



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: 19/01/2018

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 19/01/2018	Any day expiry	12.21000	12.21000		12.20230	12.20230		9.03	0.00	0.00	0	0.00	
\$ / R	On 25/01/2018	Any day expiry	12.21370	12.21370		12.20310	12.20310		13.22	0.00	0.00	0	70.00	
\$ / R	On 31/01/2018	Any day expiry	12.22520	12.22520		12.21430	12.21430		13.83	0.00	0.00	0	144,845.00	
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	101.92690	0.10193	0.00000	0.00000	101.927	13.96	0.44	5,330,838.24	1,000	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	125.36080	0.12536	0.00000	0.00000	125.361	13.88	0.51	12,491,604.96	2,000	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	135.19110	0.13519	146.00220	0.14600	135.191	13.83	0.53	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	177.86190	0.17786	189.87930	0.18988	177.862	14.06	0.61	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	70.03340	0.07003	71.68130	0.07168	70.033	14.19	0.34	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	56.13950	0.05614	58.28890	0.05829	56.139	14.35	0.29	0.00	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	582.62620	0.58263	595.51550	0.59552	582.626	15.63	0.95	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	936.75750	0.93676	948.17860	0.94818	936.758	18.32	0.99	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	1,026.27720	1.02628	1,037.50990	1.03751	1,026.277	19.06	0.99	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,046.19080	1.04619	1,057.39070	1.05739	1,046.191	19.22	0.99	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,076.07270	1.07607	1,087.22820	1.08723	1,076.073	19.47	0.99	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,175.75940	1.17576	1,186.80220	1.18680	1,175.759	20.29	0.99	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.15370	0.00015	0.15180	0.00015	0.154	22.96	0.00	0.00	0	42,000.00

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	14.00	Call	0.10620	0.00011	0.10470	0.00010	0.106	23.43	0.00	0.00	0	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.04400	0.00004	0.04310	0.00004	0.044	24.59	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.22700	12.22700	12.21620	12.21620		13.93	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	374.12520	0.37413	386.57850	0.38658	374.125	15.10	0.83	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	816.98250	0.81698	828.44850	0.82845	816.983	17.45	0.97	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	925.68700	0.92569	936.89920	0.93690	925.687	18.21	0.98	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.07940	0.00008	0.00000	0.00000	0.079	34.23	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.17190	0.00017	0.00000	0.00000	0.172	39.19	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.30050	0.00030	0.00000	0.00000	0.301	43.65	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.35440	0.00035	0.00000	0.00000	0.354	45.14	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.22890	12.22890	12.21800	12.21800		14.02	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.23630	12.23630	12.22540	12.22540		13.96	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	969.03410	0.96903	979.93130	0.97993	969.034	17.82	0.97	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,564.40080	1.56440	1,575.31180	1.57531	1,564.401	20.33	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.24000	12.24000	12.22910	12.22910		14.15	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	928.34920	0.92835	938.88160	0.93888	928.349	17.63	0.96	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,620.92600	1.62093	1,631.78210	1.63178	1,620.926	20.46	0.99	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.11290	0.00011	0.11410	0.00011	0.113	26.84	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.24190	12.24190	12.23100	12.23100		14.23	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.24750	12.24750	12.23650	12.23650		14.07	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,504.62750	1.50463	1,515.41150	1.51541	1,504.628	19.33	0.99	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,654.00680	1.65401	1,664.85660	1.66486	1,654.007	20.04	0.99	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.24930	12.24930	12.23840	12.23840		14.15	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.25300	12.25300	12.24210	12.24210		14.26	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.25490	12.25490	12.24390	12.24390		14.32	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,946.28900	1.94629	1,957.12610	1.95713	1,946.289	20.64	0.99	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.27690	12.27690	12.26600	12.26600		14.26	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	149.36880	0.14937	141.31640	0.14132	149.369	14.97	0.37	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	9.06790	0.00907	8.19700	0.00820	9.068	18.67	0.03	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,906.80300	1.90680	1,917.29010	1.91729	1,906.803	19.44	0.99	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.27870	12.27870	12.26780	12.26780		14.26	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.28050	12.28050	12.26960	12.26960		14.27	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,145.18690	1.14519	1,154.44080	1.15444	1,145.187	17.80	0.92	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.30400	12.30400	12.29340	12.29340		14.05	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.31120	12.31120	12.30070	12.30070		13.96	0.00	473,550,308.00	38,465	901,773.