



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: 28/11/2017

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 28/11/2017	Any day expiry	13.72530	13.72530		13.76820	13.76820		18.90	0.00	30,059,347.00	2,190	0.00
\$ / R	On 30/11/2017	Any day expiry	13.72740	13.72740		13.76820	13.76820		18.49	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	0.08490	0.00008	0.34280	0.00034	0.085	32.21	0.00	0	238,000.00
\$ / R	On 30/11/2017	Any day expiry	14.00	Call	16.08040	0.01608	0.00000	0.00000	16.080	23.73	0.13	30,000	30,000.00
\$ / R	On 04/12/2017	Any day expiry	13.73390	13.73390		13.77720	13.77720		16.29	0.00	0.00	0	24.00
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	7.10380	0.00710	10.53940	0.01054	7.104	23.46	0.04	0	30,000.00
\$ / R	On 06/12/2017	Any day expiry	13.73830	13.73830		13.78170	13.78170		16.72	0.00	0.00	0	0.00
\$ / R	On 06/12/2017	Any day expiry	14.30	Call	18.23820	0.01824	24.31040	0.02431	18.238	20.41	0.09	0	100.00
\$ / R	On 14/12/2017	Any day expiry	13.75620	13.75620		13.79930	13.79930		18.79	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	13.75850	13.75850		13.80160	13.80160		19.58	0.00	0.00	0	1,781.00
\$ / R	On 15/12/2017	Any day expiry	13.78	Call	222.62660	0.22263	0.00000	0.00000	222.627	19.67	0.49	10,000	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76520	13.76520		13.80820	13.80820		20.29	0.00	850,138,752.00	61,760	995,264.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	0.90040	0.00090	1.10470	0.00110	0.900	25.38	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	1.95400	0.00195	2.25300	0.00225	1.954	24.36	0.01	0	20,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	3.17960	0.00318	3.53510	0.00354	3.180	23.71	0.01	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	3.58690	0.00359	3.95340	0.00395	3.587	23.54	0.01	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	3.69640	0.00370	4.06530	0.00407	3.696	23.50	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	6.50230	0.00650	6.88100	0.00688	6.502	22.72	0.02	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	8.46700	0.00847	9.03680	0.00904	8.467	22.21	0.03	0.00	0	16,416.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	9.91870	0.00992	10.62950	0.01063	9.919	21.90	0.03	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	12.57120	0.01257	13.53590	0.01354	12.571	21.43	0.04	0.00	0	1,819.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	16.34580	0.01635	17.65740	0.01766	16.346	20.91	0.06	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	16.77970	0.01678	18.13000	0.01813	16.780	20.86	0.06	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	31.33620	0.03134	33.81780	0.03382	31.336	19.61	0.10	0.00	0	11,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	42.74670	0.04275	43.55440	0.04355	42.747	19.42	0.13	0.00	0	41,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	56.31080	0.05631	56.61460	0.05661	56.311	19.53	0.17	0.00	0	16,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	625.35550	0.62536	668.50240	0.66850	625.356	19.55	0.83	0.00	0	7,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	60.15550	0.06016	60.30240	0.06030	60.156	19.55	0.17	0.00	0	6,728.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	62.14930	0.06215	62.21200	0.06221	62.149	19.57	0.18	0.00	0	5,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	64.19070	0.06419	64.16720	0.06417	64.191	19.58	0.18	0.00	0	7,100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	585.81380	0.58581	628.50550	0.62851	585.814	19.62	0.80	0.00	0	16,141.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	95.39830	0.09540	93.89740	0.09390	95.398	19.75	0.25	0.00	0	52,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	109.85080	0.10985	107.60490	0.10760	109.851	19.82	0.27	0.00	0	114,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	408.32890	0.40833	447.30050	0.44730	408.329	19.95	0.67	0.00	0	11,016.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	347.66770	0.34767	384.48490	0.38448	347.668	20.09	0.61	0.00	0	4,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	263.70660	0.26371	296.23510	0.29624	263.707	20.32	0.51	0.00	0	3,750.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	258.50660	0.25851	248.03510	0.24804	258.507	20.32	0.49	0.00	0	3,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	280.69580	0.28070	268.34250	0.26834	280.696	20.43	0.51	0.00	0	550.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.90	Put	340.31300	0.34031	325.14250	0.32514	340.313	20.71	0.57	0.00	0	2,600.00
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	194.50750	0.19451	221.48280	0.22148	194.508	20.80	0.41	0.00	0	7,820.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	170.71140	0.17071	195.69330	0.19569	170.711	20.99	0.37	0.00	0	19,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	405.51140	0.40551	387.49330	0.38749	405.511	20.99	0.63	0.00	0	34,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	141.00850	0.14101	163.18970	0.16319	141.009	21.28	0.32	0.00	0	100.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	605.53350	0.60553	580.23610	0.58024	605.533	21.76	0.75	0.00	0	40,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	77.24630	0.07725	91.87790	0.09188	77.246	22.12	0.20	0.00	0	1,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	796.59090	0.79659	767.03250	0.76703	796.591	22.29	0.83	0.00	0	2,055.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	61.79090	0.06179	75.23250	0.07523	61.791	22.29	0.17	0.00	0	8,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	44.80150	0.04480	56.15970	0.05616	44.801	22.36	0.13	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	21.87580	0.02188	29.48000	0.02948	21.876	22.50	0.07	0.00	0	1,500.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	16.50250	0.01650	22.94290	0.02294	16.503	22.55	0.05	0.00	0	4,580.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	11.98420	0.01198	17.29130	0.01729	11.984	22.60	0.04	0.00	0	1,900.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	5.96190	0.00596	8.22470	0.00822	5.962	24.55	0.02	0.00	0	25,457.00
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	5.12040	0.00512	7.01320	0.00701	5.120	25.10	0.02	0.00	0	10,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	2.94970	0.00295	3.89090	0.00389	2.950	27.29	0.01	0.00	0	117,200.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	1.83750	0.00184	2.07130	0.00207	1.838	35.83	0.01	0.00	0	18,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	1.87920	0.00188	2.10690	0.00211	1.879	36.84	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	1.65340	0.00165	1.99970	0.00200	1.653	42.90	0.00	0.00	0	2,055.00
\$ / R	On 19/12/2017	Any day expiry			13.76740	13.76740	13.81040	13.81040		20.82	0.00	0.00	0	300.00
\$ / R	On 21/12/2017	Any day expiry			13.77190	13.77190	13.81480	13.81480		21.69	0.00	0.00	0	221.00
