.051	20.00	0.34	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	297.47410		0.29747		279.23390	0.27923	297.474	20.05	0.33	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	290.10870		0.29011		272.28650	0.27229	290.109	20.11	0.33	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	255.89550		0.25590		240.05260	0.24005	255.895	20.38	0.29	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	233.38990		0.23339		218.87290	0.21887	233.390	20.58	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	225.71080		0.22571		211.65040	0.21165	225.711	20.66	0.27	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	223.82960		0.22383		209.88250	0.20988	223.830	20.67	0.26	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	216.46940		0.21647		202.96250	0.20296	216.469	20.75	0.26	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	207.61290		0.20761		194.63980	0.19464	207.613	20.84	0.25	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	189.41340		0.18941		177.54540	0.17755	189.413	21.04	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	167.14880		0.16715		156.28550	0.15629	167.149	21.31	0.21	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	140.41890		0.14042		131.17430	0.13117	140.419	21.60	0.18	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	135.61390		0.13561		126.66390	0.12666	135.614	21.66	0.17	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	127.59890		0.12760		119.14500	0.11915	127.599	21.77	0.16	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	114.96570		0.11497		107.29920	0.10730	114.966	21.94	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	87.94710		0.08795		81.99450	0.08199	87.947	22.40	0.12	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	76.67700		0.07668		71.45220	0.07145	76.677	22.64	0.10	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.87990		13.87990		13.81090	13.81090		18.68	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			13.93600		13.93600		13.86690	13.86690		18.26	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			13.93810		13.93810		13.86900	13.86900		18.25	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,352.20260		1.35220		1,406.94780	1.40695	1,352.203	19.93	0.71	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	163.00330		0.16300		154.43370	0.15443	163.003	21.13	0.18	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			13.94890		13.94890		13.87980	13.87980		18.15	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	541.96160		0.54196		577.66610	0.57767	541.962	17.97	0.44	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	257.14620		0.25715		244.59450	0.24459	257.146	20.20	0.26	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	190.02250		0.19002		180.28860	0.18029	190.023	20.81	0.20	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			13.96830		13.96830		13.89920	13.89920		18.04	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	156.94230		0.15694		172.09030	0.17209	156.942	16.93	0.18	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	580.73850		0.58074		617.51690	0.61752	580.738	17.93	0.45	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	210.31930	0.21032	200.03490	0.20003	210.319	20.60	0.21	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			13.97260	13.97260	13.90350	13.90350		18.03	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			13.97910	13.97910	13.90990	13.90990		18.03	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	162.49660	0.16250	177.81960	0.17782	162.497	16.88	0.18	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	981.50500	0.98150	1,029.12110	1.02912	981.505	18.77	0.59	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	200.75180	0.20075	190.98450	0.19098	200.752	20.67	0.20	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			13.98130	13.98130	13.91210	13.91210		18.03	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.01570	14.01570	13.94650	13.94650		17.86	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	564.57680	0.56458	600.20900	0.60021	564.577	17.62	0.43	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	284.56390	0.28456	271.94710	0.27195	284.564	20.01	0.26	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	212.44480	0.21244	202.97860	0.20298	212.445	20.57	0.21	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.05470	14.05470	13.98540	13.98540		17.77	0.00	56,921,535.00	4,050	122,785.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.56710	0.01457	14.85580	0.01486	14.567	17.40	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	28.63930	0.02864	31.10240	0.03110	28.639	16.59	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	66.01790	0.06602	72.06400	0.07206	66.018	16.57	0.08	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	95.58020	0.09558	104.33070	0.10433	95.580	16.56	0.11	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	117.69280	0.11769	128.38430	0.12838	117.693	16.56	0.13	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	134.46720	0.13447	146.58510	0.14659	134.467	16.56	0.15	118,785,352.44	57,300	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	185.73730	0.18574	202.27610	0.20228	185.737	16.61	0.19	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	240.73740	0.24074	260.53210	0.26053	240.737	16.72	0.23	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	252.33730	0.25234	272.77460	0.27277	252.337	16.74	0.24	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	267.35370	0.26735	288.60020	0.28860	267.354	16.77	0.25	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	305.77620	0.30578	329.00310	0.32900	305.776	16.83	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	322.79380	0.32279	346.85480	0.34685	322.794	16.86	0.29	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	351.25990	0.35126	376.66990	0.37667	351.260	16.90	0.30	