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	27.88110	0.02788	27.64440	0.02764	27.881	12.98	0.09	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	132.32190	0.13232	134.43240	0.13443	132.322	13.27	0.31	0.00	0	248,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	185.06900	0.18507	188.39220	0.18839	185.069	13.57	0.38	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	217.84800	0.21785	221.86770	0.22187	217.848	13.73	0.42	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	243.10420	0.24310	247.62920	0.24763	243.104	13.84	0.45	0.00	0	46,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	305.19660	0.30520	310.62960	0.31063	305.197	14.16	0.52	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	329.87570	0.32988	335.56990	0.33557	329.876	14.30	0.54	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	395.24640	0.39525	401.56040	0.40156	395.246	14.64	0.59	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	151.05890	0.15106	147.95860	0.14796	151.059	15.31	0.32	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 19/03/2018	Foreign Exchange Future	12.70	Put	539.85890		0.53986	547.25860	0.54726	539.859	15.31	0.68	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	139.70610		0.13971	136.84280	0.13684	139.706	15.48	0.30	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	634.06020		0.63406	642.00390	0.64200	634.060	15.72	0.73	0.00	0	10,323.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	732.47520		0.73248	740.85400	0.74085	732.475	16.11	0.77	0.00	0	5,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	102.00530		0.10201	99.91270	0.09991	102.005	16.14	0.23	0.00	0	13,200.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	94.06020		0.09406	92.10200	0.09210	94.060	16.28	0.21	0.00	0	21,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	782.86020		0.78286	791.40200	0.79140	782.860	16.28	0.79	0.00	0	100,016.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	68.08960		0.06809	66.59240	0.06659	68.090	16.85	0.16	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	956.88960		0.95689	965.89240	0.96589	956.890	16.85	0.84	0.00	0	1,073.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	965.80440		0.96580	974.82740	0.97483	965.804	16.88	0.84	0.00	0	5,460.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	974.73720		0.97474	983.77890	0.98378	974.737	16.91	0.84	0.00	0	15,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,001.63970		1.00164	1,010.73940	1.01074	1,001.640	17.00	0.85	0.00	0	2,478.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,064.99200		1.06499	1,074.21670	1.07422	1,064.992	17.20	0.87	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	53.57410		0.05357	52.34710	0.05235	53.574	17.28	0.13	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,119.88500		1.11989	1,129.20540	1.12921	1,119.885	17.37	0.88	0.00	0	2,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,138.29310		1.13829	1,147.64550	1.14765	1,138.293	17.43	0.88	0.00	0	7,500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,231.09290		1.23109	1,240.58560	1.24059	1,231.093	17.71	0.90	0.00	0	17,750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	42.29290		0.04229	41.28560	0.04129	42.293	17.71	0.10	0.00	0	35,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,249.79280		1.24979	1,259.31080	1.25931	1,249.793	17.77	0.90	0.00	0	3,600.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,324.21620		1.32422	1,333.84680	1.33385	1,324.216	17.90	0.91	0.00	0	197,389.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	31.40150		0.03140	30.61470	0.03061	31.402	17.96	0.08	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	28.96360		0.02896	28.22750	0.02823	28.964	17.99	0.07	0.00	0	25,150.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,455.50150		1.45550	1,465.31380	1.46531	1,455.501	18.03	0.93	0.00	0	20,880.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	25.63330		0.02563	24.96910	0.02497	25.633	18.05	0.07	0.00	0	4,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	24.10550		0.02411	23.47420	0.02347	24.106	18.08	0.06	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,550.54590		1.55055	1,560.46690	1.56047	1,550.546	18.12	0.94	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,617.60410		1.61760	1,627.59140	1.62759	1,617.604	18.18	0.95	0.00	0	7,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,636.83500		1.63684	1,646.83990	1.64684	1,636.835	18.20	0.95	0.00	0	10,323.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	18.03500		0.01804	17.53990	0.01754	18.035	18.20	0.05	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,656.09510		1.65610	1,666.11750	1.66612	1,656.095	18.22	0.95	0.00	0	1,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,685.03950		1.68504	1,695.08630	1.69509	1,685.040	18.25	0.96	0.00	0	200.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	15.56990		0.01557	15.13230	0.01513	15.570	18.27	0.04	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	14.92600		0.01493	14.50400	0.01450	14.926	18.28	0.04	0.00	0	55.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,752.80780		1.75281	1,762.90770	1.76291	1,752.808	18.31	0.96	0.00	0	500.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	13.42570		0.01343	13.03960	0.01304	13.426	18.33	0.04	0.00	0	100.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	12.06900		0.01207	11.71660	0.01172	12.069	18.38	0.03	0.00	0	4,951.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,859.87890		1.85988	1,870.05100	1.87005	1,859.879	18.41	0.97	0.00	0	750.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,879.41310		1.87941	1,889.59710	1.88960	1,879.413	18.43	0.97	0.00	0	41,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	10.16630		0.01017	9.86150	0.00986	10.166	18.45	0.03	0.00	0	73.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,918.53750		1.91854	1,928.74360	1.92874	1,918.538	18.47	0.97	0.00	0	2,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	6.30150		0.00630	6.09880	0.00610	6.301	18.65	0.02	0.00	0	5,460.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	6.03080		0.00603	5.83560	0.00584	6.031	18.67	0.02	0.00	0	10,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	5.89980		0.00590	5.70810	0.00571	5.900	18.67	0.02	0.00	0	17,000.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,184.20230		2.18420	2,194.52460	2.19452	2,184.202	18.71	0.98	0.00	0	80,000.00	