\$ / R	On 22/12/2017	Any day expiry			13.77420	13.77420	13.81700	13.81700		22.07	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 22/12/2017	Any day expiry	13.50	Put	186.40010	0.18640	180.29870	0.18030	186.400	21.80	0.35	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	2.44110	0.00244	2.84060	0.00284	2.441	40.41	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			13.78540	13.78540	13.82810	13.82810		22.56	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			13.78990	13.78990	13.83250	13.83250		22.24	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	135.03250	0.13503	148.69000	0.14869	135.033	23.84	0.25	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	86.38650	0.08639	95.87820	0.09588	86.386	24.48	0.17	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			13.79870	13.79870	13.84150	13.84150		21.45	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			13.80310	13.80310	13.84610	13.84610		21.23	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			13.81420	13.81420	13.85740	13.85740		20.61	0.00	0.00	0	200.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	137.11970	0.13712	130.27660	0.13028	137.120	19.97	0.24	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	118.03780	0.11804	127.54690	0.12755	118.038	22.65	0.21	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	100.59050	0.10059	108.83830	0.10884	100.590	22.90	0.18	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			13.81640	13.81640	13.85970	13.85970		20.53	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			13.82080	13.82080	13.86420	13.86420		20.38	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			13.82970	13.82970	13.87330	13.87330		20.03	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			13.83410	13.83410	13.87780	13.87780		19.92	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	447.66760	0.44767	424.84840	0.42485	447.668	20.02	0.51	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			13.83630	13.83630	13.88010	13.88010		19.86	0.00	0.00	0	0.00
\$ / R	On 19/01/2018	Any day expiry	13.75	Put	368.36900	0.36837	348.94840	0.34895	368.369	19.75	0.45	0.00	0	18,000.00
\$ / R	On 25/01/2018	Any day expiry			13.84960	13.84960	13.89370	13.89370		19.45	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			13.86290	13.86290	13.90730	13.90730		19.15	0.00	0.00	0	1,930.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	181.37920	0.18138	169.53930	0.16954	181.379	18.48	0.27	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	187.73210	0.18773	175.58240	0.17558	187.732	18.50	0.27	4,227,321.02	1,113	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	197.53250	0.19753	184.91770	0.18492	197.533	18.54	0.28	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	232.59580	0.23260	218.38910	0.21839	232.596	18.65	0.32	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			13.86510	13.86510	13.90950	13.90950		19.13	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	47.44500	0.04745	43.83750	0.04384	47.445	18.10	0.09	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	126.02620	0.12603	117.65040	0.11765	126.026	18.30	0.20	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	153.47780	0.15348	143.63800	0.14364	153.478	18.35	0.24	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	107.88540	0.10789	114.35700	0.11436	107.885	21.76	0.17	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	76.13240	0.07613	81.20640	0.08121	76.132	22.17	0.12	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	55.28550	0.05529	59.04150	0.05904	55.286	22.52	0.09	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	49.66510	0.04967	53.05660	0.05306	49.665	22.64	0.09	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			13.87620	13.87620	13.92080	13.92080		19.01	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	419.53020	0.41953	398.19760	0.39820	419.530	18.89	0.46	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			13.88060	13.88060	13.92530	13.92530		18.98	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	165.84740	0.16585	155.43050	0.15543	165.847	18.14	0.24	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	454.91240	0.45491	432.84580	0.43285	454.912	18.93	0.48	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	146.26760	0.14627	154.39830	0.15440	146.268	21.15	0.21	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			13.88950	13.88950	13.93420	13.93420		18.82	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	481.17370	0.48117	458.52030	0.45852	481.174	18.82	0.49	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			13.89170	13.89170	13.93650	13.93650		18.81	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			13.89610	13.89610	13.94100	13.94100		18.78	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			13.89830	13.89830	13.94320	13.94320		18.78	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 16/02/2018	Any day expiry	14.20	Put	671.92640	0.67193	644.20190	0.64420	671.926	19.32	0.58	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			13.92490	13.92490	13.97020	13.97020		18.47	0.00	0.00	0	500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	670.63190	0.67063	643.33030	0.64333	670.632	18.96	0.56	3,009,676.33	387	90,000.00
\$ / R	On 01/03/2018	Any day expiry			13.92710	13.92710	13.97240	13.97240		18.54	0.00	0.00	0	0.00
\$ / R	On 01/03/2018	Any day expiry	13.50	Put	312.21610	0.31222	295.56090	0.29556	312.216	18.00	0.35	0.00	0	100,000.00
\$ / R	On 02/03/2018	Any day expiry			13.92930	13.92930	13.97470	13.97470		18.54	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	273.99170	0.27399	258.89360	0.25889	273.992	17.87	0.32	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			13.95810	13.95810	14.00360	14.00360		18.32	0.00	0.00	0	189.00
\$ / R	On 19/03/2018	Foreign Exchange Future			13.96690	13.96690	14.01250	14.01250		18.23	0.00	101,050,521.50	7,235	188,432.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	36.64030	0.03664	34.80080	0.03480	36.640	18.16	0.06	0.00	0	225,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	60.97350	0.06097	58.01040	0.05801	60.974	17.43	0.09	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	64.43060	0.06443	61.31200	0.06131	64.431	17.35	0.10	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	73.86270	0.07386	70.31800	0.07032	73.863	17.14	0.11	0.00	0	26,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	81.98710	0.08199	77.31510	0.07732	81.987	17.05	0.12	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	125.97990	0.12598	117.87360	0.11787	125.980	17.17	0.17	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	152.32770	0.15233	142.95780	0.14296	152.328	17.22	0.20	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	166.88260	0.16688	156.84710	0.15685	166.883	17.25	0.21	0.00	0	94,964.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	228.58110	0.22858	215.93670	0.21594	228.581	17.36	0.27	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	238.05480	0.23805	225.03020	0.22503	238.055	17.37	0.27	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	284.76680	0.28477	269.04900	0.26905	284.767	17.53	0.31	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	292.41880	0.29242	276.43220	0.27643	292.419	17.55	0.32	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	799.44410	0.79944	827.71060	0.82771	799.444	17.68	0.65	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	332.54410	0.33254	315.21060	0.31521	332.544	17.68	0.35	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	375.78120	0.37578	357.09200	0.35709	375.781	17.80	0.37	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	441.48870	0.44149	420.91620	0.42092	441.489	17.97	0.42	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	658.26350	0.65826	683.02400	0.68302	658.264	18.00	0.58	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	529.23410	0.52923	506.41500	0.50642	529.234	18.18	0.46	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	540.11740	0.54012	517.03920	0.51704	540.117	18.20	0.47	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	568.23630	0.56824	0.00000	0.00000	568.236	18.28	0.48	1,352,000.52	200	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	609.17730	0.60918	583.90460	0.58390	609.177	18.39	0.50	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	518.02800	0.51803	538.11100	0.53811	518.028	18.43	0.49	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	676.24750	0.67625	649.65050	0.64965	676.248	18.58	0.53	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	688.78950	0.68879	661.96130	0.66196	688.789	18.61	0.54	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Put	701.43950	0.70144	674.37580	0.67438	701.439	18.64	0.54	2,459,476.07	323	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	468.33950	0.46834	486.87580	0.48688	468.339	18.64	0.46	0.00	0	36.