



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: 17/01/2018

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
Derivatives													
\$ / R	On 17/01/2018	Any day expiry	12.26600	12.26600		12.26940	12.26940		22.40	0.00	0.00	0	0.00
\$ / R	On 18/01/2018	Any day expiry	12.26790	12.26790		12.26940	12.26940		22.32	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,632.10740	1.63211	1,630.61150	1.63061	1,632.107	62.83	1.00	0.00	20,000.00
\$ / R	On 19/01/2018	Any day expiry	12.26790	12.26790		12.26950	12.26950		18.57	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry	12.27720	12.27720		12.28120	12.28120		14.63	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry	12.28900	12.28900		12.29290	12.29290		14.12	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	116.82820	0.11683	120.34600	0.12035	116.828	14.13	0.45	0.00	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	152.56050	0.15256	155.96280	0.15596	152.560	14.20	0.53	0.00	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	105.57750	0.10558	112.68410	0.11268	105.578	14.35	0.42	0.00	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	88.02020	0.08802	94.80350	0.09480	88.020	14.54	0.37	0.00	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	528.97820	0.52898	528.28290	0.52828	528.978	16.02	0.90	0.00	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	875.36070	0.87536	872.42560	0.87243	875.361	17.95	0.97	0.00	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	964.16150	0.96416	960.95240	0.96095	964.161	18.49	0.98	0.00	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	983.94720	0.98395	980.68820	0.98069	983.947	18.61	0.98	0.00	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,013.65500	1.01365	1,010.32780	1.01033	1,013.655	18.79	0.98	0.00	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,112.88970	1.11289	1,109.38170	1.10938	1,112.890	19.38	0.99	0.00	168,000.00

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 31/01/2018	Any day expiry	13.90	Call	0.28180	0.00028	0.35180	0.00035	0.282	21.56	0.00	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.19010	0.00019	0.24060	0.00024	0.190	21.93	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.07300	0.00007	0.09550	0.00010	0.073	22.85	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.29090	12.29090	12.29480	12.29480		14.16	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	331.03410	0.33103	332.60790	0.33261	331.034	15.18	0.76	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	757.19240	0.75719	755.03320	0.75503	757.192	17.18	0.95	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	864.50690	0.86451	861.77310	0.86177	864.507	17.78	0.97	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.07630	0.00008	0.08030	0.00008	0.076	31.07	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.15570	0.00016	0.13180	0.00013	0.156	35.47	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.26260	0.00026	0.19310	0.00019	0.263	39.43	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.30660	0.00031	0.21700	0.00022	0.307	40.75	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.29290	12.29290	12.29680	12.29680		14.20	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.30060	12.30060	12.30460	12.30460		13.93	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	908.12220	0.90812	905.12570	0.90513	908.122	17.39	0.96	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,500.63870	1.50064	1,496.89500	1.49690	1,500.639	19.72	0.99	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.30450	12.30450	12.30850	12.30850		13.99	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	868.11150	0.86811	865.20040	0.86520	868.111	17.17	0.94	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,556.97260	1.55697	1,553.20410	1.55320	1,556.973	19.78	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.16210	0.00016	0.19970	0.00020	0.162	25.68	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.30650	12.30650	12.31040	12.31040		14.03	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.31230	12.31230	12.31630	12.31630		13.81	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,440.45520	1.44046	1,436.72430	1.43672	1,440.455	18.44	0.99	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,589.63090	1.58963	1,585.82330	1.58582	1,589.631	19.10	0.99	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.31420	12.31420	12.31820	12.31820		13.84	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.31810	12.31810	12.32210	12.32210		13.88	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.32000	12.32000	12.32410	12.32410		13.92	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,881.59360	1.88159	1,877.62450	1.87762	1,881.594	19.95	0.99	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.34160	12.34160	12.34580	12.34580		13.99	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	173.29270	0.17329	174.82310	0.17482	173.293	14.54	0.41	17,415,279.42	3,460	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	11.97980	0.01198	11.72440	0.01172	11.980	18.41	0.04	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,843.27600	1.84328	1,839.06470	1.83906	1,843.276	19.08	0.98	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.34330	12.34330	12.34760	12.34760		14.00	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.34510	12.34510	12.34930	12.34930		14.03	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,087.17010	1.08717	1,082.16870	1.08217	1,087.170	17.54	0.91	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.36780	12.36780	12.37220	12.37220		13.97	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.37480	12.37480	12.37930	12.37930		13.92	0.00	283,605,666.40	22,918	912,637.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	23.97080	0.02397	24.33130	0.02433	23.971	12.95	0.08	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	114.76870	0.11477	114.59940	0.11460	114.769	13.10	0.27	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	163.05680	0.16306	162.21390	0.16221	163.057	13.41	0.35	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	193.38940	0.19339	192.13390	0.19213	193.389	13.57	0.39	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	216.89300	0.21689	215.33020	0.21533	216.893	13.69	0.42	0.00	0	46,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	274.08780	0.27409	271.61300	0.27161	274.088	13.95	0.48	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	297.40440	0.29740	293.81730	0.29382	297.404	14.09	0.50	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	359.51760	0.35952	355.28910	0.35529	359.518	14.43	0.56	0.00	0	25,750.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	173.15520	0.17316	172.33340	0.17233	173.155	15.11	0.35	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	498.35520	0.49836	493.03340	0.49303	498.355	15.11	0.65	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.75	Call	160.52080	0.16052	159.47410	0.15947	160.521	15.28	0.33	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	589.58720	0.58959	583.75640	0.58376	589.587	15.52	0.70	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	685.71290	0.68571	679.47990	0.67948	685.713	15.93	0.74	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	118.71910	0.11872	116.95780	0.11696	118.719	15.96	0.25	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	109.75570	0.10976	108.26970	0.10827	109.756	16.10	0.24	0.00	0	21,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	734.95570	0.73496	728.96970	0.72897	734.956	16.10	0.76	0.00	0	100,016.