



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 30/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 31/01/2018	Any day expiry	11.96640	11.96640		11.95840	11.95840		15.49	0.00	0.00	0	145,615.00
\$ / R	On 31/01/2018	Any day expiry	11.96	Put	36.04770	0.03605	56.79020	0.05679	36.048	15.68	0.47	0	300.00
\$ / R	On 31/01/2018	Any day expiry	11.98	Call	33.70460	0.03370	47.20900	0.04721	33.705	16.05	0.45	0	300.00
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	215.85960	0.21586	230.81190	0.23081	215.860	19.82	0.96	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	1.27080	0.00127	6.67020	0.00667	1.271	20.57	0.03	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	284.42610	0.28443	296.85620	0.29686	284.426	21.14	0.98	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	353.90630	0.35391	364.66240	0.36466	353.906	22.45	0.99	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	0.17590	0.00018	2.27440	0.00227	0.176	23.21	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	0.08940	0.00009	1.58750	0.00159	0.089	24.15	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	833.61010	0.83361	841.71250	0.84171	833.610	36.00	1.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	1,193.60860	1.19361	1,201.61540	1.20162	1,193.609	49.19	1.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,303.60680	1.30361	1,311.61400	1.31161	1,303.607	52.47	1.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,333.60640	1.33361	1,341.61360	1.34161	1,333.606	53.37	1.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,433.60540	1.43361	1,441.61280	1.44161	1,433.605	56.35	1.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.00320	0.00000	0.01150	0.00001	0.003	71.26	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.00300	0.00000	0.01150	0.00001	0.003	74.24	0.00	0	23,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.00270	0.00000	0.01200	0.00001	0.003	81.70	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			11.96640	11.96640	11.95840	11.95840		15.32	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,183.61160	1.18361	1,191.61740	1.19162	1,183.612	35.16	1.00	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.07000	0.00007	0.14380	0.00014	0.070	94.47	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.05600	0.00006	0.24340	0.00024	0.056	100.00	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.02170	0.00002	0.12960	0.00013	0.022	100.00	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.01570	0.00002	0.10000	0.00010	0.016	100.00	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			11.96640	11.96640	11.96020	11.96020		15.29	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			11.97380	11.97380	11.96760	11.96760		14.12	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,226.41810	1.22642	1,232.79020	1.23279	1,226.418	24.17	1.00	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,826.22880	1.82623	1,832.44630	1.83245	1,826.229	29.18	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			11.97750	11.97750	11.97130	11.97130		14.43	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,183.02430	1.18302	1,189.41560	1.18942	1,183.024	22.49	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,882.53960	1.88254	1,888.74890	1.88875	1,882.540	26.98	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.09960	0.00010	0.13070	0.00013	0.100	43.52	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			11.97930	11.97930	11.97310	11.97310		14.45	0.00	0.00	0	1,346.00
\$ / R	On 09/02/2018	Any day expiry	11.75	Put	38.18430	0.03818	0.00000	0.00000	38.184	15.24	0.22	78,038,361.00	30,000	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	84.21610	0.08422	89.67080	0.08967	84.216	14.64	0.41	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry			11.98470	11.98470	11.97850	11.97850		13.89	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,765.39360	1.76539	1,771.62190	1.77162	1,765.394	22.60	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,915.35280	1.91535	1,921.56820	1.92157	1,915.353	23.24	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.98650	11.98650	11.98030	11.98030		13.94	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			11.99010	11.99010	11.98390	11.98390		14.23	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			11.99190	11.99190	11.98570	11.98570		14.37	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,208.18610	2.20819	2,214.45330	2.21445	2,208.186	23.76	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.01350	12.01350	12.00730	12.00730		14.44	0.00	0.00	0	3,186.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	62.67590	0.06268	67.95630	0.06796	62.676	16.54	0.20	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	2.06900	0.00207	2.54420	0.00254	2.069	20.55	0.01	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,167.29800	2.16730	2,173.69420	2.17369	2,167.298	21.65	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.01530	12.01530	12.00880	12.00880		14.46	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.01700	12.01700	12.01030	12.01030		14.49	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,390.33770	1.39034	1,398.32960	1.39833	1,390.338	19.38	0.97	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.04020	12.04020	12.03010	12.03010		14.56	0.00	2,760,575.00	230	5,377.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.04730	12.04730	12.03620	12.03620		14.47	0.00	1,634,529,474.80	135,676	799,090.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	49.89360	0.04989	56.20580	0.05621	49.894	13.23	0.16	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	72.38880	0.07239	80.23420	0.08023	72.389	13.46	0.21	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.85	Put	156.29280	0.15629	167.80640	0.16781	156.293	14.02	0.36	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98	Put	216.45630	0.21646	229.52270	0.22952	216.456	14.31	0.45	0.00	0	25,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	226.70760	0.22671	239.98490	0.23998	226.708	14.35	0.46	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	301.39290	0.30139	315.63110	0.31563	301.393	14.75	0.54	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	346.42200	0.34642	360.96750	0.36097	346.422	15.00	0.58	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	380.23250	0.38023	394.93960	0.39494	380.233	15.18	0.61	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	459.01540	0.45902	473.92430	0.47392	459.015	15.57	0.66	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	489.03480	0.48903	503.97260	0.50397	489.035	15.71	0.68	0.00	0	2,500.00

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	19/03/2018	Foreign Exchange Future	12.47	Call	120.45530	0.12046		124.29810	0.12430	120.455	15.96	0.29	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	566.92480	0.56692		581.85290	0.58185	566.925	16.07	0.73	0.00	0	25,380.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	79.89200	0.07989		83.44520	0.08345	79.892	16.75	0.20	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	732.59200	0.73259		747.24520	0.74725	732.592	16.75	0.80	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.75	Call	72.83730	0.07284		76.28170	0.07628	72.837	16.90	0.19	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	836.69410	0.83669		851.07250	0.85107	836.694	17.11	0.83	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	943.97950	0.94398		958.05360	0.95805	943.979	17.47	0.86	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	50.34380	0.05034		53.29220	0.05329	50.344	17.50	0.13	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	45.92180	0.04592		48.73900	0.04874	45.922	17.65	0.12	0.00	0	21,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	998.62180	0.99862		1,012.53900	1.01254	998.622	17.65	0.88	0.00	0	95,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,184.58930	1.18459		1,197.99470	1.19799	1,184.589	18.25	0.91	0.00	0	1,073.