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	415.54250	0.41554	445.06800	0.44507	415.543	17.06	0.34	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	424.18670	0.42419	454.07890	0.45408	424.187	17.08	0.34	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	432.93260	0.43293	463.18720	0.46319	432.933	17.11	0.35	280,085,895.30	57,300	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	496.98200	0.49698	529.76460	0.52976	496.982	17.28	0.38	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	550.73140	0.55073	585.46990	0.58547	550.731	17.41	0.41	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	576.14150	0.57614	611.75930	0.61176	576.142	17.47	0.42	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	581.29850	0.58130	617.08560	0.61709	581.298	17.48	0.42	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	591.68080	0.59168	627.81740	0.62782	591.681	17.50	0.42	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	596.90600	0.59691	633.21870	0.63322	596.906	17.52	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	628.76920	0.62877	666.11090	0.66611	628.769	17.59	0.44	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	683.75290	0.68375	722.77560	0.72278	683.753	17.71	0.46	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	741.35990	0.74136	782.33490	0.78233	741.360	17.84	0.48	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	832.41900	0.83242	875.71480	0.87571	832.419	18.04	0.52	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	539.56080	0.53956	517.54970	0.51755	539.561	18.43	0.43	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	484.70690	0.48471	465.08010	0.46508	484.707	18.68	0.39	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	457.05510	0.45706	438.84220	0.43884	457.055	18.82	0.37	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	384.21840	0.38422	369.13690	0.36914	384.218	19.28	0.32	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	377.64880	0.37765	362.85170	0.36285	377.649	19.33	0.32	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	320.09050	0.32009	307.43680	0.30744	320.090	19.77	0.28	0.00	0	15,000.00

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	15.50	Call	307.10490	0.30710	294.73850	0.29474	307.105	19.86	0.27	216,353,294.16	57,300	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	301.61360	0.30161	289.46170	0.28946	301.614	19.90	0.27	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	258.08710	0.25809	247.65220	0.24765	258.087	20.21	0.23	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	207.21180	0.20721	198.80030	0.19880	207.212	20.65	0.19	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	182.15270	0.18215	174.74390	0.17474	182.153	20.91	0.17	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	178.99860	0.17900	171.71570	0.17172	178.999	20.94	0.17	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	170.87470	0.17087	163.91930	0.16392	170.875	21.04	0.16	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	167.93340	0.16793	161.09550	0.16110	167.933	21.08	0.16	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	155.81630	0.15582	149.46430	0.14946	155.816	21.23	0.15	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	134.40660	0.13441	129.42990	0.12943	134.407	21.59	0.13	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	129.37970	0.12938	124.57440	0.12457	129.380	21.72	0.13	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	117.30870	0.11731	112.91580	0.11292	117.309	22.08	0.12	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	113.61980	0.11362	109.35030	0.10935	113.620	22.20	0.11	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	108.61440	0.10861	104.51390	0.10451	108.614	22.37	0.11	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.07900	14.07900	14.00940	14.00940		17.80	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	584.53340	0.58453	620.30210	0.62030	584.533	17.44	0.41	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	308.55960	0.30856	295.95330	0.29595	308.560	19.94	0.26	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	234.26770	0.23427	224.85870	0.22486	234.268	20.50	0.21	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.08560	14.08560	14.01590	14.01590		17.76	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry	14.12530		14.12530	14.12530	14.05510	14.05510		17.76	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.13420	14.13420	14.06380	14.06380		17.73	0.00	7,042,000.00	500	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	814.53000	0.81453	856.18270	0.85618	814.530	17.78	0.48	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	976.12120	0.97612	1,021.36380	1.02136	976.121	18.12	0.53	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	338.72850	0.33873	325.64630	0.32565	338.728	19.82	0.27	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	301.17520	0.30118	289.67410	0.28967	301.175	20.07	0.25	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.13640	14.13640	14.06600	14.06600		17.73	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.14960	14.14960	14.07910	14.07910		17.70	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	603.55380	0.60355	638.84130	0.63884	603.554	17.28	0.40	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	334.19680	0.33420	321.56770	0.32157	334.197	19.88	0.27	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	257.92540	0.25793	248.49950	0.24850	257.925	20.44	0.21	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.16500	14.16500	14.09430	14.09430		17.67	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	123.88570	0.12389	132.88100	0.13288	123.886	16.09	0.13	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	638.28880	0.63829	674.03010	0.67403	638.289	17.32	0.41	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	288.99400	0.28899	278.58070	0.27858	288.994	20.22	0.23	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.17830	14.17830	14.10740	14.10740		17.70	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.21800	14.21800	14.14660	14.14660		17.65	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	620.42630	0.62043	654.94540	0.65495	620.426	17.17	0.39	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	351.95300	0.35195	339.62310	0.33962	351.953	19.91	0.26	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	275.46560	0.27547	265.82190	0.26582	275.466	20.47	0.21	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.25560	14.25560	14.18370	14.18370		17.63	0.00	7,127,800.00	500	3,787.