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	80.25220	0.08025	78.44000	0.07844	80.252	16.68	0.18	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	905.45220	0.90545	899.14000	0.89914	905.452	16.68	0.82	0.00	0	1,073.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.21	Put	914.21080	0.91421	907.88950	0.90789	914.211	16.71	0.82	0.00	0	5,460.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	922.99060	0.92299	916.65800	0.91666	922.991	16.74	0.82	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	949.44510	0.94945	943.08400	0.94308	949.445	16.82	0.83	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,011.81330	1.01181	1,005.40140	1.00540	1,011.813	17.02	0.85	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	63.59860	0.06360	61.67200	0.06167	63.599	17.11	0.15	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,065.92880	1.06593	1,059.48970	1.05949	1,065.929	17.20	0.86	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,084.09170	1.08409	1,077.64680	1.07765	1,084.092	17.25	0.86	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,175.75510	1.17576	1,169.29690	1.16930	1,175.755	17.54	0.88	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	50.55510	0.05056	48.59690	0.04860	50.555	17.54	0.12	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.52	Put	1,194.24470	1.19424	1,187.78790	1.18779	1,194.245	17.60	0.88	0.00	0	3,600.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,268.66970	1.26867	1,262.22910	1.26223	1,268.670	17.83	0.90	0.00	0	197,389.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	38.67250	0.03867	37.67590	0.03768	38.673	17.88	0.09	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	35.74780	0.03575	34.85890	0.03486	35.748	17.91	0.09	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,398.22650	1.39823	1,392.93760	1.39294	1,398.226	17.94	0.92	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	31.73840	0.03174	30.99760	0.03100	31.738	17.96	0.08	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	29.89240	0.02989	29.21990	0.02922	29.892	17.98	0.08	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,492.23430	1.49223	1,487.16710	1.48717	1,492.234	18.02	0.93	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,558.65560	1.55866	1,553.71940	1.55372	1,558.656	18.07	0.94	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,577.71700	1.57772	1,572.81480	1.57281	1,577.717	18.09	0.94	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	22.51700	0.02252	22.11480	0.02211	22.517	18.09	0.06	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,596.81340	1.59681	1,591.94430	1.59194	1,596.813	18.11	0.94	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,625.52120	1.62552	1,620.69860	1.62070	1,625.521	18.13	0.95	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	19.50010	0.01950	19.20660	0.01921	19.500	18.15	0.05	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	18.71010	0.01871	18.44450	0.01844	18.710	18.16	0.05	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	1,692.78110	1.69278	1,688.05510	1.68806	1,692.781	18.19	0.95	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	16.86420	0.01686	16.66290	0.01666	16.864	18.20	0.05	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	15.19020	0.01519	15.04580	0.01505	15.190	18.24	0.04	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	1,799.16490	1.79916	1,794.56140	1.79456	1,799.165	18.27	0.96	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	1,818.58780	1.81859	1,814.00290	1.81400	1,818.588	18.29	0.96	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	12.83330	0.01283	12.76600	0.01277	12.833	18.30	0.04	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	1,857.50050	1.85750	1,852.95030	1.85295	1,857.500	18.32	0.97	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.42	Call	8.00860	0.00801	8.07980	0.00808	8.009	18.48	0.02	0.00	0	5,460.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	7.66850	0.00767	7.74810	0.00775	7.669	18.49	0.02	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	7.50370	0.00750	7.58700	0.00759	7.504	18.50	0.02	0.00	0	17,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,122.07760	2.12208	2,117.67510	2.11768	2,122.078	18.53	0.98	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	6.72910	0.00673	6.82960	0.00683	6.729	18.54	0.02	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,131.92910	2.13193	2,127.52960	2.12753	2,131.929	18.54	0.98	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,151.64130	2.15164	2,147.24790	2.14725	2,151.641	18.56	0.98	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	6.16530	0.00617	6.27730	0.00628	6.165	18.57	0.02	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	5.77250	0.00577	5.89180	0.00589	5.773	18.60	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	5.40380	0.00540	5.52940	0.00553	5.404	18.62	0.02	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	3.87580	0.00388	4.01990	0.00402	3.876	18.74	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	3.35310	0.00335	3.17800	0.00318	3.353	19.06	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	3.28340	0.00328	2.91790	0.00292	3.283	19.25	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	3.26660	0.00327	2.90370	0.00290	3.267	19.30	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	3.12510	0.00313	2.78550	0.00279	3.125	19.73	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.97380	0.00297	2.65950	0.00266	2.974	20.26	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.80000	0.00280	2.51560	0.00252	2.800	20.97	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	2.61570	0.00262	2.36420	0.00236	2.616	21.93	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	2.58430	0.00258	2.33870	0.00234	2.584	22.12	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.53320	0.00253	2.29730	0.00230	2.533	22.45	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.45580	0.00246	2.23510	0.00224	2.456	23.03	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.30620	0.00231	2.11790	0.00212	2.306	24.51	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	1.85110	0.00185	1.86290	0.00186	1.851	24.75	0.00	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.39260	12.39260	12.39710	12.39710		14.10	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.43890	12.43890	12.44330	12.44330		14.16	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.44070	12.44070	12.44500	12.44500		14.16	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,578.08410	2.57808	2,573.86500	2.57387	2,578.084	19.79	0.96	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	5.33990	0.00534	4.91790	0.00492	5.340	20.11	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.44950	12.44950	12.45380	12.45380		14.12	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,434.32820	1.43433	1,429.63540	1.42964	1,434.328	17.60	0.85	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	15.07290	0.01507	14.82400	0.01482	15.073	19.75	0.03	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	7.62520	0.00763	7.16920	0.00717	7.625	19.82	0.02	