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	31.88930	0.03189		34.19470	0.03419	31.889	18.25	0.09	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.21	Put	1,194.01810	1.19402		1,207.39860	1.20740	1,194.018	18.28	0.91	0.00	0	5,460.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,203.45770	1.20346		1,216.81410	1.21681	1,203.458	18.31	0.91	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,231.83920	1.23184		1,245.12340	1.24512	1,231.839	18.40	0.92	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,297.70810	1.29771		1,310.78430	1.31078	1,297.708	18.49	0.93	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	23.41150	0.02341		25.30260	0.02530	23.412	18.53	0.07	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,354.61160	1.35461		1,367.51930	1.36752	1,354.612	18.57	0.94	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,373.66220	1.37366		1,386.51640	1.38652	1,373.662	18.60	0.94	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	16.77480	0.01677		18.27400	0.01827	16.775	18.73	0.05	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,469.47480	1.46947		1,482.07400	1.48207	1,469.475	18.73	0.95	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.52	Put	1,488.73870	1.48874		1,501.29090	1.50129	1,488.739	18.76	0.95	41,137,080.23	3,600	0.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,566.09310	1.56609		1,578.46590	1.57847	1,566.093	18.86	0.96	2,295,460,104.05	197,390	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	11.68950	0.01169		12.83950	0.01284	11.690	18.94	0.04	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	10.67180	0.01067		11.74540	0.01175	10.672	19.00	0.03	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,702.44010	1.70244		1,714.54120	1.71454	1,702.440	19.05	0.97	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	9.30440	0.00930		10.27090	0.01027	9.304	19.08	0.03	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	8.68600	0.00869		9.60220	0.00960	8.686	19.12	0.03	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,800.44310	1.80044		1,812.38030	1.81238	1,800.443	19.18	0.98	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,869.28860	1.86929		1,881.12530	1.88113	1,869.289	19.28	0.98	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	6.29070	0.00629		7.00060	0.00700	6.291	19.30	0.02	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,888.99070	1.88899		1,900.80060	1.90080	1,888.991	19.30	0.98	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,908.70620	1.90871		1,920.49020	1.92049	1,908.706	19.33	0.98	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,938.30290	1.93830		1,950.04940	1.95005	1,938.303	19.37	0.98	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	5.34900	0.00535		5.97150	0.00597	5.349	19.40	0.02	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	5.10610	0.00511		5.70580	0.00571	5.106	19.42	0.02	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,007.46230	2.00746		2,019.12850	2.01913	2,007.462	19.46	0.98	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	4.54580	0.00455		5.09060	0.00509	4.546	19.49	0.02	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	4.04620	0.00405		4.54080	0.00454	4.046	19.56	0.01	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,116.38570	2.11639		2,127.94340	2.12794	2,116.386	19.61	0.99	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,136.21770	2.13622		2,147.75760	2.14776	2,136.218	19.64	0.99	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	3.35710	0.00336		3.78020	0.00378	3.357	19.66	0.01	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,175.90380	2.17590		2,187.41050	2.18741	2,175.904	19.69	0.99	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.42	Call	2.00600	0.00201		2.27810	0.00228	2.006	19.96	0.01	0.00	0	5,460.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	1.91420	0.00191	2.17540	0.00218	1.914	19.98	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	1.86990	0.00187	2.12570	0.00213	1.870	20.00	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,444.54300	2.44454	2,455.89140	2.45589	2,444.543	20.23	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,454.53680	2.45454	2,465.88350	2.46588	2,454.537	20.29	0.99	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	1.83680	0.00184	2.08350	0.00208	1.837	20.29	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,474.52490	2.47452	2,485.86810	2.48587	2,474.525	20.40	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	1.81340	0.00181	2.05310	0.00205	1.813	20.52	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	1.79680	0.00180	2.03170	0.00203	1.797	20.70	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	1.78100	0.00178	2.01110	0.00201	1.781	20.87	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	1.71380	0.00171	1.92230	0.00192	1.714	21.75	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	1.67500	0.00168	1.86990	0.00187	1.675	22.40	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	1.66290	0.00166	1.85310	0.00185	1.663	22.63	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	1.66000	0.00166	1.84910	0.00185	1.660	22.69	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	1.63660	0.00164	1.81600	0.00182	1.637	23.22	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	1.61370	0.00161	1.78260	0.00178	1.614	23.86	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	1.59170	0.00159	1.74760	0.00175	1.592	24.74	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	1.57620	0.00158	1.71710	0.00172	1.576	25.91	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	1.57480	0.00157	1.71300	0.00171	1.575	26.15	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.57360	0.00157	1.70720	0.00171	1.574	26.56	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.44950	0.00145	1.57030	0.00157	1.449	27.03	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.74940	0.00075	0.82120	0.00082	0.749	27.03	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.52870	0.00053	0.58290	0.00058	0.529	27.03	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.05270	12.05270	12.04080	12.04080		14.49	0.00	0.00	0	0.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	285.04410	0.28504	286.66060	0.28666	285.044	14.38	0.54	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.06510	12.06510	12.05140	12.05140		14.43	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.11060	12.11060	12.10200	12.10200		14.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.11230	12.11230	12.10410	12.10410		14.27	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,894.77860	2.89478	2,903.63050	2.90363	2,894.779	20.43	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.89150	0.00189	2.00650	0.00201	1.892	21.03	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.12100	12.12100	12.11430	12.11430		14.21	0.00	0.00	0	117.