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	5.28450	0.00528	5.11010	0.00511	5.285	18.72	0.02	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,194.08450	2.19408	2,204.41010	2.20441	2,194.085	18.72	0.98	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,213.85630	2.21386	2,224.18830	2.22419	2,213.856	18.74	0.98	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	4.83740	0.00484	4.67580	0.00468	4.837	18.76	0.02	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	4.52660	0.00453	4.37380	0.00437	4.527	18.78	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	4.23510	0.00424	4.09080	0.00409	4.235	18.81	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	3.03090	0.00303	2.92270	0.00292	3.031	18.95	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	2.86900	0.00287	2.76880	0.00277	2.869	19.49	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	2.81640	0.00282	2.71880	0.00272	2.816	19.69	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	2.80370	0.00280	2.70670	0.00271	2.804	19.74	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	2.69690	0.00270	2.60530	0.00261	2.697	20.18	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.58310	0.00258	2.49730	0.00250	2.583	20.72	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.45320	0.00245	2.37400	0.00237	2.453	21.46	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	2.31680	0.00232	2.24480	0.00224	2.317	22.45	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	2.29380	0.00229	2.22310	0.00222	2.294	22.64	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.25660	0.00226	2.18800	0.00219	2.257	22.99	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.20100	0.00220	2.13560	0.00214	2.201	23.58	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	2.09680	0.00210	2.03800	0.00204	2.097	25.11	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	1.53360	0.00153	1.48940	0.00149	1.534	25.11	0.00	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.32910	12.32910	12.31850	12.31850		14.13	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.37530	12.37530	12.36400	12.36400		14.22	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.37710	12.37710	12.36580	12.36580		14.22	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,638.79740	2.63880	2,648.86270	2.64886	2,638.797	19.87	0.97	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	4.05910	0.00406	3.85730	0.00386	4.059	20.00	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.38590	12.38590	12.37460	12.37460		14.18	0.00	0.00	0	112.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	508.43540	0.50844	0.00000	0.00000	508.435	13.51	0.64	3,167,690.03	400	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,488.94340	1.48894	1,497.85220	1.49785	1,488.943	17.77	0.87	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	12.46280	0.01246	11.55430	0.01155	12.463	19.76	0.03	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	5.93770	0.00594	5.59870	0.00560	5.938	19.73	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.40170	12.40170	12.39040	12.39040		14.16	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	605.78840	0.60579	612.05300	0.61205	605.788	15.07	0.61	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,539.37470	1.53937	1,548.49480	1.54849	1,539.375	17.77	0.86	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	7.72850	0.00773	7.52590	0.00753	7.729	19.37	0.02	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.40520	12.40520	12.39390	12.39390		14.17	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.41050	12.41050	12.39910	12.39910		14.13	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	615.16690	0.61517	621.51810	0.62152	615.167	15.06	0.61	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,134.09830	2.13410	2,144.01040	2.14401	2,134.098	18.87	0.92	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	6.70970	0.00671	6.58220	0.00658	6.710	19.09	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.41220	12.41220	12.40090	12.40090		14.14	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.44040	12.44040	12.42900	12.42900		14.22	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,476.28200	1.47628	1,485.41130	1.48541	1,476.282	17.43	0.83	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	18.30540	0.01831	17.92130	0.01792	18.305	19.02	0.03	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	7.91640	0.00792	7.82360	0.00782	7.916	18.59	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.47210	12.47210	12.46060	12.46060		14.17	0.00	31,180,250.00	2,500	178,317.00

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	22.02930	0.02203	23.20540	0.02321	22.029	12.33	0.05	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	73.87330	0.07387	76.35500	0.07636	73.873	12.27	0.14	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	219.64740	0.21965	223.10350	0.22310	219.647	13.22	0.31	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	270.57150	0.27057	274.49360	0.27449	270.572	13.47	0.35	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	332.41530	0.33242	336.83570	0.33684	332.415	13.75	0.40	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	357.99510	0.35800	362.60660	0.36261	357.995	13.85	0.42	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	412.03990	0.41204	417.02790	0.41703	412.040	14.06	0.46	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	470.20300	0.47020	475.61200	0.47561	470.203	14.29	0.49	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	631.48860	0.63149	638.01380	0.63801	631.489	14.88	0.57	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	781.30570	0.78131	788.66940	0.78867	781.306	15.38	0.63	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	811.14070	0.81114	818.65290	0.81865	811.141	15.48	0.64	56,345,468.44	7,028	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	848.96860	0.84897	856.66250	0.85666	848.969	15.59	0.66	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	941.69550	0.94170	949.71930	0.94972	941.696	15.87	0.69	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	965.35820	0.96536	973.45880	0.97346	965.358	15.94	0.69	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	981.23050	0.98123	989.38410	0.98938	981.231	15.98	0.70	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,045.50390	1.04550	1,053.85380	1.05385	1,045.504	16.16	0.72	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,177.48700	1.17749	1,186.19840	1.18620	1,177.487	16.53	0.75	