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.46540	12.46540	12.46970	12.46970		14.10	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	565.94720	0.56595	560.58100	0.56058	565.947	14.88	0.59	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,484.88620	1.48489	1,480.13360	1.48013	1,484.886	17.62	0.85	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	9.85820	0.00986	9.31880	0.00932	9.858	19.49	0.02	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.46900	12.46900	12.47320	12.47320		14.11	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.47430	12.47430	12.47850	12.47850		14.07	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	575.30630	0.57531	569.93260	0.56993	575.306	14.86	0.59	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,075.68690	2.07569	2,071.20800	2.07121	2,075.687	18.72	0.91	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	8.72950	0.00873	8.49780	0.00850	8.730	19.26	0.02	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.47600	12.47600	12.48020	12.48020		14.20	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.50430	12.50430	12.50840	12.50840		14.17	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,423.81960	1.42382	1,418.97760	1.41898	1,423.820	17.30	0.81	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	21.72870	0.02173	23.43720	0.02344	21.729	19.06	0.04	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	9.75920	0.00976	11.89630	0.01190	9.759	18.66	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.53600	12.53600	12.54010	12.54010		14.23	0.00	17,550,400.00	1,400	175,062.00

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	11.00	Put	22.98730	0.02299	21.81260	0.02181	22.987	12.74	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	66.04680	0.06605	63.64530	0.06365	66.047	12.24	0.13	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	199.46080	0.19946	195.60910	0.19561	199.461	13.09	0.29	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	247.37170	0.24737	243.12930	0.24313	247.372	13.34	0.33	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	305.95000	0.30595	301.33090	0.30133	305.950	13.61	0.38	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	330.28870	0.33029	325.53470	0.32553	330.289	13.71	0.40	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	381.88710	0.38189	376.89160	0.37689	381.887	13.92	0.43	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	437.25760	0.43726	432.04770	0.43205	437.258	14.12	0.47	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	593.13500	0.59313	587.68900	0.58769	593.135	14.71	0.55	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	739.42180	0.73942	733.93290	0.73393	739.422	15.21	0.61	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	768.63870	0.76864	763.14950	0.76315	768.639	15.31	0.62	7,871,427.87	1,000	29,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	805.72240	0.80572	800.23720	0.80024	805.722	15.43	0.64	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	897.11170	0.89711	891.65100	0.89165	897.112	15.72	0.67	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	920.45620	0.92046	915.00570	0.91501	920.456	15.79	0.68	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	936.02970	0.93603	930.59190	0.93059	936.030	15.83	0.68	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	999.14530	0.99915	993.76430	0.99376	999.145	16.01	0.70	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,129.00990	1.12901	1,123.74900	1.12375	1,129.010	16.37	0.73	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,145.55720	1.14556	1,140.31160	1.14031	1,145.557	16.42	0.74	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,162.17020	1.16217	1,156.94250	1.15694	1,162.170	16.46	0.74	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,280.19960	1.28020	1,275.08340	1.27508	1,280.200	16.78	0.77	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,374.89340	1.37489	1,369.86510	1.36987	1,374.893	17.02	0.78	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,418.45080	1.41845	1,413.46100	1.41346	1,418.451	17.13	0.79	9,976,111.20	1,000	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,427.07660	1.42708	1,422.09410	1.42209	1,427.077	17.15	0.79	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,444.36700	1.44437	1,439.39680	1.43940	1,444.367	17.19	0.80	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,453.03140	1.45303	1,448.06630	1.44807	1,453.031	17.20	0.80	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,505.27530	1.50528	1,500.35370	1.50035	1,505.275	17.30	0.81	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,593.29820	1.59330	1,588.44130	1.58844	1,593.298	17.48	0.82	10,353,994.20	1,000	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,682.41220	1.68241	1,677.61830	1.67762	1,682.412	17.65	0.84	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,817.91520	1.81792	1,813.21260	1.81321	1,817.915	17.90	0.85	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	81.82800	0.08183	81.37760	0.08138	81.828	18.38	0.12	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	70.43320	0.07043	70.06810	0.07007	70.433	18.69	0.10	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	64.89030	0.06489	64.56790	0.06457	64.890	18.86	0.10	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	55.68670	0.05569	55.43690	0.05544	55.687	19.18	0.08	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	50.44910	0.05045	50.39640	0.05040	50.449	19.32	0.08	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	48.97960	0.04898	49.01100	0.04901	48.980	19.34	0.07	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	45.26790	0.04527	45.50730	0.04551	45.268	19.41	0.07	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	41.83740	0.04184	42.26440	0.04226	41.837	19.48	0.06	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	36.81280	0.03681	37.50260	0.03750	36.813	19.59	0.06	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	34.36480	0.03436	35.17560	0.03518	34.365	19.65	0.05	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	33.36660	0.03337	34.22520	0.03423	33.367	19.67	0.05	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	25.86150	0.02586	27.04540	0.02705	25.862	19.89	0.04	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	18.04590	0.01805	19.47320	0.01947	18.046	20.20	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	14.29010	0.01429	15.65570	0.01566	14.290	20.32	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	13.77070	0.01377	15.09900	0.01510	13.771	20.32	0.02	0.00	0	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 18/06/2018	Foreign Exchange Future	16.49	Call	12.47020	0.01247	13.70330	0.01370	12.470	20.32	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	12.01280	0.01201	13.21160	0.01321	12.013	20.32	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	10.20630	0.01021	11.26580	0.01127	10.206	20.32	0.02	112,855.03	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	7.23700	0.00724	8.05030	0.00805	7.237	20.32	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	6.52740	0.00653	7.27780	0.00728	6.527	20.32	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	4.96410	0.00496	5.56950	0.00557	4.964	20.32	0.01	58,687.65	500	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	4.52710	0.00453	5.08990	0.00509	4.527	20.32	