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	149.69460	0.14969	158.20450	0.15820	149.695	13.43	0.29	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	351.37240	0.35137	356.80830	0.35681	351.372	14.21	0.52	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,721.90580	1.72191	1,731.74980	1.73175	1,721.906	18.56	0.91	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	5.57850	0.00558	6.09460	0.00609	5.579	20.32	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.69230	0.00269	2.90670	0.00291	2.692	20.52	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.13650	12.13650	12.12960	12.12960		14.31	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	782.72760	0.78273	795.51460	0.79551	782.728	15.98	0.71	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,772.17610	1.77218	1,782.19010	1.78219	1,772.176	18.56	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	3.49390	0.00349	3.80430	0.00380	3.494	19.95	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.13990	12.13990	12.13300	12.13300		14.32	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.14500	12.14500	12.13810	12.13810		14.28	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	791.93050	0.79193	804.75320	0.80475	791.931	15.94	0.70	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,381.64330	2.38164	2,390.57560	2.39058	2,381.643	19.73	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.98710	0.00299	3.25970	0.00326	2.987	19.60	0.01	0.00	0	11,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 15/05/2018	Any day expiry		12.14670	12.14670		12.13980	12.13980		14.29	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry		12.15180	12.15180		12.14490	12.14490		14.31	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	295.78520	0.29579	306.92990	0.30693	295.785	14.00	0.42	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry		12.17410	12.17410		12.16700	12.16700		14.24	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,702.48850	1.70249	1,713.23900	1.71324	1,702.489	18.19	0.87	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	7.85050	0.00785	8.88340	0.00888	7.850	18.93	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	3.06600	0.00307	3.63330	0.00363	3.066	18.58	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		12.20480	12.20480		12.19760	12.19760		14.30	0.00	18,075,308.80	1,481	185,136.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	32.29560	0.03230	35.74370	0.03574	32.296	12.10	0.08	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	124.33430	0.12433	131.32480	0.13132	124.334	12.90	0.22	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	319.36180	0.31936	330.31730	0.33032	319.362	13.89	0.41	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	382.14160	0.38214	393.89510	0.39390	382.142	14.14	0.45	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	457.95910	0.45796	462.63620	0.46264	457.959	14.18	0.54	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	398.72920	0.39873	410.66390	0.41066	398.729	14.20	0.46	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	457.14380	0.45714	469.53010	0.46953	457.144	14.43	0.50	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	488.05740	0.48806	500.58170	0.50058	488.057	14.55	0.52	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	552.49280	0.55249	565.24770	0.56525	552.493	14.80	0.55	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	620.20610	0.62021	633.11540	0.63312	620.206	15.05	0.58	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	802.17790	0.80218	815.22150	0.81522	802.178	15.68	0.66	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	966.53070	0.96653	979.34980	0.97935	966.531	16.18	0.71	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	998.86910	0.99887	1,011.62220	1.01162	998.869	16.28	0.72	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,039.72230	1.03972	1,052.38980	1.05239	1,039.722	16.40	0.73	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,139.59160	1.13959	1,152.03630	1.15204	1,139.592	16.69	0.75	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,164.93580	1.16494	1,177.32020	1.17732	1,164.936	16.76	0.76	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,181.90920	1.18191	1,194.25600	1.19426	1,181.909	16.81	0.76	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,250.40990	1.25041	1,262.59380	1.26259	1,250.410	17.00	0.78	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,389.36570	1.38937	1,401.22100	1.40122	1,389.366	17.35	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,406.82760	1.40683	1,418.63770	1.41864	1,406.828	17.39	0.81	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,424.33880	1.42434	1,436.10770	1.43611	1,424.339	17.43	0.81	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,548.27230	1.54827	1,559.74870	1.55975	1,548.272	17.68	0.83	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,647.16960	1.64717	1,658.41560	1.65842	1,647.170	17.89	0.85	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,692.52230	1.69252	1,703.66320	1.70366	1,692.522	17.98	0.85	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,701.62180	1.70162	1,712.74140	1.71274	1,701.622	18.00	0.85	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,719.84640	1.71985	1,730.92540	1.73093	1,719.846	18.03	0.86	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,728.97130	1.72897	1,740.03100	1.74003	1,728.971	18.05	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,783.91000	1.78391	1,794.84740	1.79485	1,783.910	18.16	0.87	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,876.13600	1.87614	1,886.87490	1.88687	1,876.136	18.35	0.88	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,969.11390	1.96911	1,979.66060	1.97966	1,969.114	18.53	0.89	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,109.83320	2.10983	2,120.10210	2.12010	2,109.833	18.81	0.90	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	50.64660	0.05065	53.24910	0.05325	50.647	19.33	0.08	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	43.10310	0.04310	45.40170	0.04540	43.103	19.62	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	39.04550	0.03905	41.15050	0.04115	39.046	19.74	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	32.39950	0.03240	34.17420	0.03417	32.399	19.96	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	29.10610	0.02911	30.71190	0.03071	29.106	20.09	0.05	0.00	0	760.00

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	15.14	Call	28.27090	0.02827	29.83280	0.02983	28.271	20.12	0.05	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	26.16600	0.02617	27.61560	0.02762	26.166	20.22	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	24.22640	0.02423	25.57150	0.02557	24.226	20.31	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	21.39520	0.02140	22.58420	0.02258	21.395	20.47	0.04	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	20.01960	0.02002	21.13190	0.02113	20.020	20.55	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	19.45940	0.01946	20.54000	0.02054	19.459	20.58	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	15.25660	0.01526	16.09500	0.01609	15.257	20.89	0.03	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	9.64340	0.00964	10.23550	0.01024	9.643	20.96	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	7.19670	0.00720	7.67390	0.00767	7.197	20.96	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	6.91230	0.00691	7.37550	0.00738	6.912	20.96	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	6.20500	0.00621	6.63220	0.00663	6.205	20.96	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	5.95780	0.00596	6.37220	0.00637	5.958	20.96	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	4.99030	0.00499	5.35250	0.00535	4.990	20.96	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	3.43500	0.00344	3.70670	0.00371	3.435	20.96	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	3.07090	0.00307	3.32000	0.00332	3.071	20.96	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.28200	0.00228	2.47910	0.00248	2.282	20.96	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	2.06510	0.00207	2.24720	0.00225	2.065	20.96	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.78910	0.00179	1.95150	0.00195	1.789	20.96	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.22360	12.22360	12.21630	12.21630		14.31	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,687.50180	1.68750	1,698.88840	1.69889	1,687.502	17.90	0.84	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	25.47370	0.02547	26.64940	0.02665	25.474	21.05	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	16.13730	