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	714.19040	0.71419	686.89920	0.68690	714.190	18.68	0.55	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	387.92930	0.38793	403.83360	0.40383	387.929	19.04	0.40	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	384.87820	0.38488	400.68070	0.40068	384.878	19.06	0.39	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	895.99710	0.89600	865.79190	0.86579	895.997	19.13	0.62	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	903.05550	0.90306	872.75110	0.87275	903.056	19.14	0.62	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	369.95550	0.36996	385.25110	0.38525	369.956	19.14	0.38	0.00	0	240.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	917.24440	0.91724	886.73740	0.88674	917.244	19.18	0.62	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	349.99070	0.34999	364.59510	0.36460	349.991	19.26	0.37	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Call	320.78410	0.32078	334.27290	0.33427	320.784	19.45	0.34	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.68	Put	1,033.88410	1.03388	1,001.77290	1.00177	1,033.884	19.45	0.66	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	303.59130	0.30359	316.40580	0.31641	303.591	19.57	0.33	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Call	294.18160	0.29418	306.65430	0.30665	294.182	19.64	0.32	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.79	Put	1,117.28160	1.11728	1,084.15430	1.08415	1,117.282	19.64	0.68	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	278.41430	0.27841	290.30990	0.29031	278.414	19.77	0.30	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	269.79180	0.26979	281.36800	0.28137	269.792	19.84	0.30	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	267.67670	0.26768	279.17560	0.27918	267.677	19.85	0.29	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	259.39140	0.25939	270.58080	0.27058	259.391	19.92	0.29	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	249.39930	0.24940	260.21130	0.26021	249.399	20.01	0.28	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	228.78150	0.22878	238.81170	0.23881	228.782	20.21	0.26	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	203.47430	0.20347	212.52280	0.21252	203.474	20.47	0.23	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	173.38290	0.17338	181.63010	0.18163	173.383	20.79	0.20	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	167.79890	0.16780	175.81740	0.17582	167.799	20.84	0.20	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	158.46410	0.15846	166.09150	0.16609	158.464	20.94	0.19	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	143.67130	0.14367	150.67470	0.15067	143.671	21.11	0.17	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	111.67410	0.11167	117.28890	0.11729	111.674	21.55	0.14	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	98.15730	0.09816	103.16430	0.10316	98.157	21.78	0.12	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			13.98910	13.98910	14.03480	14.03480		18.19	0.00	0.00	0	699.00
\$ / R	On 24/04/2018	Any day expiry			14.04660	14.04660	14.09270	14.09270		17.96	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.04880	14.04880	14.09500	14.09500		17.95	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,290.63480	1.29063	1,256.73050	1.25673	1,290.635	19.45	0.68	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	197.35720	0.19736	205.31740	0.20532	197.357	20.66	0.20	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.05990	14.05990	14.10610	14.10610		17.89	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	510.13470	0.51013	488.77220	0.48877	510.135	17.56	0.41	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	302.36390	0.30236	313.26550	0.31327	302.364	19.74	0.29	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	227.92960	0.22793	236.86680	0.23687	227.930	20.37	0.23	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.07980	14.07980	14.12610	14.12610		17.88	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	146.19530	0.14620	137.88490	0.13788	146.195	16.55	0.17	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	547.76100	0.54776	525.74890	0.52575	547.761	17.56	0.42	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	250.56850	0.25057	260.13960	0.26014	250.568	20.22	0.24	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.08420	14.08420	14.13060	14.13060		17.88	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.09090	14.09090	14.13730	14.13730		17.83	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	151.32670	0.15133	142.52100	0.14252	151.327	16.50	0.17	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	933.48070	0.93348	904.34840	0.90435	933.481	18.43	0.57	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	239.34330	0.23934	248.34680	0.24835	239.343	20.31	0.23	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.09310	14.09310	14.13950	14.13950		17.83	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.12850	14.12850	14.17510	14.17510		17.80	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	533.52870	0.53353	512.41940	0.51242	533.529	17.34	0.40	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	331.44130	0.33144	342.55750	0.34256	331.441	19.71	0.29	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	252.11510	0.25212	261.42920	0.26143	252.115	20.29	0.23	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.16810	14.16810	14.21480	14.21480		17.71	0.00	35,080,215.60	2,476	120,212.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	13.47940	0.01348	13.14510	0.01315	13.479	17.03	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	25.33790	0.02534	23.32810	0.02333	25.338	16.12	0.04	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	60.53170	0.06053	56.54520	0.05655	60.532	16.21	0.08	0.00	0	137,000.00

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	12.25	Put	88.75320	0.08875	83.41860	0.08342	88.753	16.26	0.10	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	109.97290	0.10997	103.71250	0.10371	109.973	16.28	0.12	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	174.09640	0.17410	165.34500	0.16535	174.096	16.35	0.18	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	226.61280	0.22661	215.36110	0.21536	226.613	16.48	0.22	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	237.70740	0.23771	226.07740	0.22608	237.707	16.51	0.22	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	252.08240	0.25208	239.97200	0.23997	252.082	16.54	0.23	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	288.89090	0.28889	275.61110	0.27561	288.891	16.62	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	305.20570	0.30521	291.43020	0.29143	305.206	16.65	0.27	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	332.52020	0.33252	317.94010	0.31794	332.520	16.71	0.28	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	391.91200	0.39191	375.45270	0.37545	391.912	16.82	0.32	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	400.21620	0.40022	383.06520	0.38307	400.216	16.84	0.32	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	470.23990	0.47024	450.89520	0.45090	470.240	17.05	0.36	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	522.03960	0.52204	501.53540	0.50154	522.040	17.19	0.38	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	546.55390	0.54655	525.52610	0.52553	546.554	17.26	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	551.52870	0.55153	530.39830	0.53040	551.529	17.27	0.40	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	561.54980	0.56155	540.21470	0.54021	561.550	17.29	0.40	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	566.59600	0.56660	545.15480	0.54515	566.596	17.31	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	597.36930	0.59737	575.31150	0.57531	597.369	17.38	0.42	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	650.52290	0.65052	627.45490	0.62745	650.523	17.51	0.44	