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,194.28210	1.19428	1,203.03460	1.20303	1,194.282	16.57	0.75	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,211.13890	1.21114	1,219.93200	1.21993	1,211.139	16.62	0.75	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,320.76340	1.32076	1,339.82770	1.33983	1,320.763	16.94	0.78	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,425.96520	1.42597	1,435.22590	1.43523	1,425.965	17.16	0.80	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,469.40820	1.46941	1,478.75650	1.47876	1,469.408	17.24	0.81	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,478.13430	1.47813	1,487.49900	1.48750	1,478.134	17.26	0.81	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,495.62330	1.49562	1,505.02230	1.50502	1,495.623	17.30	0.81	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,504.38810	1.50439	1,513.80070	1.51380	1,504.388	17.31	0.81	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,557.20990	1.55721	1,566.71950	1.56672	1,557.210	17.42	0.82	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,646.13770	1.64614	1,655.79620	1.65580	1,646.138	17.59	0.83	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,736.08850	1.73609	1,745.88460	1.74588	1,736.089	17.76	0.85	148,159,608.32	14,056	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,872.72740	1.87273	1,882.71160	1.88271	1,872.727	18.02	0.86	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	74.52280	0.07452	73.30100	0.07330	74.523	18.50	0.11	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	64.07700	0.06408	63.01020	0.06301	64.077	18.81	0.10	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	59.00250	0.05900	58.01210	0.05801	59.003	18.98	0.09	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	50.16970	0.05017	49.23540	0.04924	50.170	19.27	0.08	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	45.11000	0.04511	44.10000	0.04410	45.110	19.38	0.07	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	43.82400	0.04382	42.79420	0.04279	43.824	19.41	0.07	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	40.57320	0.04057	39.50120	0.03950	40.573	19.49	0.06	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	37.57120	0.03757	36.46260	0.03646	37.571	19.57	0.06	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	33.17310	0.03317	32.02170	0.03202	33.173	19.70	0.05	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	31.02950	0.03103	29.86160	0.02986	31.029	19.77	0.05	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	30.15520	0.03016	28.98230	0.02898	30.155	19.80	0.05	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	23.57650	0.02358	22.38470	0.02238	23.577	20.06	0.04	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	16.70190	0.01670	15.55140	0.01555	16.702	20.43	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	12.88480	0.01288	11.92660	0.01193	12.885	20.47	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	12.41150	0.01241	11.48130	0.01148	12.412	20.47	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	11.22750	0.01123	10.36890	0.01037	11.228	20.47	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	10.81140	0.01081	9.97840	0.00998	10.811	20.47	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	9.16980	0.00917	8.44020	0.00844	9.170	20.47	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	6.47910	0.00648	5.92920	0.00593	6.479	20.47	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	5.83770	0.00584	5.33290	0.00533	5.838	20.47	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	4.42760	0.00443	4.02610	0.00403	4.428	20.47	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	4.03420	0.00403	3.66270	0.00366	4.034	20.47	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	3.52940	0.00353	3.19710	0.00320	3.529	20.47	0.01	603,982.81	7,028	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.49140	12.49140	12.47990	12.47990		14.28	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,466.62860	1.46663	1,475.93540	1.47594	1,466.629	17.19	0.79	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	35.28230	0.03528	34.45250	0.03445	35.282	19.99	0.05	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	24.17780	0.02418	23.40150	0.02340	24.178	20.62	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.49670	12.49670	12.48510	12.48510		14.25	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.50370	12.50370	12.49220	12.49220		14.26	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	260.40920	0.26041	264.50270	0.26450	260.409	13.36	0.33	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	196.67360	0.19667	194.15210	0.19415	196.674	16.71	0.25	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	177.76680	0.17777	175.49090	0.17549	177.767	16.99	0.23	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.52830	12.52830	12.51670	12.51670		14.33	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.53530	12.53530	12.52370	12.52370		14.32	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,797.75850	1.79776	1,807.77880	1.80778	1,797.759	17.60	0.82	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,032.01600	2.03202	2,042.47960	2.04248	2,032.016	18.01	0.85	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	48.77090	0.04877	49.37270	0.04937	48.771	20.06	0.07	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	42.63060	0.04263	43.41950	0.04342	42.631	20.42	0.06	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.53700	12.53700	12.52540	12.52540		14.33	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.54710	12.54710	12.53550	12.53550		14.32	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,457.67250	1.45767	1,467.03050	1.46703	1,457.673	16.96	0.76	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	51.12400	0.05112	50.75440	0.05075	51.124	20.25	0.07	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	38.63410	0.03863	38.38450	0.03838	38.634	21.09	0.05	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.55890	12.55890	12.54720	12.54720		14.32	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	398.51050	0.39851	403.03730	0.40304	398.511	13.86	0.41	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,506.88360	1.50688	1,516.30420	1.51630	1,506.884	17.02	0.76	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	46.84280	0.04684	46.54500	0.04654	46.843	20.91	0.06	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.56910	12.56910	12.55730	12.55730		14.31	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.59940	12.59940	12.58760	12.58760		14.41	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,451.95810	1.45196	1,460.90280	1.46090	1,451.958	16.80	0.73	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	65.89360	0.06589	65.45590	0.06546	65.894	20.52	0.08	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	49.09780	0.04910	48.80920	0.04881	49.098	21.17	0.06	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.62810	12.62810	12.61620	12.61620		14.47	0.00	164,165.30	13	5,255.