0.01614	16.92820	0.01693	16.137	21.43	0.03	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.22870	12.22870	12.22140	12.22140		14.38	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.23560	12.23560	12.22820	12.22820		14.39	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	367.49480	0.36749	378.92090	0.37892	367.495	14.01	0.42	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	142.54240	0.14254	147.11050	0.14711	142.542	17.48	0.19	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	127.23290	0.12723	131.55170	0.13155	127.233	17.71	0.18	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.25950	12.25950	12.25200	12.25200		14.35	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.26640	12.26640	12.25880	12.25880		14.33	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,027.59590	2.02760	2,038.87610	2.03888	2,027.596	18.31	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,268.78990	2.26879	2,279.63780	2.27964	2,268.790	18.75	0.88	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	37.24960	0.03725	38.57930	0.03858	37.250	21.10	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	32.96440	0.03296	34.07920	0.03408	32.964	21.52	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.26810	12.26810	12.26050	12.26050		14.33	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.27830	12.27830	12.27070	12.27070		14.42	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,672.46430	1.67246	1,684.42330	1.68442	1,672.464	17.60	0.81	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	38.42370	0.03842	40.94680	0.04095	38.424	21.17	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	25.35460	0.02535	26.61360	0.02661	25.355	21.50	0.04	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.29000	12.29000	12.28220	12.28220		14.40	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	525.23100	0.52523	538.08770	0.53809	525.231	14.45	0.49	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,722.43400	1.72243	1,734.74130	1.73474	1,722.434	17.65	0.81	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	33.02250	0.03302	34.27960	0.03428	33.023	21.52	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.29990	12.29990	12.29220	12.29220		14.38	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.32980	12.32980	12.32200	12.32200		14.46	0.00	0.00	0	1,336.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,661.19170	1.66119	1,673.69550	1.67370	1,661.192	17.39	0.78	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	52.35630	0.05236	54.29750	0.05430	52.356	21.46	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	33.08010	0.03308	34.52720	0.03453	33.080	21.46	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.35800	12.35800	12.35010	12.35010		14.41	0.00	24,950,802.00	2,019	6,533.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	257.77490	0.25777	267.53450	0.26753	257.775	13.23	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	724.40940	0.72441	738.06850	0.73807	724.409	14.93	0.54	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	751.36960	0.75137	765.09260	0.76509	751.370	15.01	0.55	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	891.80770	0.89181	905.74310	0.90574	891.808	15.41	0.60	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,197.53780	1.19754	1,211.28030	1.21128	1,197.538	16.23	0.68	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	235.85130	0.23585	241.17020	0.24117	235.851	17.03	0.25	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	64.94860	0.06495	67.11660	0.06712	64.949	21.16	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	63.21000	0.06321	65.31630	0.06532	63.210	21.31	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	58.47410	0.05847	60.48000	0.06048	58.474	21.33	0.07	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	51.63240	0.05163	53.49140	0.05349	51.632	21.33	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.37620	12.37620	12.36840	12.36840		14.49	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,651.53540	1.65154	1,664.43970	1.66444	1,651.535	17.21	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	59.42020	0.05942	62.31120	0.06231	59.420	21.21	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	37.87280	0.03787	40.03820	0.04004	37.873	21.21	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.42100	12.42100	12.41310	12.41310		14.43	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.42760	12.42760	12.41970	12.41970		14.50	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.43090	12.43090	12.42300	12.42300		14.51	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,640.39720	1.64040	1,653.47480	1.65347	1,640.397	17.01	0.74	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	68.95390	0.06895	70.02730	0.07003	68.954	21.04	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	45.60740	0.04561	46.45430	0.04645	45.607	21.04	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.43910	12.43910	12.43110	12.43110		14.49	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	340.76180	0.34076	351.92140	0.35192	340.762	13.44	0.33	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,688.42630	1.68843	1,702.24120	1.70224	1,688.426	17.06	0.74	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	55.77610	0.05578	57.80810	0.05781	55.776	20.99	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.45230	12.45230	12.44400	12.44400		14.48	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.48010	12.48010	12.47140	12.47140		14.54	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,631.23170	1.63123	1,645.20000	1.64520	1,631.232	16.86	0.72	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	74.56440	0.07456	76.75570	0.07676	74.564	20.84	0.08	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	48.46140	0.04846	50.14580	0.05015	48.461	20.84	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.49820	12.49820	12.48910	12.48910		14.52	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,504.52870	1.50453	1,519.78200	1.51978	1,504.529	16.54	0.69	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	131.26200	0.13126	134.73630	0.13474	131.262	19.70	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.50310	12.50310	12.49390	12.49390		14.52	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	976.37640	0.97638	991.76110	0.99176	976.376	15.31	0.57	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	184.08140	0.18408	188.59340	0.18859	184.081	18.25	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	122.48160	0.12248	125.75640	0.12576	122.482	20.17	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	57.02410	0.05702	59.06050	0.05906	57.024	20.73	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.53100	12.53100	12.52140	12.52140		14.56	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,621.32290	1.62132	1,636.25920	1.63626	1,621.323	16.69	0.70	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	79.48340	0.07948	81.66650	0.08167	79.483	20.61	0.08	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	51.48980	0.05149	53.17110	0.05317	51.490	20.61	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.60420	12.60420	12.59390	12.59390		14.64	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.66150	12.66150	12.65120	12.65120		14.81	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.81410	12.81410	12.80400	12.80400		15.20	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.12980	13.12980	13.11990	13.11990		15.71	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	146.70990	0.14671	148.00030	0.14800	146.710	21.02	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.48800	13.48800	13.47450	13.47450		16.21	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.58280	13.58280	13.56770	13.56770		16.34	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.68170	13.68170	13.66500	13.66500		16.45	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.04730	12.04730	12.03620	12.03620		14.47	0.00	60,236.50	5	578.