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	705.95590	0.70596	681.90080	0.68190	705.956	17.64	0.46	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	793.58550	0.79359	767.92080	0.76792	793.586	17.84	0.49	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	549.43900	0.54944	566.45420	0.56645	549.439	18.48	0.42	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	519.33450	0.51933	535.56440	0.53556	519.334	18.61	0.40	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	440.12700	0.44013	453.87660	0.45388	440.127	19.06	0.35	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	432.96870	0.43297	446.51130	0.44651	432.969	19.11	0.35	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	369.94440	0.36994	381.64080	0.38164	369.944	19.55	0.30	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	350.61990	0.35062	361.73640	0.36174	350.620	19.70	0.29	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	302.61130	0.30261	312.98030	0.31298	302.611	20.01	0.26	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	245.64030	0.24564	254.32640	0.25433	245.640	20.43	0.22	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	217.30930	0.21731	225.12930	0.22513	217.309	20.69	0.19	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	213.73100	0.21373	221.44010	0.22144	213.731	20.73	0.19	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	204.49520	0.20450	211.91860	0.21192	204.495	20.82	0.18	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	201.14420	0.20114	208.46270	0.20846	201.144	20.85	0.18	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	187.31050	0.18731	194.19390	0.19419	187.310	21.00	0.17	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	161.82620	0.16183	167.89750	0.16790	161.826	21.32	0.15	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	155.04050	0.15504	160.88760	0.16089	155.040	21.41	0.14	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	141.07880	0.14108	145.90330	0.14590	141.079	21.76	0.13	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	136.80000	0.13680	141.50320	0.14150	136.800	21.88	0.13	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	130.98190	0.13098	135.52060	0.13552	130.982	22.04	0.12	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.19240	14.19240	14.23910	14.23910		17.75	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	554.86960	0.55487	533.81060	0.53381	554.870	17.23	0.39	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	357.29910	0.35730	368.56260	0.36856	357.299	19.76	0.29	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	274.91850	0.27492	284.63220	0.28463	274.918	20.30	0.23	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.19900	14.19900	14.24570	14.24570		17.72	0.00	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 20/07/2018	Any day expiry			14.23860		14.23860		14.28540	14.28540		17.73	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.24740		14.24740		14.29420	14.29420		17.70	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	778.21520		0.77822		753.75600	0.75376	778.215	17.62	0.46	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	934.71710		0.93472		907.92360	0.90792	934.717	17.96	0.51	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	388.57290		0.38857		400.22710	0.40023	388.573	19.69	0.29	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	347.34820		0.34735		358.29880	0.35830	347.348	19.93	0.27	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.24960		14.24960		14.29640	14.29640		17.70	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.26280		14.26280		14.30960	14.30960		17.68	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	574.06910		0.57407		553.28300	0.55328	574.069	17.11	0.38	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	382.93080		0.38293		394.66190	0.39466	382.931	19.75	0.29	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	298.95920		0.29896		308.49140	0.30849	298.959	20.30	0.23	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.27820		14.27820		14.32510	14.32510		17.71	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	108.82770		0.10883		101.44490	0.10144	108.828	15.58	0.11	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	607.50490		0.60750		586.06430	0.58606	607.505	17.15	0.39	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	333.01880		0.33302		343.39580	0.34340	333.019	20.10	0.25	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.29150		14.29150		14.33830	14.33830		17.68	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.33110		14.33110		14.37810	14.37810		17.70	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	590.85150		0.59085		569.97710	0.56998	590.852	17.02	0.37	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	400.25950		0.40026		411.74470	0.41174	400.259	19.82	0.28	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	316.19110		0.31619		325.52280	0.32552	316.191	20.37	0.23	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.36900		14.36900		14.41630	14.41630		17.64	0.00	0.00	0	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	16.46430		0.01646		16.39830	0.01640	16.464	15.26	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	180.73960		0.18074		171.55090	0.17155	180.740	15.72	0.16	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	191.22480		0.19122		181.44540	0.18145	191.225	15.80	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	249.26560		0.24927		236.32260	0.23632	249.266	16.19	0.20	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	413.24270		0.41324		0.00000	0.00000	413.243	16.59	0.29	0.00	0	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,247.21370		1.24721		1,276.45050	1.27645	1,247.214	16.78	0.66	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	565.11600		0.56512		544.98400	0.54498	565.116	16.88	0.35	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	446.98750		0.44699		459.39820	0.45940	446.988	19.61	0.30	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	433.38400		0.43338		445.46120	0.44546	433.384	19.68	0.30	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	425.81070		0.42581		0.00000	0.00000	425.811	19.72	0.29	18,338,036.48	4,358	2,179.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	414.72920		0.41473		426.34800	0.42635	414.729	19.79	0.29	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	284.42510		0.28443		292.72850	0.29273	284.425	20.72	0.21	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.39350		14.39350		14.44100	14.44100		17.68	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	604.02730		0.60403		583.18470	0.58318	604.027	16.95	0.36	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	415.91260		0.41591		427.59990	0.42760	415.913	19.86	0.28	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	329.97620		0.32998		339.63870	0.33964	329.976	20.43	0.23	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.45360		14.45360		14.50170	14.50170		17.66	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.46260		14.46260		14.51070	14.51070		17.64	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.46700		14.46700		14.51520	14.51520		17.64	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	617.66040		0.61766		596.98470	0.59698	617.660	16.87	0.35	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	436.43990		0.43644		448.20060	0.44820	436.440	19.90	0.28	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	352.70770		0.35271		362.63280	0.36263	352.708	20.46	0.23	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.47810		14.47810		14.52640	14.52640		17.67	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	67.01740	0.06702		60.71030	0.06071	67.017	14.46	0.07	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	647.95240	0.64795		626.92760	0.62693	647.952	16.91	0.36	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	389.98000	0.38998		400.72560	0.40073	389.980	20.21	0.25	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			14.49600	14.49600		14.54440	14.54440		17.66	0.00	0.00	0	70.00	