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	19.08980	0.01909	19.08810	0.01909	19.090	15.64	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	197.19050	0.19719	213.25150	0.21325	197.190	16.03	0.17	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	207.66010	0.20766	224.40170	0.22440	207.660	16.09	0.18	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	265.28060	0.26528	283.80810	0.28381	265.281	16.39	0.21	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 17/09/2018	Foreign Exchange Future	13.36	Put	433.09020	0.43309		459.21060	0.45921	433.090	16.69	0.30	0.00	0	2,179.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,160.47790	1.16048		1,120.59960	1.12060	1,160.478	16.92	0.64	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	593.03090	0.59303		626.29980	0.62630	593.031	17.01	0.37	0.00	0	2,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	396.79100	0.39679		382.82890	0.38283	396.791	19.70	0.28	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	384.18840	0.38419		370.68370	0.37068	384.188	19.78	0.28	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	377.18590	0.37719		363.93410	0.36393	377.186	19.82	0.27	0.00	0	2,179.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	366.94150	0.36694		354.06630	0.35407	366.942	19.88	0.27	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	247.52310	0.24752		239.04940	0.23905	247.523	20.82	0.19	0.00	0	2,500.00	
\$ / R	On 28/09/2018	Any day expiry			14.28020	14.28020		14.20800	14.20800		17.67	0.00	0.00	0	1,295.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	632.92990	0.63293		667.54400	0.66754	632.930	17.07	0.38	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	368.80480	0.36880		356.01420	0.35601	368.805	19.94	0.26	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	289.80050	0.28980		280.22960	0.28023	289.800	20.52	0.21	0.00	0	500.00	
\$ / R	On 25/10/2018	Any day expiry			14.34050	14.34050		14.26740	14.26740		17.63	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			14.34940	14.34940		14.27620	14.27620		17.61	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			14.35390	14.35390		14.28060	14.28060		17.62	0.00	0.00	0	0.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	646.03960	0.64604		679.84890	0.67985	646.040	16.98	0.37	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	389.59690	0.38960		376.90150	0.37690	389.597	19.97	0.26	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	312.20160	0.31220		302.09960	0.30210	312.202	20.53	0.22	0.00	0	500.00	
\$ / R	On 05/11/2018	Any day expiry			14.36510	14.36510		14.29160	14.29160		17.59	0.00	0.00	0	0.00	
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	64.17280	0.06417		75.17490	0.07517	64.173	14.18	0.07	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	677.43340	0.67743		712.08320	0.71208	677.433	17.03	0.38	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	346.95050	0.34695		335.74290	0.33574	346.951	20.27	0.24	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			14.38300	14.38300		14.30920	14.30920		17.63	0.00	0.00	0	70.00	
\$ / R	On 30/11/2018	Any day expiry			14.42100	14.42100		14.34660	14.34660		17.59	0.00	0.00	0	0.00	
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	656.85050	0.65685		690.46630	0.69047	656.851	16.91	0.36	0.00	0	1,000.00	
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	403.11720	0.40312		390.79690	0.39080	403.117	20.02	0.26	0.00	0	500.00	
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	321.09700	0.32110		312.94900	0.31295	321.097	20.64	0.21	0.00	0	500.00	
\$ / R	On 11/12/2018	Any day expiry			14.44550	14.44550		14.37090	14.37090		17.60	0.00	0.00	0	0.00	
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	591.57720	0.59158		620.59390	0.62059	591.577	16.75	0.34	0.00	0	20,000.00	
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	619.11240	0.61911		599.86200	0.59986	619.112	18.94	0.37	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.45230	14.45230		14.37770	14.37770		17.61	0.00	0.00	0	0.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	336.94710	0.33695		358.88690	0.35889	336.947	16.29	0.23	0.00	0	23,443.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	350.28260	0.35028		339.98290	0.33998	350.283	20.49	0.23	0.00	0	23,443.00	
\$ / R	On 31/12/2018	Any day expiry			14.49330	14.49330		14.41870	14.41870		17.69	0.00	0.00	0	0.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	668.91590	0.66892		702.63120	0.70263	668.916	16.90	0.36	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	424.17120	0.42417		412.29990	0.41230	424.171	20.20	0.26	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	341.77440	0.34177		334.40850	0.33441	341.774	20.89	0.21	0.00	0	500.00	
\$ / R	On 13/02/2019	Any day expiry			14.59940	14.59940		14.52500	14.52500		17.89	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.67900	14.67900		14.60480	14.60480		18.02	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			14.89130	14.89130		14.81730	14.81730		18.28	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			15.33040	15.33040		15.25700	15.25700		18.61	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	660.58610	0.66059		648.61120	0.64861	660.586	23.01	0.26	0.00	0	2,000.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.83490	15.83490		15.76200	15.76200		19.04	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			15.96290	15.96290		15.88960	15.88960		19.10	0.00	0.00	0	84,000.00	