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.20480	12.20480	12.19760	12.19760		14.30	0.00	0.00	0	64.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.35800	12.35800	12.35010	12.35010		14.41	0.00	0.00	0	43.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.50310	12.50310	12.49390	12.49390		14.52	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.01440	14.01440	12.80400	12.80400		15.20	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.91210	16.91210	16.84560	16.84560		18.46	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			16.99790	16.99790	16.93380	16.93380		16.34	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.04310	17.04310	16.97090	16.97090		16.16	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.05600	17.05600	16.98150	16.98150		16.03	0.00	13,133,120.00	770	190,896.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	366.24910	0.36625	417.03220	0.41703	366.249	15.98	0.47	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	34.72380	0.03472	35.67080	0.03567	34.724	19.45	0.07	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	7.85080	0.00785	8.08690	0.00809	7.851	21.24	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			17.18910	17.18910	17.12380	17.12380		15.82	0.00	0.00	0	6.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.34120	17.34120	17.27290	17.27290		15.76	0.00	13,005,900.00	750	8,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	765.70700	0.76571	820.85250	0.82085	765.707	15.94	0.52	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	89.83340	0.08983	92.04880	0.09205	89.833	19.36	0.10	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.62380	17.62380	17.55260	17.55260		15.74	0.00	0.00	0	4,664.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.89770	17.89770	17.82340	17.82340		15.81	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.20060	18.20060	18.12620	18.12620		15.68	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.48920	18.48920	18.41330	18.41330		15.50	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11131	0.11131	0.11086	0.11086		16.70	0.00	0.00	0	3,805.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11341	0.11341	0.11299	0.11299		12.99	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11554	0.11554	0.11511	0.11511		12.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12536	0.12536	0.12491	0.12491		21.89	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.88400	14.88400	14.78120	14.78120		15.60	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.88760	14.88760	14.78120	14.78120		15.75	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	912.43030	0.91243	1,018.89060	1.01889	912.430	34.06	1.00	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	0.00980	0.00001	0.02770	0.00003	0.010	52.65	0.00	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			14.92900	14.92900	14.82580	14.82580		13.39	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.97020	14.97020	14.86690	14.86690		13.73	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,451.21440	1.45121	1,552.67650	1.55268	1,451.214	18.10	0.96	0.00	0	1,647.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 15/03/2018	Any day expiry		15.01910	15.01910		14.90690	14.90690		14.30	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.03220	15.03220		14.91760	14.91760		14.18	0.00	38,918,365.80	2,589	114,760.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	317.43300	0.31743	388.80420	0.38880	317.433	14.18	0.50	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	346.93880	0.34694	421.06790	0.42107	346.939	14.31	0.52	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	29.38010	0.02938	25.87110	0.02587	29.380	17.22	0.07	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	14.17310	0.01417	12.76310	0.01276	14.173	18.53	0.04	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.06500	15.06500		14.94430	14.94430		13.79	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.32460	15.32460		15.21580	15.21580		13.57	0.00	8,060,739.60	526	13,080.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.40990	0.02641	31.71130	0.03171	26.410	11.33	0.06	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	48.94120	0.04894	60.06670	0.06007	48.941	11.63	0.09	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	471.26790	0.47127	536.80070	0.53680	471.268	13.49	0.46	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,325.10140	1.32510	1,418.67230	1.41867	1,325.101	15.68	0.75	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	36.34440	0.03634	34.67190	0.03467	36.344	18.63	0.05	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	11.43890	0.01144	9.83490	0.00983	11.439	21.58	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.62160	15.62160		15.51090	15.51090		13.65	0.00	0.00	0	35,175.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	129.04460	0.12904	153.85200	0.15385	129.045	12.09	0.16	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	818.77540	0.81878	894.66460	0.89466	818.775	14.03	0.53	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	918.39360	0.91839	997.59440	0.99759	918.394	14.25	0.56	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	80.17580	0.08018	77.90550	0.07791	80.176	19.08	0.08	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	21.90390	0.02190	20.58960	0.02059	21.904	20.04	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.91560	15.91560		15.80040	15.80040		13.74	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.21380	16.21380		16.09770	16.09770		14.03	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.52450	16.52450		16.41050	16.41050		14.43	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap		95.35000	95.35000		95.35000	95.35000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		92.37000	92.37000		92.38000	92.38000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		91.14000	91.14000		91.14000	91.14000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		93.30000	93.30000		93.32000	93.32000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		97.09000	97.09000		97.11000	97.11000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.67000	95.67000		95.70000	95.70000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.74000	97.74000		97.77000	97.77000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		101.45000	101.45000		101.49000	101.49000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.81000	101.81000		101.86000	101.86000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		97.08000	97.08000		97.13000	97.13000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap		99.72000	99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.89000	99.89000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.03000	100.03000		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.48000	100.48000		100.46000	100.46000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.50000	99.50000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap		99.01000	99.01000		99.01000	99.01000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.58000	98.58000		98.58000	98.58000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.50000	98.50000		98.50000	98.50000			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