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	184.32850	0.18433	187.01270	0.18701	184.328	12.84	0.23	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	579.56730	0.57957	583.97680	0.58398	579.567	14.40	0.47	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	603.70230	0.60370	608.25120	0.60825	603.702	14.47	0.48	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	730.56250	0.73056	735.95880	0.73596	730.563	14.86	0.53	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,012.38520	1.01239	1,019.34950	1.01935	1,012.385	15.63	0.62	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	302.74970	0.30275	299.54380	0.29954	302.750	16.41	0.30	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	78.65630	0.07866	80.16670	0.08017	78.656	20.14	0.09	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	76.28920	0.07629	77.86000	0.07786	76.289	20.26	0.09	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	73.09130	0.07309	74.74120	0.07474	73.091	20.45	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	68.66530	0.06867	70.42220	0.07042	68.665	20.72	0.08	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.64670	12.64670	12.63470	12.63470		14.48	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,446.32150	1.44632	1,455.01490	1.45501	1,446.321	16.66	0.71	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	78.02230	0.07802	77.52450	0.07752	78.022	20.62	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	55.13480	0.05513	54.81250	0.05481	55.135	20.99	0.06	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.69220	12.69220	12.67990	12.67990		14.54	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.69880	12.69880	12.68650	12.68650		14.53	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.70210	12.70210	12.68970	12.68970		14.54	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,439.78960	1.43979	1,448.20880	1.44821	1,439.790	16.50	0.69	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	93.48140	0.09348	92.91510	0.09292	93.481	20.75	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	63.90380	0.06390	63.53340	0.06353	63.904	20.81	0.07	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.71040	12.71040	12.69790	12.69790		14.52	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	256.90920	0.25691	258.95440	0.25895	256.909	13.11	0.27	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,487.27980	1.48728	1,495.90460	1.49590	1,487.280	16.57	0.70	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	77.22310	0.07722	76.77330	0.07677	77.223	20.77	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.72360	12.72360	12.71090	12.71090		14.52	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.75160	12.75160	12.73870	12.73870		14.59	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,434.65520	1.43466	1,442.85330	1.44285	1,434.655	16.37	0.67	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	102.17280	0.10217	101.54000	0.10154	102.173	20.71	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	68.04090	0.06804	67.63040	0.06763	68.041	20.71	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.76980	12.76980	12.75670	12.75670		14.57	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,315.00200	1.31500	1,322.51620	1.32252	1,315.002	16.06	0.64	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	159.11770	0.15912	157.83140	0.15783	159.118	19.03	0.15	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.77470	12.77470	12.76160	12.76160		14.58	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	822.89070	0.82289	827.07250	0.82707	822.891	14.92	0.51	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	230.88630	0.23089	0.00000	0.00000	230.886	17.80	0.21	2,629,891.28	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	147.47690	0.14748	0.00000	0.00000	147.477	19.48	0.13	3,424,546.06	2,000	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	79.00610	0.07901	78.56430	0.07856	79.006	20.62	0.08	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.80280	12.80280	12.78930	12.78930		14.62	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,428.72670	1.42873	1,436.77160	1.43677	1,428.727	16.23	0.65	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	107.59920	0.10760	106.90490	0.10690	107.599	20.51	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	71.37580	0.07138	70.92450	0.07092	71.376	20.51	0.07	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.87720	12.87720	12.86380	12.86380		14.83	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.93450	12.93450	12.92150	12.92150		14.97	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.08730	13.08730	13.07550	13.07550		15.30	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.40330	13.40330	13.39400	13.39400		15.68	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	173.87960	0.17388	176.09350	0.17609	173.880	20.85	0.11	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.76450	13.76450	13.75120	13.75120		16.26	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.85910	13.85910	13.84420	13.84420		16.41	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.95780	13.95780	13.94130	13.94130		16.53	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.31120		12.31120		12.30070	12.30070		13.96	0.00	369,336.00	30	560.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.47210		12.47210		12.46060	12.46060		14.17	0.00	0.00	0	47.