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 14/09/2020		Foreign Exchange Future	16.09640	16.09640		16.02280	16.02280		19.19	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017		Foreign Exchange Future	13.66660	13.66660		13.60090	13.60090		33.19	0.00	0.00	0	333.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future	13.85840	13.85840		13.78940	13.78940		18.82	0.00	3,492,316.80	252	329.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	14.05470	14.05470		13.98540	13.98540		17.77	0.00	42,164.10	3	86.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	14.25560	14.25560		14.18370	14.18370		17.63	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	14.89130	14.89130		14.81730	14.81730		18.28	0.00	0.00	0	0.00
£ / R	On 15/12/2017		Any day expiry	18.21570	18.21570		18.15480	18.15480		37.01	0.00	0.00	0	10.00
£ / R	On 18/12/2017		Foreign Exchange Future	18.22590	18.22590		18.16440	18.16440		33.77	0.00	3,019,521,304.80	165,672	47,097.00
£ / R	On 18/12/2017	18.20	Call	326.27510	0.32628	310.69790	0.31070	326.275	33.62	0.52	0.00	0	400.00	
£ / R	On 18/12/2017	19.80	Call	23.13060	0.02313	22.03940	0.02204	23.131	40.48	0.06	0.00	0	800.00	
£ / R	On 31/01/2018		Any day expiry	18.38950	18.38950		18.32050	18.32050		21.18	0.00	0.00	0	10.00
£ / R	On 01/03/2018		Any day expiry	18.48760	18.48760		18.41820	18.41820		19.85	0.00	0.00	0	17.00
£ / R	On 15/03/2018		Any day expiry	18.53520	18.53520		18.46600	18.46600		19.50	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future	18.54960	18.54960		18.48030	18.48030		19.37	0.00	3,040,873,027.20	163,932	194,123.00
£ / R	On 19/03/2018	17.00	Put	179.70940	0.17971	192.68600	0.19269	179.709	19.09	0.17	0.00	0	500.00	
£ / R	On 19/03/2018	19.00	Call	558.82980	0.55883	533.34730	0.53335	558.830	19.77	0.43	0.00	0	1,500.00	
£ / R	On 19/03/2018	20.14	Call	266.13730	0.26614	253.26630	0.25327	266.137	20.88	0.24	0.00	0	500.00	
£ / R	On 18/06/2018		Foreign Exchange Future	18.87380	18.87380		18.80330	18.80330		18.40	0.00	14,985,797.20	794	5,182.00
£ / R	On 17/09/2018		Foreign Exchange Future	19.20850	19.20850		19.13340	19.13340		18.02	0.00	0.00	0	3,576.00
£ / R	On 14/06/2019		Foreign Exchange Future	19.98790	19.98790		19.90250	19.90250		17.65	0.00	0.00	0	0.00
¥ / R	On 18/12/2017		Foreign Exchange Future	0.12033	0.12033		0.11996	0.11996		41.25	0.00	27,676.13	230	80.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.12268	0.12268		0.12228	0.12228		21.34	0.00	0.00	0	115.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.12510	0.12510		0.12469	0.12469		23.48	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.12765	0.12765		0.12722	0.12722			0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.14000	0.14000		0.13952	0.13952		21.92	0.00	0.00	0	0.00
€ / R	On 15/12/2017		Any day expiry	16.04210	16.04210		16.03400	16.03400		30.76	0.00	0.00	0	3.00
€ / R	On 18/12/2017		Foreign Exchange Future	16.05230	16.05230		16.04360	16.04360		29.62	0.00	855,539,433.10	53,297	98,056.00
€ / R	On 18/12/2017	14.00	Put	1.41110	0.00141	1.48410	0.00148	1.411	41.95	0.01	0.00	0	18,000.00	
€ / R	On 18/12/2017	16.39	Call	117.83610	0.11784	135.79080	0.13579	117.836	30.31	0.30	0.00	0	18,000.00	
€ / R	On 27/12/2017		Any day expiry	16.08090	16.08090		16.07190	16.07190		26.57	0.00	0.00	0	800.00
€ / R	On 31/01/2018		Any day expiry	16.22030	16.22030		16.20570	16.20570		19.48	0.00	0.00	0	30.00
€ / R	On 31/01/2018	15.80	Put	273.08710	0.27309	283.70270	0.28370	273.087	19.15	0.34	0.00	0	193,000.00	
€ / R	On 28/02/2018		Any day expiry	16.31650	16.31650		16.30150	16.30150		18.47	0.00	0.00	0	0.00
€ / R	On 28/02/2018	16.41	Put	610.01550	0.61002	622.37610	0.62238	610.016	18.63	0.51	0.00	0	114,748.00	
€ / R	On 15/03/2018		Any day expiry	16.36830	16.36830		16.35350	16.35350		18.22	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	16.38290	16.38290		16.36810	16.36810		18.13	0.00	892,261,882.70	54,463	59,422.00
€ / R	On 19/03/2018	15.05	Put	125.50770	0.12551	131.51980	0.13152	125.508	17.19	0.16	0.00	0	5,648.00	
€ / R	On 19/03/2018	15.10	Put	135.13470	0.13513	141.34790	0.14135	135.135	17.21	0.17	0.00	0	19,510.00	
€ / R	On 19/03/2018	16.39	Put	614.08810	0.61409	624.96790	0.62497	614.088	18.12	0.48	0.00	0	174,600.00	

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	16.50	Call	560.76040		0.56076		557.16640	0.55717	560.760	18.27	0.49	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	387.93830		0.38794		384.88680	0.38489	387.938	18.96	0.37	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			16.41940		16.41940		16.40470	16.40470		17.91	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			16.71410		16.71410		16.69990	16.69990		17.02	0.00	8,557,619.20	512	1,827.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	42.64000		0.04264		43.62670	0.04363	42.640	16.98	0.05	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	55.64300		0.05564		57.22350	0.05722	55.643	16.81	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	223.00230		0.22300		231.20760	0.23121	223.002	16.07	0.20	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	666.97400		0.66697		679.49310	0.67949	666.974	16.79	0.42	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	301.54800		0.30155		301.86640	0.30187	301.548	19.18	0.24	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	113.21460		0.11321		112.86710	0.11287	113.215	21.20	0.10	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future			17.06140		17.06140		17.04400	17.04400		16.79	0.00	0.00	0	5,142.