2Y STND	On 21/12/2018	Interest Rate Swap	98.86000	98.86000	98.86000	98.84000	98.84000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.25000	99.25000	99.25000	99.23000	99.23000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.61000	99.61000	99.61000	99.58000	99.58000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.00000	100.00000	100.00000	99.96000	99.96000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.93000	100.93000	100.93000	100.89000	100.89000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.68000	98.68000	98.68000	98.64000	98.64000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.17000	96.17000	96.17000	96.14000	96.14000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.40000	95.40000	95.40000	95.38000	95.38000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.60000	94.60000	94.60000	94.58000	94.58000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.79000	94.79000	94.79000	94.76000	94.76000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.99000	96.99000	96.99000	96.97000	96.97000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.14000	97.14000	97.14000	97.12000	97.12000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.34000	98.34000	98.34000	98.33000	98.33000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.55000	100.55000	100.55000	100.55000	100.55000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.82000	101.82000	101.82000	101.82000	101.82000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.95000	96.95000	96.95000	96.96000	96.96000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	571.53400	571.53400	571.53400	571.19500	571.19500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.19800	582.19800	582.19800	581.85400	581.85400				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	659.50200	659.50200	659.50200	659.28800	659.28800				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	671.80800	671.80800	671.80800	671.59100	671.59100				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	596.30700	596.30700	596.30700	596.16000	596.16000				0.00	17,889,210.00	3	110.00
ALBI	On 03/05/2018	Index Future	607.43400	607.43400	607.43400	607.28500	607.28500				0.00	18,223,020.00	3	830.00
AU\$ / R	On 28/02/2018	Any day expiry	9.72080	9.72080	9.72080	9.71590	9.71590			13.14	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.74200	9.74200	9.74200	9.73400	9.73400			13.20	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.74770	9.74770	9.74770	9.73880	9.73880			13.10	0.00	9,747,700.00	1,000	10,948.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.87560	9.87560	9.87560	9.87020	9.87020			13.05	0.00	2,468,900.00	250	5,784.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.00270	10.00270	10.00270	9.99690	9.99690			13.08	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.12410	10.12410	10.12410	10.11710	10.11710			13.14	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.38330	10.38330	10.38330	10.37580	10.37580			12.92	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.77320	9.77320	9.77320	9.75820	9.75820			14.14	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.91100	9.91100	9.91100	9.89890	9.89890			14.08	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.97490	12.97490	12.97490	12.90830	12.90830			13.42	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.24170	13.24170	13.24170	13.18000	13.18000			13.25	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.51140	13.51140	13.51140	13.44860	13.44860			13.45	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.62410	14.62410	14.62410	14.55850	14.55850			14.22	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89940	1.89940	1.89940	1.89060	1.89060			14.31	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
CNH / R	On 18/06/2018	Foreign Exchange Future		1.91420	1.91420		1.90580	1.90580		14.05	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.92910	1.92910		1.92060	1.92060		14.00	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.97530	1.97530		1.96490	1.96490		14.36	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.03300	2.03300		2.01740	2.01740		15.32	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.07440	2.07440		2.05900	2.05900		14.47	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.11570	2.11570		2.09990	2.09990		14.66	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.33460	2.33460		2.31810	2.31810		15.72	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		10.73967	78.69934		10.74585	78.66162			0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future		10.83744	76.37668		10.84379	76.33852			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.93746	77.80092		10.94406	77.76188			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		10.90438	82.03722		10.90548	82.02953			0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future		11.00091	79.30708		11.00201	79.29951			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		11.09782	80.78558		11.09898	80.77772			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		594.96100	594.96100		594.82600	594.82600			0.00	0.00	0	183.00
GOVI	On 03/05/2018	GOVI		606.06200	606.06200		605.92600	605.92600			0.00	18,181,860.00	3	695.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.54240	1.54240		1.54090	1.54090		14.55	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.56570	1.56570		1.56470	1.56470		14.05	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.58780	1.58780		1.58680	1.58680		14.57	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.71500	1.71500		1.71370	1.71370		15.47	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		129.94456	129.94456		129.95691	129.95691			0.00	0.00	0	1,070.00

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
I2025	On 03/05/2018	Bond Future		132.37695	132.37695		132.39003	132.39003			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		134.81610	134.81610		134.83019	134.83019			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		100.03786	100.03786		100.54208	100.54208			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future		100.89236	100.89236		101.40649	101.40649			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		102.78523	102.78523		103.30954	103.30954			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		104.37333	104.37333		104.38280	104.38280			0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future		105.23922	105.23922		105.24922	105.24922			0.00	0.00	0	1,282.00
I2033	On 02/08/2018	Bond Future		107.21359	107.21359		107.22445	107.22445			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		124.15593	124.15593		124.16691	124.16691			0.00	0.00	0	16,668.00
I2038	On 03/05/2018	Bond Future		126.48010	126.48010		126.49171	126.49171			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		128.80293	128.80293		128.81555	128.81555			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		119.04780	119.04780		119.05806	119.05806			0.00	0.00	0	16,759.00
I2046	On 03/05/2018	Bond Future		119.67657	119.67657		119.68736	119.68736			0.00	119,676,570.00	1,000	10,874.00
I2046	On 02/08/2018	Bond Future		121.92167	121.92167		121.93345	121.93345			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		125.23057	125.23057		124.42458	124.42458			0.00	0.00	0	19,586.00
I2050	On 03/05/2018	Bond Future		127.57493	127.57493		126.75389	126.75389			0.00	0.00	0	9,718.00
I2050	On 02/08/2018	Bond Future		128.23532	128.23532		127.39978	127.39978			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		248.99300	248.99300		248.90700	248.90700			0.00	49,798,600.00	20	474.00
IGOV	On 03/05/2018	Index Future		253.65200	253.65200		253.56500	253.56500			0.00	60,876,480.00	24	1,123.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.85000	93.15000		6.85000	93.15000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.72000	93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.73000	93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.87000	93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.95000	93.05000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.11000	92.89000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11670	0.11670		0.11660	0.11660			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11600	0.11600		0.11600	0.11600			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11510	0.11510		0.11550	0.11550			0.00	0.00	0	562.00