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.62810		12.62810		12.61620	12.61620		14.47	0.00	0.00	0	8.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.77470		12.77470		12.76160	12.76160		14.58	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.08730		13.08730		13.07550	13.07550		15.30	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry			16.96790		16.96790		16.96460	16.96460		15.77	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			17.05840		17.05840		17.05530	17.05530		15.88	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			17.10120		17.10120		17.09850	17.09850		15.85	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			17.11340		17.11340		17.11080	17.11080		15.76	0.00	47,250,097.40	2,761	188,738.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	373.34700		0.37335		371.36990	0.37137	373.347	15.63	0.45	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	54.31120		0.05431		52.61530	0.05262	54.311	19.02	0.09	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	13.53480		0.01353		13.07340	0.01307	13.535	20.42	0.03	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.39820		17.39820		17.39460	17.39460		15.77	0.00	0.00	0	7,457.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	760.85330		0.76085		762.15510	0.76216	760.853	15.89	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	107.34700		0.10735		106.17060	0.10617	107.347	19.22	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.68080		17.68080		17.67730	17.67730		15.75	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.95240		17.95240		17.94740	17.94740		15.69	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.53990		18.53990		18.53940	18.53940		15.42	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11157		0.11157		0.11120	0.11120		15.81	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11366		0.11366		0.11328	0.11328		12.92	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11579		0.11579		0.11540	0.11540			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12548		0.12548		0.12511	0.12511		21.76	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry			14.96310		14.96310		14.96800	14.96800		14.26	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry			14.97810		14.97810		14.98270	14.98270		14.50	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	830.48330		0.83048		827.26250	0.82726	830.483	17.23	0.95	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	1.66680		0.00167		2.01620	0.00202	1.667	22.15	0.01	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry			15.02570		15.02570		15.03030	15.03030		13.99	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			15.06670		15.06670		15.07130	15.07130		13.45	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,362.75820		1.36276		1,358.87060	1.35887	1,362.758	16.12	0.94	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			15.11350		15.11350		15.11830	15.11830		14.03	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			15.12590		15.12590		15.13090	15.13090		13.96	0.00	120,629,052.50	7,975	103,636.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	296.74160		0.29674		289.76930	0.28977	296.742	13.78	0.45	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	323.27800		0.32328		316.29280	0.31629	323.278	13.87	0.48	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	50.27720		0.05028		48.44750	0.04845	50.277	16.84	0.11	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	25.27270		0.02527		24.15970	0.02416	25.273	17.88	0.06	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.15820		15.15820		15.16330	15.16330		13.78	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.41960		15.41960		15.42320	15.42320		13.60	0.00	7,709,800.00	500	9,615.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	25.31170		0.02531		24.19180	0.02419	25.312	11.28	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	39.94030		0.03994		38.40210	0.03840	39.940	11.14	0.08	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	443.89250		0.44389		439.64910	0.43965	443.893	13.37	0.43	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,264.93700		1.26494		1,261.00540	1.26101	1,264.937	15.40	0.73	0.00	0	7,000.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	42.80140		0.04280		42.43880	0.04244	42.801	18.04	0.06	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	14.45510		0.01446		14.54990	0.01455	14.455	21.08	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.71720		15.71720		15.72040	15.72040		13.70	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	119.99080		0.11999		119.37010	0.11937	119.991	11.99	0.15	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	779.53480		0.77953		775.99130	0.77599	779.535	13.91	0.51	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	875.54670		0.87555		872.08950	0.87209	875.547	14.12	0.54	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	89.05240		0.08905		90.58600	0.09059	89.052	18.69	0.09	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	25.76480		0.02576		26.71420	0.02671	25.765	19.75	0.03	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.00820		16.00820		16.00980	16.00980		13.79	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.62000		16.62000		16.62370	16.62370		14.44	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.31000		94.31000		94.36000	94.36000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.29000		91.29000		91.34000	91.34000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.02000		90.02000		90.06000	90.06000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.16000		92.16000		92.20000	92.20000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.94000		95.94000		95.98000	95.98000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.50000		94.50000		94.54000	94.54000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.55000		96.55000		96.62000	96.62000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.26000		100.26000		100.36000	100.36000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.60000		100.60000		100.72000	100.72000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			