\$ / R	On 30/11/2018	Any day expiry			14.53390	14.53390		14.58280	14.58280		17.69	0.00	0.00	0	0.00	
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	629.63300	0.62963		610.44740	0.61045	629.633	16.82	0.35	0.00	0	1,000.00	
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	450.55450	0.45055		462.80460	0.46280	450.554	20.00	0.28	0.00	0	500.00	
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	361.83290	0.36183		372.13080	0.37213	361.833	20.61	0.23	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			14.56750	14.56750		14.61770	14.61770		17.72	0.00	0.00	0	0.00	
\$ / R	On 31/12/2018	Any day expiry			14.60840	14.60840		14.66000	14.66000		17.80	0.00	0.00	0	0.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	645.70670	0.64571		625.65180	0.62565	645.707	16.90	0.34	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	475.53830	0.47554		488.13000	0.48813	475.538	20.25	0.28	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	385.55370	0.38555		394.59220	0.39459	385.554	20.93	0.23	0.00	0	500.00	
\$ / R	On 13/02/2019	Any day expiry			14.71410	14.71410		14.76940	14.76940		18.00	0.00	0.00	0	70.00	
\$ / R	On 18/03/2019	Foreign Exchange Future			14.79340	14.79340		14.85160	14.85160		18.13	0.00	0.00	0	0.00	
\$ / R	On 14/06/2019	Foreign Exchange Future			15.00500	15.00500		15.07050	15.07050		18.37	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			15.44760	15.44760		15.52700	15.52700		18.74	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	709.70130	0.70970		724.77970	0.72478	709.701	23.05	0.27	0.00	0	2,000.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			15.95250	15.95250		16.02720	16.02720		19.27	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			16.08010	16.08010		16.15370	16.15370		19.38	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			16.21330	16.21330		16.28560	16.28560		19.46	0.00	0.00	0	0.00	
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			13.76520	13.76520		13.80820	13.80820		20.29	0.00	371,660.40	27	587.00	
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			13.96690	13.96690		14.01250	14.01250		18.23	0.00	69,834.50	5	128.00	
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.16810	14.16810		14.21480	14.21480		17.71	0.00	0.00	0	14.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.36900	14.36900		14.41630	14.41630		17.64	0.00	0.00	0	0.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000	15.19000		15.19000	15.19000			0.00	0.00	0	0.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.00500	15.00500		15.07050	15.07050		18.37	0.00	0.00	0	0.00	
£ / R	On 01/12/2017	Any day expiry			18.21510	18.21510		18.39720	18.39720		17.88	0.00	0.00	0	0.00	
£ / R	On 01/12/2017	Any day expiry	19.19	Call	5.51040	0.00551		15.77050	0.01577	5.510	30.12	0.03	0.00	0	15,200.00	
£ / R	On 15/12/2017	Any day expiry			18.26310	18.26310		18.44550	18.44550		21.42	0.00	0.00	0	10.00	
£ / R	On 18/12/2017	Foreign Exchange Future			18.27370	18.27370		18.45590	18.45590		21.32	0.00	15,770,203.10	863	214,161.00	
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	400.74140	0.40074		519.85540	0.51986	400.741	21.30	0.54	0.00	0	400.00	
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	34.33650	0.03434		53.18180	0.05318	34.337	23.60	0.08	0.00	0	800.00	
£ / R	On 31/01/2018	Any day expiry			18.43680	18.43680		18.62160	18.62160		19.54	0.00	0.00	0	10.00	
£ / R	On 01/03/2018	Any day expiry			18.53830	18.53830		18.72510	18.72510		18.77	0.00	0.00	0	17.00	
£ / R	On 15/03/2018	Any day expiry			18.58640	18.58640		18.77490	18.77490		18.63	0.00	0.00	0	38.00	
£ / R	On 19/03/2018	Foreign Exchange Future			18.60000	18.60000		18.78920	18.78920		18.55	0.00	4,650,000.00	250	13,065.00	
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	182.88020	0.18288		150.53750	0.15054	182.880	18.30	0.17	0.00	0	500.00	
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	596.81100	0.59681		671.51460	0.67151	596.811	18.88	0.44	0.00	0	1,500.00	
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	291.11270	0.29111		330.87090	0.33087	291.113	19.91	0.25	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future			18.92890	18.92890		19.12010	19.12010		18.05	0.00	378,578.00	20	4,422.00	
£ / R	On 17/09/2018	Foreign Exchange Future			19.25790	19.25790		19.45320	19.45320		17.77	0.00	0.00	0	3,565.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 14/06/2019	Foreign Exchange Future		20.01860	20.01860		20.23540	20.23540		17.76	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future		0.12372	0.12372		0.12439	0.12439		32.81	0.00	0.00	0	195.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.12619	0.12619		0.12688	0.12688		23.58	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.12870	0.12870		0.12942	0.12942		22.75	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13129	0.13129		0.13000	0.13000			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14377	0.14377		0.14485	0.14485		21.36	0.00	0.00	0	0.00
€ / R	On 28/11/2017	Any day expiry		16.30930	16.30930		16.43840	16.43840		19.10	0.00	13,047,440.00	800	0.00
€ / R	On 15/12/2017	Any day expiry		16.32460	16.32460		16.45100	16.45100		18.11	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future		16.37250	16.37250		16.50150	16.50150		18.84	0.00	29,077,560.00	1,776	110,732.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	1.06380	0.00106	1.16610	0.00117	1.064	25.11	0.00	0.00	0	18,000.00
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	280.83700	0.28084	362.85770	0.36286	280.837	18.93	0.50	0.00	0	18,000.00
€ / R	On 27/12/2017	Any day expiry		16.40580	16.40580		16.53420	16.53420		20.89	0.00	0.00	0	800.00
€ / R	On 31/01/2018	Any day expiry		16.54080	16.54080		16.67160	16.67160		18.07	0.00	0.00	0	30.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	193.11240	0.19311	166.09210	0.16609	193.112	17.57	0.25	0.00	0	193,000.00
€ / R	On 28/02/2018	Any day expiry		16.64200	16.64200		16.77450	16.77450		17.42	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	461.22910	0.46123	409.38490	0.40938	461.229	17.22	0.42	2,048,899.83	292	114,748.00
€ / R	On 15/03/2018	Any day expiry		16.69440	16.69440		16.82960	16.82960		17.27	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		16.70830	16.70830		16.84430	16.84430		17.19	0.00	5,647,405.40	338	36,992.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	85.66580	0.08567	76.59750	0.07660	85.666	16.27	0.11	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	92.65730	0.09266	80.87740	0.08088	92.657	16.28	0.12	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	469.80680	0.46981	418.34760	0.41835	469.807	16.92	0.40	2,486,339.47	369	174,600.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	731.05900	0.73106	811.91380	0.81191	731.059	17.02	0.57	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	515.80480	0.51580	577.69330	0.57769	515.805	17.57	0.45	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		16.74330	16.74330		16.88110	16.88110		17.14	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		17.05170	17.05170		17.18830	17.18830		16.73	0.00	0.00	0	546.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	30.27850	0.03028	26.97270	0.02697	30.278	16.52	0.03	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	40.48600	0.04049	36.15810	0.03616	40.486	16.41	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	173.46880	0.17347	157.30510	0.15731	173.469	15.80	0.16	0.00	0	54,507.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	535.56580	0.53557	487.19580	0.48720	535.566	16.20	0.36	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	386.94610	0.38695	425.21090	0.42521	386.946	18.44	0.28	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	147.90030	0.14790	164.33630	0.16434	147.900	20.33	0.12	0.00	0	54,507.00