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
KES / R	On 14/06/2019	Foreign Exchange Future			0.11210		0.11210		0.11210	0.11210			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.57030		1.57030		1.56680	1.56680		14.17	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.59650		1.59650		1.59330	1.59330		14.51	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.62260		1.62260		1.61900	1.61900			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70160		1.70160		1.69900	1.69900		13.68	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.83160		8.83160		8.81510	8.81510		14.87	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.94290		8.94290		8.92930	8.92930		14.70	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.05450		9.05450		9.04040	9.04040		14.60	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.75480		9.75480		9.73670	9.73670		14.43	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.25480		1.25480		1.24950	1.24950			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26400		1.26400		1.25860	1.25860			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27180		1.27180		1.26660	1.26660			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36490		1.36490		1.35800	1.35800			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.41580		1.41580		1.41090	1.41090			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.42090		1.42090		1.41610	1.41610			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.42610		1.42610		1.42130	1.42130			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.24780		1.24780		1.23940	1.23940			0.00	0.00	0	130.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.25560		1.25560		1.24740	1.24740			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.26410		1.26410		1.25590	1.25590			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.98400		8.98400	0.11025	9.02070	9.02070		15.92	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.81750		8.81750	0.11025	8.85070	8.85070		16.51	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,932.74970		0.39327	0.11025	3,886.27330	0.38863	3,932.750	16.33	0.51	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.65480		8.65480	0.11025	8.68740	8.68740		16.75	0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.53214		113.40766		8.53769	113.37094		7.53	0.00	340,336,387.66	3,001	23,083.00
R186	On 01/02/2018	Bond Future	7.75	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.76	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	160.11000		0.16011		200.18000	0.20018	160.110	7.53	0.37	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	2.95000		0.00295		12.17000	0.01217	2.950	7.71	0.01	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	0.00000		0.00000		0.02000	0.00002	0.000	7.89	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.07	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.25	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.57498		115.52430		8.58071	115.48730		7.79	0.00	4,742,388,039.30	41,051	180,679.00
R186	On 03/05/2018	Bond Future	8.00	Call	567.50000		0.56750		566.81000	0.56681	567.500	7.99	0.22	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,317.55000		1.31755		1,311.94000	1.31194	1,317.550	7.83	0.41	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,467.10000		1.46710		1,492.55000	1.49255	1,467.100	7.94	0.42	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	1,111.53000		1.11153		1,133.68000	1.13368	1,111.530	8.06	0.35	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	4,995.69000		4.99569		4,971.47000	4.97147	4,995.690	8.40	0.83	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	152.91000		0.15291		159.05000	0.15905	152.910	8.55	0.07	0.00	0	10,640.00

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
R186	On 03/05/2018	Bond Future	9.75	Put	140.19000		0.14019		145.95000	0.14595	140.190	8.55	0.06	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.61984		112.37794		8.62587	112.36590		8.24	0.00	17,193,824.82	153	51.00
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			297.44961		297.44961		297.47868	297.47868			0.00	0.00	0	641.00
R197	On 03/05/2018	Bond Future			303.01757		303.01757		303.04819	303.04819			0.00	0.00	0	2,388.00
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			236.02719		236.02719		236.04836	236.04836		4.66	0.00	0.00	0	17,523.00
R202	On 03/05/2018	Bond Future			240.44515		240.44515		240.46773	240.46773		4.60	0.00	60,111,287.50	250	10,805.00
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			7.82639		103.08180		7.84178	103.01862		4.66	0.00	251,725,755.60	2,442	9,086.00
R2023	On 03/05/2018	Bond Future			7.84117		101.07599		7.85745	101.01189		4.76	0.00	3,337,630,265.79	33,021	66,191.00
R2023	On 03/05/2018	Bond Future	9.19	Put	23.09000		0.02309		25.43000	0.02543	23.090	5.22	0.02	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			9.04249		92.59594		9.04812	92.55737		12.71	0.00	2,726,950,433.00	29,450	12,123.00
R2030	On 03/05/2018	Bond Future			9.09476		94.32422		9.10055	94.28519		11.92	0.00	5,107,939,485.66	54,153	92,470.00
R2030	On 02/08/2018	Bond Future			9.15039		92.07764		9.15641	92.03774		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,529.69000		2.52969		0.00000	0.00000	2,529.690	16.40	0.37	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,545.64000		3.54564		0.00000	0.00000	3,545.640	16.37	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	3,129.31000		3.12931		0.00000	0.00000	3,129.310	16.20	0.39	0.00	0	7,850.00
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			9.24759		95.11988		9.25324	95.07825		10.89	0.00	677,253,545.60	7,120	15,643.00
R2032	On 01/02/2018	Bond Future	9.20	Call	162.70000		0.16270		211.57000	0.21157	162.700	10.91	0.33	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	536.88000		0.53688		571.92000	0.57192	536.880	10.94	0.69	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,139.37000		1.13937		1,132.65000	1.13265	1,139.370	11.03	0.93	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,483.16000		1.48316		1,460.13000	1.46013	1,483.160	11.08	0.97	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.30070		92.73811		9.30650	92.69598		11.88	0.00	3,029,475,839.37	32,667	62,948.00
R2032	On 02/08/2018	Bond Future			9.35508		94.46739		9.36111	94.42421		12.11	0.00	0.00	0	2.00
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			9.44778		99.07962		9.45348	99.03352		15.38	0.00	146,637,837.60	1,480	36,841.00
R2035	On 03/05/2018	Bond Future			9.50179		96.42863		9.50764	96.38190		14.29	0.00	770,464,753.70	7,990	55,845.00
R2035	On 02/08/2018	Bond Future			9.55748		98.22694		9.56354	98.20409		14.66	0.00	589,361.64	6	3.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			9.53766		91.11364		9.54334	91.06773		12.91	0.00	410,011,380.00	4,500	13,491.00

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
R2037	On 01/02/2018	Bond Future	9.88	Call	2,704.89000		2.70489	2,661.23000	2.66123	2,704.890		13.34	1.00	0.00	0	2,070.00
R2037	On 01/02/2018	Bond Future	10.32	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.82	0.00	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.00000		0.00000	0.00000	0.00000	0.000		14.02	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.59482		92.81424	9.60064	92.76774			13.53	0.00	301,646,280.00	3,250	40,629.00
R2037	On 02/08/2018	Bond Future			9.65505		90.28917	9.66108	90.24160			14.47	0.00	0.00	0	731.00
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			7.09176		101.77381	7.10616	101.76176			0.48	0.00	865,077,385.00	8,500	8,670.00