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	3.96570	0.00397	4.47220	0.00447	3.966	20.32	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.55550	12.55550	12.55940	12.55940		14.23	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,415.99880	1.41600	1,411.05330	1.41105	1,415.999	17.07	0.78	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	39.65240	0.03965	40.15540	0.04016	39.652	19.96	0.06	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	27.57980	0.02758	28.45550	0.02846	27.580	20.62	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.56080	12.56080	12.56470	12.56470		14.20	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.56780	12.56780	12.57180	12.57180		14.20	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	239.14220	0.23914	235.05680	0.23506	239.142	13.26	0.31	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	211.65560	0.21166	210.45190	0.21045	211.656	16.57	0.26	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	191.55270	0.19155	190.45310	0.19045	191.553	16.85	0.24	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.59250	12.59250	12.59630	12.59630		14.29	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.59920	12.59920	12.60310	12.60310		14.27	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,745.64140	1.74564	1,740.89710	1.74090	1,745.641	17.51	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,978.15900	1.97816	1,973.55070	1.97355	1,978.159	17.93	0.84	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	53.56700	0.05357	53.72710	0.05373	53.567	19.99	0.07	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	46.90380	0.04690	47.20600	0.04721	46.904	20.36	0.06	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.60090	12.60090	12.60480	12.60480		14.28	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.61110	12.61110	12.61500	12.61500		14.27	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,408.22880	1.40823	1,403.31510	1.40332	1,408.229	16.83	0.75	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	55.91040	0.05591	55.99700	0.05600	55.910	20.17	0.07	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	42.75170	0.04275	43.06110	0.04306	42.752	21.05	0.06	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.62290	12.62290	12.62690	12.62690		14.27	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	370.57080	0.37057	365.76150	0.36576	370.571	13.72	0.39	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,458.00780	1.45801	1,452.78410	1.45278	1,458.008	16.92	0.75	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	51.19100	0.05119	49.36120	0.04936	51.191	20.84	0.06	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.63310	12.63310	12.63700	12.63700		14.35	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.66350	12.66350	12.66760	12.66760		14.35	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,403.54680	1.40355	1,398.54520	1.39855	1,403.547	16.68	0.72	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	70.92260	0.07092	70.53890	0.07054	70.923	20.42	0.08	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	54.22550	0.05423	53.92410	0.05392	54.226	21.18	0.06	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.69230	12.69230	12.69650	12.69650		14.41	0.00	63,461.50	5	5,282.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	168.75170	0.16875	166.24990	0.16625	168.752	12.74	0.21	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	545.61760	0.54562	541.30020	0.54130	545.618	14.23	0.45	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	569.02990	0.56903	564.63420	0.56463	569.030	14.31	0.47	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	692.81560	0.69282	688.15710	0.68816	692.816	14.70	0.52	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	969.50620	0.96951	964.53170	0.96453	969.506	15.48	0.61	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	320.17910	0.32018	319.34080	0.31934	320.179	16.27	0.32	0.00	0	1,464.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	85.03390	0.08503	84.47200	0.08447	85.034	20.09	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	82.54400	0.08254	81.98770	0.08199	82.544	20.22	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	79.17820	0.07918	78.62850	0.07863	79.178	20.41	0.09	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	74.51900	0.07452	73.97780	0.07398	74.519	20.69	0.08	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.71090	12.71090	12.71520	12.71520		14.41	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,398.52380	1.39852	1,393.47440	1.39347	1,398.524	16.53	0.70	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	84.26180	0.08426	83.64960	0.08365	84.262	20.58	0.09	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	61.19820	0.06120	60.65840	0.06066	61.198	21.06	0.07	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.75620	12.75620	12.76060	12.76060		14.45	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.76270	12.76270	12.76720	12.76720		14.43	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.76600	12.76600	12.77040	12.77040		14.44	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,392.42070	1.39242	1,388.01250	1.38801	1,392.421	16.35	0.68	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	99.42760	0.09943	98.78630	0.09879	99.428	20.67	0.10	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	71.09380	0.07109	70.51990	0.07052	71.094	20.92	0.07	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.77420	12.77420	12.77860	12.77860		14.43	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	236.96900	0.23697	235.35160	0.23535	236.969	12.98	0.25	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,439.67630	1.43968	1,435.26190	1.43526	1,439.676	16.43	0.69	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	85.42630	0.08543	84.97380	0.08497	85.426	20.87	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.78730	12.78730	12.79170	12.79170		14.51	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.81510	12.81510	12.81960	12.81960		14.50	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,388.38490	1.38838	1,383.98150	1.38398	1,388.385	16.22	0.66	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	110.61670	0.11062	109.76140	0.10976	110.617	20.75	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	74.17610	0.07418	73.48370	0.07348	74.176	20.75	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.83300	12.83300	12.83760	12.83760		14.56	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,270.26480	1.27026	1,265.98990	1.26599	1,270.265	15.91	0.63	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	166.57630	0.16658	166.10780	0.16611	166.576	18.90	0.15	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.83790	12.83790	12.84250	12.84250		14.56	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	784.59590	0.78460	781.23440	0.78123	784.596	14.74	0.50	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	86.06510	0.08607	85.28480	0.08528	86.065	20.68	0.08	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.86570	12.86570	12.87030	12.87030		14.53	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,383.55010	1.38355	1,379.22440	1.37922	1,383.550	16.09	0.64	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	116.05790	0.11606	115.10250	0.11510	116.058	20.55	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	77.50360	0.07750	76.73410	0.07673	77.504	20.55	0.07	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.93990	12.93990	12.94450	12.94450		14.75	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.99730	12.99730	13.00130	13.00130		14.90	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.15010	13.15010	13.15270	13.15270		15.25	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.46630	13.46630	13.46590	13.46590		15.64	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	185.40180	0.18540	184.43050	0.18443	185.402	20.96	0.11	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.82770	13.82770	13.82840	13.82840		16.26	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.92220	13.92220	13.92340	13.92340		16.34	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.02080	14.02080	14.02250	14.02250		16.46	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.37480	12.37480	12.37930	12.37930		13.92	0.00	123,748.00	10	575.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.53600	12.53600	12.54010	12.54010		14.23	0.00	0.00	0	47.00