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	85.64870		0.08565		87.07490	0.08707	85.649	15.29	0.08	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	484.15130		0.48415		494.26110	0.49426	484.151	15.96	0.30	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	199.29940		0.19930		199.07090	0.19907	199.299	22.21	0.13	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.40680		17.40680		17.38610	17.38610		16.71	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future			18.18480		18.18480		18.16440	18.16440		17.33	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			98.77012		98.77012		98.57147	98.57147			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			95.91146		95.91146		95.69605	95.69605			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			94.76070		94.76070		94.52711	94.52711			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			96.94503		96.94503		96.69601	96.69601			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			100.69246		100.69246		100.43589	100.43589			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			99.34700		99.34700		99.08183	99.08183			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			101.40967		101.40967		101.14074	101.14074			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			105.06917		105.06917		104.80220	104.80220			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			99.72403		99.72403		99.72508	99.72508			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.94782		99.94782		99.95093	99.95093			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.21676		100.21676		100.21834	100.21834			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			99.00888		99.00888		99.00977	99.00977			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.63136		98.63136		98.63528	98.63528			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.68617		98.68617		98.68763	98.68763			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			99.20000		99.20000		99.20000	99.20000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.73600		99.73600		99.73501	99.73501			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			100.29622		100.29622		100.29226	100.29226			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.86777		100.86777		100.86264	100.86264			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.90433		97.90433		97.84369	97.84369			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			97.28398		97.28398		97.20838	97.20838			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			96.63391		96.63391		96.54264	96.54264			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			96.96202		96.96202		96.85377	96.85377			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
5Y STND	On 21/12/2021	Interest Rate Swap		99.26722	99.26722		99.14551	99.14551			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.51713	99.51713		99.38285	99.38285			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.82370	100.82370		100.67415	100.67415			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		103.10608	103.10608		102.94662	102.94662			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		553.85100	553.85100		554.50900	554.50900			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		564.19100	564.19100		564.86200	564.86200			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		631.19200	631.19200		632.76300	632.76300			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		642.97600	642.97600		644.57700	644.57700			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		569.07300	569.07300		570.73400	570.73400			0.00	0.00	0	760.00
ALBI	On 03/05/2018	Index Future		579.69700	579.69700		581.39000	581.39000			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.33070	10.33070		10.24140	10.24140		31.22	0.00	8,460,843.30	819	11,907.00
AU\$ / R	On 27/12/2017	Any day expiry		10.34470	10.34470		10.25450	10.25450		24.68	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.37410	10.37410		10.28250	10.28250		20.33	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		10.44160	10.44160		10.34940	10.34940		17.37	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.47100	10.47100		10.37890	10.37890		16.82	0.00	7,214,519.00	689	2,941.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.61790	10.61790		10.52460	10.52460		15.81	0.00	2,654,475.00	250	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.77040	10.77040		10.67380	10.67380		15.49	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.91750	10.91750		10.81850	10.81850		15.36	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.25380	11.25380		11.15180	11.15180		15.02	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future		10.62170	10.62170		10.57750	10.57750		31.60	0.00	0.00	0	850.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.78760	10.78760		10.74020	10.74020		17.22	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.95240	10.95240		10.90450	10.90450		16.95	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future		13.77380	13.77380		13.72280	13.72280		33.50	0.00	0.00	0	1,402.00
CHF / R	On 19/03/2018	Foreign Exchange Future		14.07370	14.07370		14.01690	14.01690		18.37	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		14.37450	14.37450		14.31770	14.31770		17.21	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.68770	14.68770		14.62530	14.62530		0.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		16.03980	16.03980		15.97090	15.97090		16.67	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future		2.06190	2.06190		2.05440	2.05440		32.89	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		2.07770	2.07770		2.07030	2.07030		18.42	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		2.09450	2.09450		2.08720	2.08720		17.20	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.11280	2.11280		2.10520	2.10520		0.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.17270	2.17270		2.16610	2.16610		17.10	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.16440	2.16440		2.16270	2.16270		33.28	0.00	0.00	0	450.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.20800	2.20800		2.20550	2.20550		18.99	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.25370	2.25370		2.25120	2.25120		18.03	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.30110	2.30110		2.29850	2.29850		0.00	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