R204	On 03/05/2018	Bond Future			6.90771		103.67336	6.92763	103.66134			0.50	0.00	342,122,088.00	3,300	22,193.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.61767		94.53801	9.61834	94.53220			13.48	0.00	1,344,330,502.20	14,220	12,908.00
R2040	On 03/05/2018	Bond Future			9.67513		96.30248	9.67579	96.29683			14.13	0.00	1,575,508,572.80	16,360	28,790.00
R2040	On 03/05/2018	Bond Future	9.00	Call	812.07000		0.81207	821.79000	0.82179	812.070		14.46	0.21	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,384.63000		4.38463	4,394.92000	4.39492	4,384.630		14.75	0.66	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.73559		93.59213	9.73629	93.58620			15.13	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.65259		91.59837	9.64823	91.63667			14.17	0.00	29,311,478.40	320	15,292.00
R2044	On 03/05/2018	Bond Future			9.70839		93.30796	9.70387	93.34725			14.87	0.00	14,929,273.60	160	18,978.00
R2044	On 02/08/2018	Bond Future			9.76699		90.66694	9.76235	90.70680			15.94	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			9.62259		95.30176	9.61822	95.34130			14.02	0.00	261,222,124.16	2,741	5,262.00
R2048	On 03/05/2018	Bond Future			9.67319		92.64366	9.66867	92.68416			15.43	0.00	2,206,864,624.86	23,821	97,189.00
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			7.12895		100.64954	7.14378	100.62307			1.37	0.00	2,113,640,340.00	21,000	8,414.00
R207	On 03/05/2018	Bond Future			7.07124		102.52811	7.08825	102.50141			1.38	0.00	2,819,728,081.22	27,502	47,558.00
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			7.42029		100.52927	7.44045	100.47424			2.41	0.00	764,022,452.00	7,600	20,935.00
R208	On 03/05/2018	Bond Future			7.40768		99.00430	7.42966	98.94851			2.58	0.00	0.00	0	33,549.00
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

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			9.44243		74.72867		9.44804	74.69057		13.02	0.00	4,360,417,894.50	58,350	74,264.00
R209	On 01/02/2018	Bond Future	9.32	Call	45.13000		0.04513		76.77000	0.07677	45.130	13.10	0.13	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	54.52000		0.05452		88.80000	0.08880	54.520	13.11	0.15	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	626.94000		0.62694		653.26000	0.65326	626.940	13.33	0.76	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	30.36000		0.03036		67.30000	0.06730	30.360	13.41	0.09	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,046.72000		2.04672	2,012.28000	2.01228	2,046.720		13.60	1.00	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	0.03000		0.00003		0.48000	0.00048	0.030	13.72	0.00	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	0.01000		0.00001		0.29000	0.00029	0.010	13.74	0.00	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	0.01000		0.00001		0.23000	0.00023	0.010	13.75	0.00	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	0.01000		0.00001		0.18000	0.00018	0.010	13.76	0.00	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.89	0.00	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.01	0.00	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.15	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.49266		72.97416		9.49841	72.93549		14.26	0.00	2,043,276,480.00	28,000	75,243.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,274.13000		1.27413	1,270.82000	1.27082	1,274.130		14.47	0.36	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	2,177.44000		2.17744	2,207.97000	2.20797	2,177.440		14.28	0.50	9,076,386.00	250	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,075.40000		3.07540	3,061.52000	3.06152	3,075.400		14.58	0.64	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	1,327.98000		1.32798	1,352.34000	1.35234	1,327.980		14.61	0.35	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	881.59000		0.88159	901.10000	0.90110	881.590		14.89	0.26	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	581.70000		0.58170	596.88000	0.59688	581.700		15.16	0.18	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	191.59000		0.19159	198.74000	0.19874	191.590		15.52	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.54376		74.33485		9.54969	74.29536		14.63	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,503.92000		3.50392	3,490.22000	3.49022	3,503.920		14.83	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,488.38000		1.48838	1,506.86000	1.50686	1,488.380		15.50	0.28	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	657.94000		0.65794	668.91000	0.66891	657.940		15.86	0.15	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.59085		72.61559		9.59687	72.57589		15.34	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,142.22000		3.14222	3,131.05000	3.13105	3,142.220		15.45	0.46	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,908.67000		2.90867	2,930.86000	2.93086	2,908.670		15.90	0.38	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,673.94000		1.67394	1,689.91000	1.68991	1,673.940		16.59	0.25	0.00	0	255.00
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			186.68247		186.68247		187.02901	187.02901			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			187.75198		187.75198		188.10573	188.10573			0.00	0.00	0	2,159.00
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			151.08794		151.08794		151.13148	151.13148			0.00	0.00	0	3,352.00
R212	On 03/05/2018	Bond Future			153.91621		153.91621		153.96109	153.96109			0.00	0.00	0	4,725.00
R212	On 31/01/2022	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
R213	On 01/02/2018	Bond Future	9.11750	87.08975	9.12313	87.05205	10.65	0.00	3,831,949,000.00	44,000	10,157.00			
R213	On 03/05/2018	Bond Future	9.16492	85.16577	9.17070	85.12758	11.60	0.00	2,129,144,250.00	25,000	45,278.00			
R213	On 02/08/2018	Bond Future	9.21389	86.75401	9.21988	86.73622	11.85	0.00	173,508.02	2	1.00			
R213	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
R214	On 01/02/2018	Bond Future	9.59255	74.32308	9.59318	74.31862	13.89	0.00	1,895,238,540.00	25,500	10,923.00			
R214	On 03/05/2018	Bond Future	9.64237	72.41431	9.64299	72.40996	15.25	0.00	1,549,666,234.00	21,400	47,085.00			
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	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	0.00	0	0.00			
RAIN	On 19/03/2018	Foreign Exchange Future	22,336.65000	22,336.65000	22,212.55000	22,212.55000	0.00	0.00	0.00	0	0.00			
SGD / R	On 19/03/2018	Foreign Exchange Future	9.20910	9.20910	9.18790	9.18790	13.16	0.00	0.00	0	0.00			
SGD / R	On 18/06/2018	Foreign Exchange Future	9.34950	9.34950	9.33160	9.33160	13.12	0.00	0.00	0	0.00			
SGD / R	On 17/09/2018	Foreign Exchange Future	9.48680	9.48680	9.46930	9.46930	13.14	0.00	0.00	0	0.00			
SGD / R	On 14/06/2019	Foreign Exchange Future	10.27590	10.27590	10.25220	10.25220	13.79	0.00	0.00	0	0.00			
TRY / R	On 19/03/2018	Foreign Exchange Future	3.14730	3.14730	3.13980	3.13980	12.66	0.00	0.00	0	433.00			
TRY / R	On 18/06/2018	Foreign Exchange Future	3.10410	3.10410	3.09740	3.09740	12.79	0.00	2,328,075.00	750	2,950.00			
TRY / R	On 17/09/2018	Foreign Exchange Future	3.06030	3.06030	3.05160	3.05160	13.02	0.00	0.00	0	0.00			
TRY / R	On 14/06/2019	Foreign Exchange Future	3.03770	3.03770	3.03810	3.03810	13.84	0.00	0.00	0	0.00			
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.21770	1.21770	1.21570	1.21570	0.00	0.00	0.00	0	0.00			
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20080	1.20080	1.19910	1.19910	0.00	0.00	0.00	0	0.00			
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.18150	1.18150	1.18010	1.18010	0.00	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	0.00	0	0.00			
<b>Total for Derivatives :</b>												<b>54,543,374,174.78</b>	<b>926,649</b>	<b>7 477 969.00</b>
<b>Grand Total:</b>												<b>54,543,374,174.78</b>	<b>926,649</b>	<b>7 477 969.00</b>