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 MAXI	On 17/09/2018	Foreign Exchange Future		12.69230	12.69230		12.69650	12.69650		14.41	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.83790	12.83790		12.84250	12.84250		14.56	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.15010	13.15010		13.15270	13.15270		15.25	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		16.96660	16.96660		16.91600	16.91600		15.48	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		17.05820	17.05820		17.00750	17.00750		15.38	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		17.09940	17.09940		17.04870	17.04870		15.46	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.11120	17.11120		17.06060	17.06060		15.39	0.00	8,726,712.00	510	187,926.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	371.68260	0.37168	392.31870	0.39232	371.683	15.28	0.45	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	51.85420	0.05185	47.07800	0.04708	51.854	18.51	0.09	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	12.63000	0.01263	11.50240	0.01150	12.630	19.88	0.02	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.39580	17.39580		17.34320	17.34320		15.56	0.00	18,265,590.00	1,050	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	757.36600	0.75737	779.31780	0.77932	757.366	15.68	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	103.50670	0.10351	96.75660	0.09676	103.507	18.92	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.67860	17.67860		17.62440	17.62440		15.49	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.94830	17.94830		17.89380	17.89380		15.38	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.53410	18.53410		18.47410	18.47410		15.23	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11216	0.11216		0.11204	0.11204		15.96	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11427	0.11427		0.11414	0.11414		13.11	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11641	0.11641		0.11626	0.11626		0.00	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12611	0.12611		0.12587	0.12587		21.59	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry		15.01590	15.01590		15.00770	15.00770		14.24	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		15.03130	15.03130		15.02290	15.02290		14.54	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	780.46420	0.78046	789.47810	0.78948	780.464	16.09	0.94	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	2.60320	0.00260	2.85010	0.00285	2.603	20.99	0.01	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry		15.08100	15.08100		15.07260	15.07260		13.70	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		15.12160	15.12160		15.11320	15.11320		13.10	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,311.33380	1.31133	1,319.25490	1.31925	1,311.334	15.74	0.93	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		15.16670	15.16670		15.15860	15.15860		13.73	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.17880	15.17880		15.17070	15.17070		13.73	0.00	18,275,275.20	1,204	96,986.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	271.13030	0.27113	275.84630	0.27585	271.130	13.45	0.43	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	296.47120	0.29647	301.32880	0.30133	296.471	13.55	0.45	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	55.59640	0.05560	56.29400	0.05629	55.596	16.51	0.11	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	27.78580	0.02779	28.44740	0.02845	27.786	17.51	0.06	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.21180	15.21180		15.20370	15.20370		13.59	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.47310	15.47310		15.46360	15.46360		13.45	0.00	6,808,164.00	440	9,115.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	24.03140	0.02403	25.09100	0.02509	24.031	11.34	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	34.02270	0.03402	35.40080	0.03540	34.023	10.92	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	415.57320	0.41557	419.55690	0.41956	415.573	13.14	0.42	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,224.77150	1.22477	1,231.82460	1.23182	1,224.771	15.25	0.71	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	47.57830	0.04758	47.45180	0.04745	47.578	18.05	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	15.19230	0.01519	14.94660	0.01495	15.192	20.87	0.02	0.00	0	50,995.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future			15.77090		15.77090		15.76110	15.76110		13.60	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	110.27670		0.11028		111.33050	0.11133	110.277	11.86	0.14	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	747.53520		0.74754		751.86650	0.75187	747.535	13.75	0.50	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	842.54370		0.84254		847.20610	0.84721	842.544	13.97	0.53	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	101.46390		0.10146		101.01040	0.10101	101.464	18.97	0.09	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	34.32610		0.03433		34.44530	0.03445	34.326	20.43	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.05960		16.05960		16.04910	16.04910		13.72	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.67030		16.67030		16.65650	16.65650		14.43	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.22000		94.22000		94.18000	94.18000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.21000		91.21000		91.16000	91.16000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.94000		89.94000		89.88000	89.88000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.09000		92.09000		92.03000	92.03000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.88000		95.88000		95.81000	95.81000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.45000		94.45000		94.37000	94.37000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.52000		96.52000		96.43000	96.43000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.25000		100.25000		100.16000	100.16000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.61000		100.61000		100.51000	100.51000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.83000		95.83000		95.72000	95.72000			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			99.88000		99.88000		99.88000	