DKK / R	On 14/06/2019	Foreign Exchange Future		2.57490	2.57490		2.57220	2.57220		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		11.25987	75.61963		11.21521	75.87661			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.37599	73.23976		11.32969	73.50171			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.49173	74.62480		11.44369	74.89207			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		11.50269	78.03532		11.46309	78.28937			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.62084	75.23081		11.57974	75.48973			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.73652	76.65345		11.69387	76.91757			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		567.21800	567.21800		568.91000	568.91000			0.00	0.00	0	782.00
GOVI	On 03/05/2018	GOVI		577.80700	577.80700		579.53200	579.53200			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.75080	1.75080		1.74260	1.74260		33.64	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.77790	1.77790		1.76940	1.76940		19.00	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.80530	1.80530		1.79690	1.79690		17.65	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.83300	1.83300		1.82440	1.82440			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.00890	2.00890		2.00030	2.00030		18.53	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		128.45441	128.45441		128.45101	128.45101			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		130.86130	130.86130		130.85878	130.85878			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		133.31662	133.31662		133.31485	133.31485			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		99.51557	99.51557		99.51283	99.51283			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		100.36216	100.36216		100.36011	100.36011			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
I2029	On 02/08/2018	Bond Future	102.27934		102.27934		102.27785	102.27785			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	102.44794		102.44794		102.44480	102.44480			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	103.27895		103.27895		103.27647	103.27647			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	105.25182		105.25182		105.24999	105.24999			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	124.04340		124.04340		123.25208	123.25208			0.00	80,504,166.60	649	19,692.00
I2038	On 03/05/2018	Bond Future	126.36768		126.36768		125.56239	125.56239			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	128.73163		128.73163		127.91172	127.91172			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	115.87421		115.87421		115.86993	115.86993			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	116.44564		116.44564		116.44224	116.44224			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.66998		118.66998		118.66732	118.66732			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	122.18257		122.18257		122.17860	122.17860			0.00	62,313,110.70	510	24,012.00
I2050	On 03/05/2018	Bond Future	124.47197		124.47197		124.46877	124.46877			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	125.11660		125.11660		125.11405	125.11405			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	245.76000		245.76000		245.49400	245.49400			0.00	0.00	0	877.00
IGOV	On 03/05/2018	Index Future	250.36500		250.36500		250.09600	250.09600			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	0.13240		0.13240		0.13170	0.13170			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13200		0.13200		0.13140	0.13140			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13110		0.13110		0.13050	0.13050			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12950		0.12950		0.12970	0.12970			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	1.63500		1.63500		1.62830	1.62830		31.64	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
NOK/R	On 19/03/2018	Foreign Exchange Future			1.66220		1.66220		1.65500	1.65500		17.48	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.69080		1.69080		1.68340	1.68340		16.69	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.72050		1.72050		1.71270	1.71270			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.81660		1.81660		1.80880	1.80880		15.51	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.47830		9.47830		9.40440	9.40440		31.65	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.59980		9.59980		9.52340	9.52340		17.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.72830		9.72830		9.65150	9.65150		16.65	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.86300		9.86300		9.78380	9.78380			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.77310		10.77310		10.69770	10.69770		16.29	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.32150		1.32150		1.31510	1.31510			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.33560		1.33560		1.32890	1.32890			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.35080		1.35080		1.34400	1.34400			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.36870		1.36870		1.36160	1.36160			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.47170		1.47170		1.46460	1.46460			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.33360		1.33360		1.33550	1.33550			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.33850		1.33850		1.34020	1.34020			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34290		1.34290		1.34450	1.34450			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34740		1.34740		1.34900	1.34900			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17460		1.17460		1.17960	1.17960			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18220		1.18220		1.18700	1.18700			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18920		1.18920		1.19410	1.19410			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.19680		1.19680		1.20170	1.20170			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.30421		108.44909		9.25885	108.73227		9.63	0.00	313,960,115.55	2,895	89,578.