95.82000		95.82000		95.94000	95.94000			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			99.90000		99.90000		99.89000	99.89000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.45000		100.45000		100.44000	100.44000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.43000		99.43000		99.42000	99.42000			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			98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.83000		98.83000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.18000		99.18000		99.17000	99.17000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.52000		99.52000		99.51000	99.51000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.88000		99.88000		99.87000	99.87000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.79000		100.79000		100.79000	100.79000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.51000		98.51000		98.52000	98.52000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.90000		95.90000		95.89000	95.89000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.10000		95.10000		95.08000	95.08000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.27000		94.27000		94.24000	94.24000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.40000		94.40000		94.36000	94.36000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.57000		96.57000		96.52000	96.52000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.68000		96.68000		96.64000	96.64000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
5Y STND	On 21/06/2022	Interest Rate Swap	97.83000	97.83000	97.83000	97.79000	97.79000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.99000	99.99000	99.99000	99.97000	99.97000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.21000	101.21000	101.21000	101.19000	101.19000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.29000	96.29000	96.29000	96.27000	96.27000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	572.11900	572.11900	572.11900	571.75300	571.75300				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	582.80600	582.80600	582.80600	582.43300	582.43300				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	661.19500	661.19500	661.19500	660.97900	660.97900				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	673.54600	673.54600	673.54600	673.32500	673.32500				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	597.25500	597.25500	597.25500	596.59300	596.59300				0.00	0.00	0	781.00
ALBI	On 03/05/2018	Index Future	608.41200	608.41200	608.41200	607.73700	607.73700				0.00	0.00	0	0.00
AU\$ / R	On 28/02/2018	Any day expiry	9.82730	9.82730	9.82730	9.81580	9.81580			12.95	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.85390	9.85390	9.85390	9.84270	9.84270			12.81	0.00	118,246.80	12	18,450.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.98290	9.98290	9.98290	9.97090	9.97090			12.93	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.11000	10.11000	10.11000	10.09780	10.09780			13.09	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.22980	10.22980	10.22980	10.21730	10.21730			13.29	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.48380	10.48380	10.48380	10.47400	10.47400			12.93	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.90350	9.90350	9.90350	9.87810	9.87810			13.91	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.04240	10.04240	10.04240	10.01670	10.01670			15.08	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.87070	12.87070	12.87070	12.87780	12.87780			12.86	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.13500	13.13500	13.13500	13.14120	13.14120			12.76	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.40170	13.40170	13.40170	13.40810	13.40810				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.48140	14.48140	14.48140	14.49300	14.49300			14.36	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.91770	1.91770	1.91770	1.91070	1.91070			13.88	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.93340	1.93340	1.93340	1.92670	1.92670			14.30	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.94930	1.94930	1.94930	1.94230	1.94230				0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.99460	1.99460	1.99460	1.98870	1.98870			14.52	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.04390	2.04390	2.04390	2.04330	2.04330			14.95	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.08500	2.08500	2.08500	2.08450	2.08450			14.93	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.12640	2.12640	2.12640	2.12590	2.12590				0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.34350	2.34350	2.34350	2.34320	2.34320			15.77	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.70989	78.88150		10.72611	78.78221				0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future	10.80641	76.56356		10.82323	76.46217				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.90479	77.99460		10.92209	77.89194				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	10.88400	82.17993		10.90518	82.03163				0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future	10.97963	79.45374		11.00158	79.30246				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	11.07529	80.93852		11.09790	80.78503				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	595.99400	595.99400		595.36600	595.36600				0.00	977,430,160.00	164	388.00
GOVI	On 03/05/2018	GOVI	607.12800	607.12800		606.48600	606.48600				0.00	971,404,800.00	160	320.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.57670	1.57670		1.57550	1.57550			14.64	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.60040	1.60040		1.59890	1.59890			14.21	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.62280	1.62280		1.62140	1.62140				0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.75030	1.75030		1.74900	1.74900			15.64	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.67475	130.67475		130.59519	130.59519				0.00	0.00	0	1,091.00