99.88000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.99000		99.99000		99.98000	99.98000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.39000		100.39000		100.39000	100.39000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.36000		99.36000		99.34000	99.34000			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			98.57000		98.57000		98.57000	98.57000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.46000		98.46000		98.45000	98.45000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.77000		98.77000		98.77000	98.77000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.12000		99.12000		99.10000	99.10000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.44000		99.44000		99.42000	99.42000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.79000		99.79000		99.76000	99.76000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.69000		100.69000		100.66000	100.66000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.41000		98.41000		98.37000	98.37000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.78000		95.78000		95.73000	95.73000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.98000		94.98000		94.91000	94.91000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.14000		94.14000		94.07000	94.07000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.29000		94.29000		94.21000	94.21000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.46000		96.46000		96.37000	96.37000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.58000		96.58000		96.49000	96.49000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			97.73000		97.73000		97.64000	97.64000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			99.91000		99.91000		99.82000	99.82000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 20/12/2022	Interest Rate Swap	101.13000		101.13000		101.05000	101.05000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.21000		96.21000		96.12000	96.12000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	572.55500		572.55500		572.47000	572.47000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	583.25300		583.25300		583.16600	583.16600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.92900		661.92900		661.90900	661.90900			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	674.29700		674.29700		674.27600	674.27600			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	598.16000		598.16000		598.57200	598.57200			0.00	0.00	0	781.00
ALBI	On 03/05/2018	Index Future	609.33600		609.33600		609.75500	609.75500			0.00	0.00	0	0.00
AU\$ / R	On 28/02/2018	Any day expiry	9.83770	9.83770		9.80010	9.80010			12.84	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.86340	9.86340		9.82610	9.82610			12.82	0.00	0.00	0	18,200.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.99210	9.99210		9.95410	9.95410			13.02	0.00	4,506,437.10	451	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.11980	10.11980		10.08090	10.08090			13.03	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.23900	10.23900		10.19990	10.19990			13.12	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.49120	10.49120		10.45220	10.45220			12.82	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.97020	9.97020		9.97310	9.97310			13.84	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.10950	10.10950		10.11190	10.11190			15.11	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.91520	12.91520		12.87360	12.87360			12.77	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.18060	13.18060		13.13660	13.13660			12.62	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.44720	13.44720		13.40170	13.40170				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.52740	14.52740		14.46370	14.46370			14.42	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91700	1.91700		1.91450	1.91450			13.73	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93250	1.93250		1.93000	1.93000			14.31	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.94780	1.94780		1.94540	1.94540				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99110	1.99110		1.98760	1.98760			14.48	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.04980	2.04980		2.04780	2.04780			14.57	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.09090	2.09090		2.08890	2.08890			14.71	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.13170	2.13170		2.12970	2.12970				0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34780	2.34780		2.34350	2.34350			15.64	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

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
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	10.67194	79.11458		10.65517	79.21791				0.00	590,669,454.28	7,466	2,000.00
ES33	On 03/05/2018	Bond Future	10.76711	76.80123		10.74971	76.90682				0.00	573,397,983.18	7,466	7,466.00
ES33	On 02/08/2018	Bond Future	10.86392	78.23793		10.84599	78.34505				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	10.86101	82.34143		10.84407	82.46080				0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	10.95580	79.61854		10.93822	79.74050				0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.05047	81.10760		11.03234	81.23151				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	596.88100	596.88100		597.23100	597.23100				0.00	0.00	0	714.00
GOVI	On 03/05/2018	GOVI	608.03300	608.03300		608.39000	608.39000				0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.58450	1.58450		1.58450	1.58450			14.38	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.60830	1.60830		1.60830	1.60830			14.07	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.63080	1.63080		1.63090	1.63090				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.75790	1.75790		1.75740	1.75740			15.55	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.68548	130.68548		130.70238	130.70238				0.00	0.00	0	1,091.00
I2025	On 03/05/2018	Bond Future	133.13572	133.13572		133.15352	133.15352				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.59923	135.59923		135.61759	135.61759				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	100.67745	100.67745		100.68837	100.68837				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.54697	101.54697		101.55852	101.55852				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.45986	103.45986		103.47179	103.47179				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	105.22503	105.22503		105.23634	105.23634				0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	106.10989	106.10989		106.12187	106.12187				0.00	0.00	0	384.00
I2033	On 02/08/2018	Bond Future	108.10875	108.10875		108.12108	108.12108				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	126.39356	126.39356		126.40778	126.40778				0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future	128.76333	128.76333		128.77820	128.77820				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 02/08/2018	Bond Future		131.13881	131.13881		131.15434	131.15434			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		121.93938	121.93938		122.91984	122.91984			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		122.62571	122.62571		123.62512	123.62512			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		124.93572	124.93572		125.95414	125.95414			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		128.62191	128.62191		128.63464	128.63464			0.00	0.00	0	24,300.00