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.28000		0.00428		6.01000	0.00601	4.280	9.04	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	153.90000		0.15390		187.88000	0.18788	153.900	9.19	0.09	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,903.41000		3.90341		3,685.79000	3,685.79	3,903.410	9.34	0.82	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,691.34000		2,691.34		2,515.41000	2,515.41	2,691.340	9.48	0.68	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,734.86000		1,734.86		1,604.86000	1,604.86	1,734.860	9.63	0.53	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	745.41000		0.74541		679.55000	0.67955	745.410	9.91	0.29	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.38124		110.47370		9.33381	110.76234		10.00	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,523.56000		2,523.56		2,675.39000	2,675.39	2,523.560	10.03	0.48	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,845.73000		1,845.73		1,751.90000	1,751.90	1,845.730	10.34	0.36	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	1,157.07000		1,157.07		1,093.34000	1,093.34	1,157.070	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

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
R197	On 01/02/2018	Bond Future			295.00693		295.00693		294.54221	294.54221			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			300.53461		300.53461		300.06335	300.06335			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			232.98875		232.98875		232.69321	232.69321		4.66	0.00	0.00	0	21,522.00
R202	On 03/05/2018	Bond Future			237.35434		237.35434		237.05483	237.05483		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			8.68959		99.61284		8.65412	99.75244		6.05	0.00	125,014,114.20	1,255	60,552.00
R2023	On 03/05/2018	Bond Future			8.75819		97.54262		8.72045	97.68498		6.35	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	917.23000		0.91723		875.41000	0.87541	917.230	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			9.76390		87.82797		9.71875	88.11636			0.00	2,898,323.01	33	70,732.00
R2030	On 03/05/2018	Bond Future			9.84192		89.46755		9.79510	89.76149			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.92140		87.15377		9.87275	87.45370			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			9.94039		90.20900		9.89531	90.51702		13.57	0.00	30,129,806.00	334	46,184.00
R2032	On 01/02/2018	Bond Future	9.20	Call	280.69000		0.28069		332.76000	0.33276	280.690	13.14	0.13	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	387.22000		0.38722		453.07000	0.45307	387.220	13.22	0.17	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	521.72000		0.52172		603.04000	0.60304	521.720	13.29	0.21	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	600.53000		0.60053		690.12000	0.69012	600.530	13.33	0.23	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.01694		87.73590		9.97028	88.04979		14.89	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.09216		89.39510		10.04382	89.71535		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			10.06128		94.30491		10.01624	94.64297			0.00	0.00	0	55,143.00
R2035	On 03/05/2018	Bond Future			10.13498		91.56509		10.08843	91.90966			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			10.14848		86.37442		10.10342	86.71074		15.91	0.00	0.00	0	53,670.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,199.85000		1.19985		1,343.40000	1.34340	1,199.850	15.80	0.36	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,508.28000		1.50828		1,399.74000	1.39974	1,508.280	16.26	0.39	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	657.38000		0.65738		604.44000	0.60444	657.380	16.70	0.21	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.22490		87.98691		10.17836	88.32965		16.70	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.30253		85.39476		10.25438	85.74438		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			7.65070		101.30761		7.60992	101.34150		0.97	0.00	0.00	0	38,165.00
R204	On 03/05/2018	Bond Future			7.69785		103.19891		7.63985	103.23360		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

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
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		10.23372	89.43391		10.19377	89.75112		16.57	0.00	0.00	0	25,970.00
R2040	On 03/05/2018	Bond Future		10.31044	91.10344		10.26917	91.42680		17.39	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	638.69000	0.63869	692.77000	0.69277	638.690	16.52	0.14	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	2,826.53000	2.82653	2,978.56000	2.97856	2,826.530	17.17	0.42	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		10.38838	88.31990		10.34569	88.64974		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
R2044	On 01/02/2018	Bond Future		10.28289	86.33557		10.24293	86.65371		17.31	0.00	3,971,436.22	46	22,082.00
R2044	On 03/05/2018	Bond Future		10.35803	87.94731		10.31678	88.27152		18.18	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		10.43431	85.22925		10.39165	85.56003		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		10.23327	90.05850		10.19331	90.38516		17.00	0.00	0.00	0	102,506.00
R2048	On 03/05/2018	Bond Future		10.30212	87.30288		10.26091	87.63569		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		8.15652	98.83679		8.11406	98.91085		2.27	0.00	0.00	0	45,479.00