€ / R	On 17/09/2018	Foreign Exchange Future		17.40190	17.40190		17.54160	17.54160		16.55	0.00	0.00	0	4,679.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	64.11980	0.06412	58.96670	0.05897	64.120	15.02	0.06	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	395.16450	0.39516	362.82930	0.36283	395.164	15.66	0.25	0.00	0	41,516.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	227.89980	0.22790	241.53200	0.24153	227.900	21.13	0.15	0.00	0	41,516.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.74460	17.74460		17.88930	17.88930		16.58	0.00	0.00	0	1,928.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.53800	18.53800		18.71170	18.71170		17.18	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		97.98589	97.98589		98.07213	98.07213			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		95.08357	95.08357		95.16687	95.16687			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		93.89327	93.89327		93.97138	93.97138			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		96.04222	96.04222		96.11279	96.11279			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 21/12/2026	Interest Rate Swap		99.77579	99.77579		99.83945	99.83945			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		98.40450	98.40450		98.46599	98.46599			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		100.44896	100.44896		100.50650	100.50650			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		104.10944	104.10944		104.16253	104.16253			0.00	0.00	0	0.00
1Y STND	On 21/12/2017	Interest Rate Swap		99.75948	99.75948		99.75948	99.75948			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72542	99.72542		99.72495	99.72495			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.93173	99.93173		99.93453	99.93453			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.17950	100.17950		100.18790	100.18790			0.00	0.00	0	0.00
2Y STND	On 18/12/2017	Interest Rate Swap		99.79701	99.79701		99.79701	99.79701			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.00693	99.00693		99.00653	99.00653			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.62363	98.62363		98.62641	98.62641			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.64760	98.64760		98.65612	98.65612			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		99.16000	99.16000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.66989	99.66989		99.68953	99.68953			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		100.19327	100.19327		100.21732	100.21732			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.74241	100.74241		100.76830	100.76830			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		97.59080	97.59080		97.66393	97.66393			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		96.92499	96.92499		96.99608	96.99608			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		96.23126	96.23126		96.29573	96.29573			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		96.50792	96.50792		96.56627	96.56627			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.77936	98.77936		98.83788	98.83788			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		99.00639	99.00639		99.07157	99.07157			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		100.28245	100.28245		100.35907	100.35907			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		102.54829	102.54829		102.63524	102.63524			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		556.45700	556.45700		555.65400	555.65400			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		566.83800	566.83800		566.02100	566.02100			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		634.36600	634.36600		632.35900	632.35900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		646.20000	646.20000		644.15800	644.15800			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		572.47400	572.47400		570.02900	570.02900			0.00	0.00	0	762.00
ALBI	On 03/05/2018	Index Future		583.15300	583.15300		580.66400	580.66400			0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future		10.46170	10.46170		10.51080	10.51080		19.42	0.00	0.00	0	15,700.00
AU\$ / R	On 27/12/2017	Any day expiry		10.47690	10.47690		10.52550	10.52550		20.07	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		10.50800	10.50800		10.55710	10.55710		18.21	0.00	0.00	0	5.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		10.61050	10.61050		10.66160	10.66160		16.53	0.00	8,053,369.50	759	656.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		10.76110	10.76110		10.81340	10.81340		15.89	0.00	0.00	0	5,346.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.91320	10.91320		10.96620	10.96620		15.40	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		11.06170	11.06170		11.11720	11.11720		15.19	0.00	0.00	0	10,812.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.39520		11.39520		11.46390	11.46390		15.15	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	10.75450		10.75450		10.85860	10.85860		19.39	0.00	0.00	0	1,050.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	10.92470		10.92470		11.03230	11.03230		16.42	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.09470		11.09470		11.20400	11.20400		16.68	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.01350		14.01350		14.10130	14.10130		19.41	0.00	0.00	0	1,215.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.31900		14.31900		14.41160	14.41160		16.63	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.62920		14.62920		14.72210	14.72210		16.40	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.94480		14.94480		15.04000	15.04000			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.29610		16.29610		16.42750	16.42750		16.80	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.08330		2.08330		2.09050	2.09050		21.00	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.09930		2.09930		2.10770	2.10770		17.78	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.11670		2.11670		2.12540	2.12540		17.04	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.13480		2.13480		2.14000	2.14000			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.19400		2.19400		2.20720	2.20720		17.33	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future	2.20360		2.20360		2.22070	2.22070		21.33	0.00	220,360.00	100	800.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.24960		2.24960		2.26740	2.26740		18.49	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.29660		2.29660		2.31490	2.31490		17.82	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.34410		2.34410		2.36000	2.36000			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.62050		2.62050		2.64560	2.64560		18.16	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	11.18543		76.04873		11.25345	75.65648			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	11.29907		73.67574		11.36951	73.27633			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	11.41086		75.07558		11.48361	74.66987			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

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
ES42	On 01/02/2018	Bond Future		11.43286	78.48431		11.50084	78.04715			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.54860	75.68693		11.61908	75.24187			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.66055	77.12505		11.73340	76.67272			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		570.71500	570.71500		568.26100	568.26100			0.00	119,850,150.00	21	780.00