I2050	On 03/05/2018	Bond Future		131.03336	131.03336		131.04676	131.04676			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		131.76872	131.76872		131.78260	131.78260			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		251.29700	251.29700		251.47600	251.47600			0.00	0.00	0	881.00
IGOV	On 03/05/2018	Index Future		256.00900	256.00900		256.19000	256.19000			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.92000	93.08000		6.91000	93.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			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		6.72000	93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.79000	93.21000		6.78000	93.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.87000	93.13000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.96000	93.04000		6.96000	93.04000			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		0.11930	0.11930		0.11840	0.11840			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11870	0.11870		0.11760	0.11760			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11800	0.11800		0.11790	0.11790			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11670	0.11670		0.11530	0.11530			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.57950	1.57950		1.57640	1.57640		14.71	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.60550	1.60550		1.60240	1.60240		14.33	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.63130	1.63130		1.62810	1.62810			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.71020	1.71020		1.70630	1.70630		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.99870	8.99870		8.98310	8.98310		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.11050	9.11050		9.09430	9.09430		14.09	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.22200	9.22200		9.20530	9.20530			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.91140	9.91140		9.88750	9.88750		14.24	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.26340	1.26340		1.26400	1.26400			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.27710	1.27710		1.27280	1.27280			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.29210	1.29210		1.28070	1.28070			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
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37300		1.37300		1.37080	1.37080			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38270		1.38270		1.37820	1.37820			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.38770		1.38770		1.38300	1.38300			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.39290		1.39290		1.38810	1.38810			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22660		1.22660		1.22550	1.22550			0.00	6,029,965.60	4,916	14,860.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23430		1.23430		1.23310	1.23310			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24260		1.24260		1.24140	1.24140			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.46739		113.83721		8.46884	113.82756		8.21	0.00	679,835,818.12	5,972	112,542.00
R186	On 01/02/2018	Bond Future	7.75	Call	4.69000		0.00469		6.27000	0.00627	4.690	8.50	0.01	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	868.37000		0.86837		960.47000	0.96047	868.370	8.21	0.55	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	170.52000		0.17052		235.04000	0.23504	170.520	8.40	0.16	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	29.29000		0.02929		52.76000	0.05276	29.290	8.58	0.04	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	3.37000		0.00337		8.53000	0.00853	3.370	8.77	0.01	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.04000		0.00004		0.21000	0.00021	0.040	8.96	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.50705		115.96414		8.50850	115.95473		7.83	0.00	1,141,087,137.60	9,840	16,970.00
R186	On 03/05/2018	Bond Future	8.00	Call	778.64000		0.77864		1,038.52000	1.03852	778.640	8.03	0.26	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,638.58000		1.63858		2,052.44000	2.05244	1,638.580	7.87	0.45	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.85	Put	1,089.54000		1.08954		1,489.72000	1.48972	1,089.540	8.10	0.32	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,451.95000		5.45195		5,721.30000	5.72130	5,451.950	8.44	0.84	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	171.61000		0.17161		337.08000	0.33708	171.610	8.60	0.07	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	158.36000		0.15836		316.70000	0.31670	158.360	8.60	0.07	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	51.18000		0.05118		133.01000	0.13301	51.180	8.60	0.02	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			297.90104		297.90104		297.93796	297.93796			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.48641		303.48641		303.52523	303.52523			0.00	0.00	0	165.00
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			237.58621		237.58621		237.61105	237.61105		4.66	0.00	368,733,797.92	1,552	21,504.00
R202	On 03/05/2018	Bond Future			242.04078		242.04078		242.06675	242.06675		4.60	0.00	375,647,290.56	1,552	1,552.00
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			7.76431		103.33713		7.76514	103.33372		4.55	0.00	730,800,183.36	7,072	53,423.00
R2023	On 03/05/2018	Bond Future			7.77474		101.33807		7.77552	101.33499		4.77	0.00	726,492,623.83	7,169	7,289.00
R2023	On 03/05/2018	Bond Future	9.19	Put	27.62000		0.02762		72.96000	0.07296	27.620	5.24	0.03	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

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
R2030	On 01/02/2018	Bond Future			9.01352		92.79473		9.01543	92.78160			0.00	9,186,678.27	99	70,984.00
R2030	On 03/05/2018	Bond Future			9.06451		94.52851		9.06642	94.51559			0.00	9,358,322.49	99	149.00
R2030	On 02/08/2018	Bond Future			9.11820		92.29134		9.12025	92.27771			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			9.21436		95.36524		9.21621	95.35155		12.71	0.00	12,397,481.20	130	38,352.00
R2032	On 01/02/2018	Bond Future	9.20	Call	930.86000		0.93086	1,046.99000	1.04699	930.860		12.74	0.49	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,328.44000		1.32844	1,444.39000	1.44439	1,328.440		12.76	0.61	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,810.55000		1.81055	1,911.80000	1.91180	1,810.550		12.87	0.71	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,077.11000		2.07711	2,168.79000	2.16879	2,077.110		12.93	0.76	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.26611		92.98995		9.26797	92.97638		11.92	0.00	5,486,407.05	59	59.00
R2032	On 02/08/2018	Bond Future			9.31858		94.72941		9.32057	94.71510		12.16	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.43017		99.22224		9.41206	99.36925			0.00	893,000.16	9	48,963.00
R2035	On 03/05/2018	Bond Future			9.48339		96.57583		9.46467	96.72594			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			9.50928		91.34360		9.49631	91.44899		14.53	0.00	128,611,788.80	1,408	42,879.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,131.39000		3.13139	3,290.60000	3.29060	3,131.390		14.99	0.86	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	11.84000		0.01184	21.28000	0.02128	11.840		15.51	0.01	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.38000		0.00038	1.28000	0.00128	0.380		15.72	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.56535		93.05025		9.55193	93.15803		13.55	0.00	8,839,773.75	95	95.00