R207	On 03/05/2018	Bond Future		8.26169	100.68192		8.21236	100.75752		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		8.39220	97.91890		8.36146	98.00015		3.80	0.00	0.00	0	34,879.00
R208	On 03/05/2018	Bond Future		8.47275	96.34561		8.43898	96.42853		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		9.98958	71.14809		9.94451	71.43290		16.03	0.00	9,249,251.70	130	153,274.00
R209	On 01/02/2018	Bond Future	9.32	Call	322.65000	0.32265	379.39000	0.37939	322.650	15.42	0.15	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	333.05000	0.33305	391.11000	0.39111	333.050	15.43	0.16	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	583.56000	0.58356	669.65000	0.66965	583.560	15.60	0.24	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	3,291.27000	3.29127	3,104.00000	3.10400	3,291.270	15.66	0.72	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,037.30000	1.03730	1,162.26000	1.16226	1,037.300	15.81	0.37	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	2,177.76000	2.17776	2,035.32000	2.03532	2,177.760	15.90	0.57	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	2,104.18000	2.10418	1,965.21000	1.96521	2,104.180	15.92	0.56	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	2,067.93000	2.06793	1,930.69000	1.93069	2,067.930	15.92	0.55	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	2,032.21000	2.03221	1,896.70000	1.89670	2,032.210	15.93	0.55	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,667.14000	1.66714	1,550.22000	1.55022	1,667.140	16.03	0.48	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,380.67000	1.38067	1,279.84000	1.27984	1,380.670	16.14	0.42	0.00	0	3,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	10.22	Put	1,088.16000		1.08816	1,005.12000	1.00512	1,088.160	16.27	0.36	0.00	0	739.00	
R209	On 03/05/2018	Bond Future			10.05599		69.32695	10.00954	69.61717		17.63	0.00	0.00	0	0.00	
R209	On 03/05/2018	Bond Future	9.75	Call	2,167.56000		2.16756	2,302.22000	2.30222	2,167.560	17.40	0.42	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.00	Put	3,225.69000		3.22569	3,094.57000	3.09457	3,225.690	17.63	0.50	0.00	0	5,000.00	
R209	On 03/05/2018	Bond Future	10.22	Put	2,581.06000		2.58106	2,470.26000	2.47026	2,581.060	17.88	0.43	0.00	0	435.00	
R209	On 03/05/2018	Bond Future	10.73	Put	1,487.56000		1.48756	1,416.68000	1.41668	1,487.560	18.45	0.28	0.00	0	435.00	
R209	On 02/08/2018	Bond Future			10.12080		70.63797	10.07288	70.93410		16.83	0.00	0.00	0	0.00	
R209	On 02/08/2018	Bond Future	9.66	Call	2,507.77000		2.50777	2,637.20000	2.63720	2,507.770	16.52	0.40	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	3,555.76000		3.55576	3,432.40000	3.43240	3,555.760	17.06	0.45	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	2,121.17000		2.12117	2,039.37000	2.03937	2,121.170	17.75	0.31	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			10.18413		68.85339	10.13477	69.15513		17.10	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	2,229.96000		2.22996	2,340.29000	2.34029	2,229.960	16.49	0.34	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,251.44000		5.25144	5,102.42000	5.10242	5,251.440	17.05	0.52	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,455.00000		3.45500	3,346.39000	3.34639	3,455.000	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			184.36205		184.36205	184.35703	184.35703			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			185.39144		185.39144	185.38760	185.38760			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			149.60261		149.60261	149.59896	149.59896			0.00	0.00	0	4,967.00	
R212	On 03/05/2018	Bond Future			152.40580		152.40580	152.40318	152.40318			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			9.82963		82.49941	9.78454	82.77966		13.34	0.00	742,494.69	9	58,778.00	
R213	On 03/05/2018	Bond Future			9.90054		80.49002	9.85391	80.77562		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			10.16675		70.44390	10.12680	70.70257		16.92	0.00	0.00	0	50,212.00	
R214	On 03/05/2018	Bond Future			10.23310		68.46300	10.19195	68.72657		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			24,141.30000		24,141.30000	24,086.65000	24,086.65000			0.00	0.00	0	0.00	
RAIN	On 19/03/2018	Foreign Exchange Future			24,533.80000		24,533.80000	24,473.23000	24,473.23000			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
SGD / R	On 18/12/2017	Foreign Exchange Future	10.10440		10.10440		10.06340	10.06340		32.00	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.25800		10.25800		10.21440	10.21440		17.23	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.41710		10.41710		10.37390	10.37390		16.09	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.58190		10.58190		10.53730	10.53730			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.62280		11.62280		11.57950	11.57950		16.48	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.55850		3.55850		3.55340	3.55340		26.68	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.50960		3.50960		3.50480	3.50480		14.38	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.46020		3.46020		3.45570	3.45570		13.95	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.41220		3.41220		3.40740	3.40740			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.44630		3.44630		3.44710	3.44710		15.90	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.34750		1.34750		1.32360	1.32360			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.32800		1.32800		1.30730	1.30730			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.30770		1.30770		1.28470	1.28470			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.28940		1.28940		1.26870	1.26870			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 :												23,593,945,284.12	1,826,562	8 229 329.00
Grand Total:												23,593,945,284.12	1,826,562	8 229 329.00