GOVI	On 03/05/2018	GOVI		581.36100	581.36100		578.86400	578.86400			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.76450	1.76450		1.77020	1.77020		20.98	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.79190	1.79190		1.79790	1.79790		18.20	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.81960	1.81960		1.82550	1.82550		17.40	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.84720	1.84720		1.85000	1.85000			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.02160	2.02160		2.03140	2.03140		18.54	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		127.14028	127.14028		127.15225	127.15225			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		129.52256	129.52256		129.53500	129.53500			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.96685	131.96685		131.98116	131.98116			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		97.21374	97.21374		97.22243	97.22243			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		98.01717	98.01717		98.02627	98.02627			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		99.90062	99.90062		99.91109	99.91109			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		100.83173	100.83173		100.84071	100.84071			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		101.63239	101.63239		101.64187	101.64187			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		103.58530	103.58530		103.59616	103.59616			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/02/2018	Bond Future		119.91991	119.91991		119.93083	119.93083			0.00	0.00	0	19,013.00
I2038	On 03/05/2018	Bond Future		122.16687	122.16687		122.17838	122.17838			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		124.46438	124.46438		124.47749	124.47749			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		114.46637	114.46637		113.80709	113.80709			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		115.01139	115.01139		114.33997	114.33997			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		117.22141	117.22141		116.53851	116.53851			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		117.83146	117.83146		117.84181	117.84181			0.00	0.00	0	24,130.00
I2050	On 03/05/2018	Bond Future		120.03947	120.03947		120.05014	120.05014			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		120.61275	120.61275		120.62519	120.62519			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

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
IGOV	On 01/02/2018	Index Future	241.78600		241.78600		241.68000	241.68000			0.00	0.00	0	876.00
IGOV	On 03/05/2018	Index Future	246.31700		246.31700		246.21000	246.21000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13280		0.13280		0.13310	0.13310			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13190		0.13190		0.13200	0.13200			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13120		0.13120		0.13290	0.13290			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13170		0.13170		0.13270	0.13270			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	1.67860		1.67860		1.69770	1.69770		20.08	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.70780		1.70780		1.72750	1.72750		16.83	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.73740		1.73740		1.75770	1.75770		16.38	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.76740		1.76740		1.79000	1.79000			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.86470		1.86470		1.88870	1.88870		15.68	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future	9.53680		9.53680		9.54030	9.54030		20.06	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	9.66530		9.66530		9.67000	9.67000		17.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.79590		9.79590		9.80140	9.80140		16.70	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.92830		9.92830		9.93000	9.93000			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	10.83510		10.83510		10.85510	10.85510		16.51	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future	1.32760		1.32760		1.33230	1.33230			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future	1.33880		1.33880		1.34380	1.34380			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future	1.35080		1.35080		1.35590	1.35590			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.36400		1.36400		1.37000	1.37000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.47600		1.47600		1.48440	1.48440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future	1.32750		1.32750		1.33660	1.33660			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future	1.33170		1.33170		1.34090	1.34090			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future	1.33600		1.33600		1.34510	1.34510			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.34020		1.34020		1.35000	1.35000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.18940		1.18940		1.19510	1.19510			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19630		1.19630		1.20210	1.20210			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20350		1.20350		1.20920	1.20920			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21110		1.21110		1.22000	1.22000			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.21249		109.02272		9.27005	108.66225		8.24	0.00	841,437,352.96	7,718	91,297.00
R186	On 01/02/2018	Bond Future	7.75	Call	6.04000		0.00604		4.72000	0.00472	6.040	7.87	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	189.40000		0.18940		157.64000	0.15764	189.400	7.87	0.11	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	3,405.87000		3.40587		3,700.42000	3.70042	3,405.870	7.97	0.78	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	2,256.39000		2.25639		2,501.84000	2.50184	2,256.390	8.06	0.63	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	1,379.58000		1.37958		1,566.67000	1.56667	1,379.580	8.15	0.47	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	528.54000		0.52854		627.16000	0.62716	528.540	8.33	0.23	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			9.28568		111.05630		9.34578	110.68940		8.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future	9.30	Call	2,509.97000		2.50997		2,332.57000	2.33257	2,509.970	8.52	0.52	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.75	Put	1,331.94000		1.33194		1,459.32000	1.45932	1,331.940	8.68	0.32	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	754.71000		0.75471		838.21000	0.83821	754.710	8.89	0.20	0.00	0	1,120.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			292.16271		292.16271		292.19042	292.19042			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			297.63728		297.63728		297.66597	297.66597			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			228.88415		228.88415		228.90455	228.90455		4.66	0.00	0.00	0	22,205.00
R202	On 03/05/2018	Bond Future			233.17276		233.17276		233.19423	233.19423		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			8.55922		100.12716		8.60176	99.95897		5.36	0.00	0.00	0	61,187.00
R2023	On 03/05/2018	Bond Future			8.62005		98.06496		8.66519	97.89389		5.42	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	571.54000		0.57154		621.77000	0.62177	571.540	5.47	0.26	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			9.65684		88.51394		9.71921	88.11342			0.00	37,175,854.80	420	63,507.00
R2030	On 03/05/2018	Bond Future			9.73121		90.16480		9.79580	89.75709			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.80525		87.87219		9.87202	87.45821			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			9.84421		90.86807		9.90654	90.44014		11.78	0.00	0.00	0	42,499.00
R2032	On 01/02/2018	Bond Future	9.20	Call	345.06000		0.34506		290.49000	0.29049	345.060	11.30	0.16	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	468.48000		0.46848		397.86000	0.39786	468.480	11.32	0.20	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	625.60000		0.62560		536.13000	0.53613	625.600	11.37	0.25	0.00	0	6,800.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2018	Bond Future	9.45	Call	717.04000		0.71704		617.22000	0.61722	717.040	11.40	0.27	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.91764		88.40587		9.98208	87.97026		12.52	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.98825		90.08560		10.05469	89.64319		12.80	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.99615		94.79439		10.06361	94.28747			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.06791		92.06219		10.13756	91.54605			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			10.06733		86.98160		10.13466	86.47735		13.40	0.00	0.00	0	54,223.00