R2037	On 02/08/2018	Bond Future			9.62396		90.53503		9.61017	90.64441		14.50	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			6.99256		101.85691		7.00477	101.84667		0.11	0.00	102,773,622.19	1,009	29,665.00
R204	On 03/05/2018	Bond Future			6.76413		103.76000		6.78075	103.74997		0.50	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			9.57928		94.87168		9.56129	95.02870		15.20	0.00	19,733,309.44	208	27,618.00
R2040	On 03/05/2018	Bond Future			9.63536		96.64428		9.61677	96.80474		14.15	0.00	8,504,696.64	88	1,523.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,035.89000		1.03589	1,454.52000	1.45452	1,035.890		14.48	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,792.95000		4.79295	5,465.08000	5.46508	4,792.950		14.77	0.67	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.69391		93.94600		9.67481	94.10889		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			9.60899		91.98257		9.59597	92.09783		16.00	0.00	62,916,077.88	684	21,006.00
R2044	On 03/05/2018	Bond Future			9.66329		93.70121		9.64984	93.81904		14.88	0.00	1,499,219.36	16	248.00
R2044	On 02/08/2018	Bond Future			9.71989		91.07296		9.70608	91.19260		15.95	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

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
R2048	On 01/02/2018	Bond Future		9.57935	95.69433		9.56109	95.86100		16.59	0.00	146,699,407.89	1,533	78,584.00
R2048	On 03/05/2018	Bond Future		9.62851	93.04539		9.60968	93.21563		15.43	0.00	139,847,221.17	1,503	1,243.00
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		7.11016	100.68309		7.13479	100.63912		1.11	0.00	273,153,223.17	2,713	44,972.00
R207	On 03/05/2018	Bond Future		7.04823	102.56425		7.07651	102.51983		1.39	0.00	488,000,701.50	4,758	4,156.00
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		7.39535	100.59740		7.41063	100.55565		2.38	0.00	378,246,224.00	3,760	35,458.00
R208	On 03/05/2018	Bond Future		7.37958	99.07567		7.39618	99.03350		2.60	0.00	336,560,050.99	3,397	3,725.00
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		9.36862	75.23284		9.35021	75.35941		15.38	0.00	1,862,840,351.24	24,761	146,878.00
R209	On 01/02/2018	Bond Future	9.32	Call	785.28000	0.78528	946.45000	0.94645	785.280	15.47	0.45	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	816.68000	0.81668	979.32000	0.97932	816.680	15.48	0.46	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,551.69000	1.55169	1,727.07000	1.72707	1,551.690	15.73	0.67	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	385.47000	0.38547	433.32000	0.43332	385.470	15.82	0.26	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,727.78000	2.72778	2,892.19000	2.89219	2,727.780	16.02	0.86	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	103.67000	0.10367	133.01000	0.13301	103.670	16.15	0.09	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	92.63000	0.09263	120.30000	0.12030	92.630	16.17	0.08	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	87.51000	0.08751	114.35000	0.11435	87.510	16.19	0.08	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	82.65000	0.08265	108.64000	0.10864	82.650	16.20	0.07	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	42.90000	0.04290	60.57000	0.06057	42.900	16.34	0.04	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	22.70000	0.02270	34.40000	0.03440	22.700	16.47	0.02	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	10.07000	0.01007	16.73000	0.01673	10.070	16.62	0.01	0.00	0	739.00
R209	On 03/05/2018	Bond Future		9.41651	73.48919		9.39754	73.61834		14.29	0.00	322,838,011.67	4,393	4,269.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,598.11000	3.59811	4,097.70000	4.09770	3,598.110	14.94	0.66	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	917.30000	0.91730	1,239.23000	1.23923	917.300	15.26	0.25	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	627.59000	0.62759	899.25000	0.89925	627.590	15.54	0.18	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	211.10000	0.21110	389.18000	0.38918	211.100	15.58	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future		9.46477	74.86385		9.44530	74.99512		14.66	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,920.32000	3.92032	4,404.03000	4.40403	3,920.320	14.86	0.59	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,445.14000	1.44514	1,740.83000	1.74083	1,445.140	15.53	0.26	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	652.03000	0.65203	859.15000	0.85915	652.030	15.89	0.14	0.00	0	435.00
R209	On 01/11/2018	Bond Future		9.50909	73.15800		9.48884	73.29327		15.38	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,496.87000	3.49687	3,869.64000	3.86964	3,496.870	15.48	0.48	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,802.25000	2.80225	3,092.06000	3.09206	2,802.250	15.93	0.36	0.00	0	255.00

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 01/11/2018	Bond Future	10.57	Put	1,626.81000	1.62681	1,860.59000	1.86059	1,626.810	16.63	0.24	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			187.09843	187.09843	187.11950	187.11950			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.18150	188.18150	188.20350	188.20350			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			151.39822	151.39822	151.44847	151.44847			0.00	239,814,780.48	1,584	3,825.00
R212	On 03/05/2018	Bond Future			154.23676	154.23676	154.28863	154.28863			0.00	199,273,893.92	1,292	1,292.00
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			9.09408	87.24684	9.09587	87.23482		12.44	0.00	384,147,836.52	4,403	58,890.00
R213	On 03/05/2018	Bond Future			9.14049	85.32747	9.14229	85.31554		11.66	0.00	369,041,307.75	4,325	4,350.00
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			9.54419	74.66622	9.52590	74.79669		16.47	0.00	163,295,023.14	2,187	48,830.00
R214	On 03/05/2018	Bond Future			9.59245	72.76537	9.57362	72.89852		15.27	0.00	174,273,061.15	2,395	1,867.00
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 19/03/2018	Foreign Exchange Future			22,577.72000	22,577.72000	22,558.12000	22,558.12000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.36390	9.36390	9.35780	9.35780		13.02	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.50390	9.50390	9.49810	9.49810		13.16	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.64280	9.64280	9.63640	9.63640			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.43300	10.43300	10.39520	10.39520		13.82	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.18720	3.18720	3.20400	3.20400		12.83	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.14160	3.14160	3.15730	3.15730		13.06	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.09320	3.09320	3.10980	3.10980			0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			3.07950	3.07950	3.08350	3.08350		14.02	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.24050	1.24050	1.23500	1.23500			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.22030	1.22030	1.21450	1.21450			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future			1.20170	1.20170	1.19560	1.19560			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
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 :											11,444,639,535.83	155,361	7 319 488.00
Grand Total:											11,444,639,535.83	155,361	7 319 488.00