R2037	On 01/02/2018	Bond Future	9.88	Call	1,298.63000		1.29863		1,123.43000	1.12343	1,298.630	13.07	0.39	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	1,135.23000		1.13523		1,330.05000	1.33005	1,135.230	13.31	0.34	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	428.30000		0.42830		525.15000	0.52515	428.300	13.59	0.16	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.14132		88.60395		10.21080	88.09053		14.24	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.21510		86.03126		10.28669	85.50953		14.61	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			7.68917		101.27564		7.68340	101.28044		0.93	0.00	0.00	0	42,225.00
R204	On 03/05/2018	Bond Future			7.75500		103.16475		7.74635	103.16992		0.76	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			10.16290		89.99750		10.23024	89.46147		13.90	0.00	0.00	0	25,992.00
R2040	On 03/05/2018	Bond Future			10.23752		91.67610		10.30700	91.13032		14.77	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.31200		88.91147		10.38359	88.35681		15.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			10.20678		86.94327		10.27408	86.40554		14.45	0.00	0.00	0	17,462.00
R2044	On 03/05/2018	Bond Future			10.27968		88.56491		10.34909	88.01740		15.37	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.35240		85.86632		10.42388	85.30992		15.77	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			10.16239		90.63943		10.22971	90.08751		14.49	0.00	0.00	0	104,380.00
R2048	On 03/05/2018	Bond Future			10.22923		87.89310		10.29861	87.33114		15.43	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.99594		99.11725		8.01856	99.07768		1.98	0.00	0.00	0	46,865.00
R207	On 03/05/2018	Bond Future			8.07657		100.96603		8.10261	100.92600		1.88	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R208	On 01/02/2018	Bond Future			8.23798		98.32737		8.27598	98.22652		3.39	0.00	0.00	0	34,724.00
R208	On 03/05/2018	Bond Future			8.30428		96.76019		8.34584	96.65771		3.27	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			9.90761		71.66741		9.97476	71.24155		13.87	0.00	0.00	0	153,934.00
R209	On 01/02/2018	Bond Future	9.32	Call	384.48000		0.38448		320.72000	0.32072	384.480	13.33	0.18	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	396.57000		0.39657		331.14000	0.33114	396.570	13.34	0.18	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	682.67000		0.68267		580.84000	0.58084	682.670	13.44	0.28	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	2,886.57000		2.88657		3,195.08000	3.19508	2,886.570	13.48	0.68	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	1,191.70000		1.19170		1,035.73000	1.03573	1,191.700	13.58	0.41	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	1,840.04000		1.84004		2,084.33000	2.08433	1,840.040	13.64	0.52	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	1,772.01000		1.77201		2,011.11000	2.01111	1,772.010	13.65	0.51	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	1,738.71000		1.73871		1,975.21000	1.97521	1,738.710	13.65	0.51	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	1,705.74000		1.70574		1,939.64000	1.93964	1,705.740	13.66	0.50	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	1,372.41000		1.37241		1,577.75000	1.57775	1,372.410	13.72	0.43	370,516.34	12	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1,113.61000		1.11361		1,293.50000	1.29350	1,113.610	13.78	0.37	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	854.08000		0.85408		1,004.88000	1.00488	854.080	13.85	0.31	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.97171		69.85489		10.04087	69.42122		14.78	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,991.20000		1.99120		1,816.91000	1.81691	1,991.200	14.35	0.43	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	2,547.59000		2.54759		2,765.65000	2.76565	2,547.590	14.49	0.47	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,934.06000		1.93406		2,116.66000	2.11666	1,934.060	14.61	0.39	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	965.89000		0.96589		1,077.27000	1.07727	965.890	14.97	0.23	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.03298		71.18214		10.10402	70.74145		15.15	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,418.62000		2.41862		2,246.44000	2.24644	2,418.620	14.67	0.42	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,954.24000		2.95424		3,153.26000	3.15326	2,954.240	14.99	0.43	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,606.65000		1.60665		1,735.98000	1.73598	1,606.650	15.45	0.27	0.00	0	435.00
R209	On 01/11/2018	Bond Future			10.09378		69.40721		10.16726	68.95630		15.68	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	2,163.66000		2.16366		2,016.70000	2.01670	2,163.660	15.10	0.35	0.00	0	435.00
R209	On 01/11/2018	Bond Future	9.94	Put	4,612.94000		4.61294		4,851.75000	4.85175	4,612.940	15.36	0.51	0.00	0	435.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,837.28000		2.83728		3,010.21000	3.01021	2,837.280	15.74	0.36	0.00	0	435.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			181.18894		181.18894		181.20544	181.20544			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			182.15892		182.15892		182.17604	182.17604			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
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	149.32107		149.32107		149.21848	149.21848			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future	152.11895		152.11895		152.01471	152.01471			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	9.73324		83.10017		9.79555	82.71110		11.61	0.00	0.00	0	58,332.00
R213	On 03/05/2018	Bond Future	9.80112		81.10068		9.86549	80.70457		12.32	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future	10.09044		70.93940		10.15766	70.50261		14.53	0.00	0.00	0	50,361.00
R214	On 03/05/2018	Bond Future	10.15470		68.96661		10.22389	68.52185		15.51	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 18/12/2017	Foreign Exchange Future	24,518.14000		24,518.14000		24,668.74000	24,668.74000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future	24,919.46000		24,919.46000		25,080.18000	25,080.18000			0.00	0.00	0	0.00
SGD / R	On 18/12/2017	Foreign Exchange Future	10.23210		10.23210		10.26700	10.26700		19.96	0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	10.39240		10.39240		10.43000	10.43000		16.81	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	10.55590		10.55590		10.59430	10.59430		16.13	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.72180		10.72180		10.76000	10.76000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.76570		11.76570		11.83970	11.83970		16.60	0.00	0.00	0	0.00
TRY / R	On 18/12/2017	Foreign Exchange Future	3.46580		3.46580		3.51890	3.51890		16.23	0.00	0.00	0	4,775.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.41370		3.41370		3.46740	3.46740		14.09	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.35870		3.35870		3.41280	3.41280		14.13	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.30520		3.30520		3.36000	3.36000			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.31910		3.31910		3.39290	3.39290		15.97	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017	Foreign Exchange Future	1.35030		1.35030		1.35190	1.35190			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.33630		1.33630		1.33790	1.33790			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.31560		1.31560		1.31680	1.31680			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29470		1.29470		1.30000	1.30000			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 :												2,249,519,474.62	133,812	7,786,525.00
Grand Total:												2,249,519,474.62	133,812	7,786,525.00