I2025	On 03/05/2018	Bond Future	133.12380	133.12380		133.04256	133.04256				0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	135.58512	135.58512		135.50436	135.50436				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	100.67020	100.67020		100.67387	100.67387				0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.53888	101.53888		101.54243	101.54243				0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.45011	103.45011		103.45526	103.45526				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	104.88066	104.88066		105.22126	105.22126				0.00	0.00	0	5,730.00
I2033	On 03/05/2018	Bond Future	105.75823	105.75823		106.10518	106.10518				0.00	0.00	0	384.00
I2033	On 02/08/2018	Bond Future	107.74897	107.74897		108.10398	108.10398				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 01/02/2018	Bond Future		125.98387	125.98387		125.98826	125.98826			0.00	0.00	0	19,909.00
I2038	On 03/05/2018	Bond Future		128.34493	128.34493		128.34913	128.34913			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		130.71074	130.71074		130.71706	130.71706			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		121.45120	121.45120		121.45502	121.45502			0.00	0.00	0	21,632.00
I2046	On 03/05/2018	Bond Future		122.12765	122.12765		122.13150	122.13150			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		124.42636	124.42636		124.43201	124.43201			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		126.37223	126.37223		127.49050	127.49050			0.00	0.00	0	24,300.00
I2050	On 03/05/2018	Bond Future		128.74073	128.74073		129.87990	129.87990			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		129.43092	129.43092		130.59334	130.59334			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		250.60900	250.60900		251.14500	251.14500			0.00	0.00	0	881.00
IGOV	On 03/05/2018	Index Future		255.30600	255.30600		255.85100	255.85100			0.00	0.00	0	269.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		6.99000	93.01000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.89000	93.11000		6.87000	93.13000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.80000	93.20000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.79000	93.21000		6.79000	93.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.86000	93.14000		6.85000	93.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.02000	92.98000		7.03000	92.97000			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		0.11870	0.11870		0.11860	0.11860			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11790	0.11790		0.11830	0.11830			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11790	0.11790		0.11800	0.11800			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11250	0.11250		0.11490	0.11490			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.57440	1.57440		1.57780	1.57780		14.04	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.60040	1.60040		1.60390	1.60390		14.46	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.62620	1.62620		1.62970	1.62970			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.70540	1.70540		1.70990	1.70990		13.62	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.96390	8.96390		8.99750	8.99750		14.12	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		9.07610	9.07610		9.10940	9.10940		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.18690	9.18690		9.22080	9.22080			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.87900	9.87900		9.91690	9.91690		14.41	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.26450	1.26450		1.25690	1.25690			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.27820	1.27820		1.26570	1.26570			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 17/09/2018	Foreign Exchange Future			1.29330		1.29330		1.27360	1.27360			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37580		1.37580		1.36460	1.36460			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39010		1.39010		1.39100	1.39100			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39500		1.39500		1.39600	1.39600			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40010		1.40010		1.40120	1.40120			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22860		1.22860		1.23010	1.23010			0.00	0.00	0	14,890.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23630		1.23630		1.23780	1.23780			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24460		1.24460		1.24600	1.24600			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.96310		8.96310	0.11034	8.99300	8.99300		66.90	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.79790		8.79790	0.11034	8.82750	8.82750		133.67	0.00	0.00	0	0.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.63630		8.63630	0.11034	8.66530	8.66530			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.48653		113.71001		8.49206	113.67329		8.21	0.00	3,026,391,916.15	26,615	90,201.00
R186	On 01/02/2018	Bond Future	7.75	Call	1.97000		0.00197		2.64000	0.00264	1.970	8.50	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	748.20000		0.74820		755.64000	0.75564	748.200	8.21	0.52	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	158.30000		0.15830		181.91000	0.18191	158.300	8.40	0.16	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	23.25000		0.02325		29.96000	0.02996	23.250	8.58	0.03	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2.13000		0.00213		3.20000	0.00320	2.130	8.77	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.01000		0.00001		0.03000	0.00003	0.010	8.96	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.52708		115.83421		8.53290	115.79650		7.83	0.00	3,014,701,149.46	26,026	43,996.00
R186	On 03/05/2018	Bond Future	8.00	Call	729.99000		0.72999		728.11000	0.72811	729.990	8.03	0.25	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,562.14000		1.56214		1,554.76000	1.55476	1,562.140	7.87	0.44	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.85	Put	1,114.68000		1.11468		1,135.93000	1.13593	1,114.680	8.10	0.33	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,330.88000		5.33088		5,305.68000	5.30568	5,330.880	8.44	0.84	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	173.95000		0.17395		180.25000	0.18025	173.950	8.60	0.07	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	160.44000		0.16044		166.38000	0.16638	160.440	8.60	0.07	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	51.45000		0.05145		53.94000	0.05394	51.450	8.60	0.03	3,263,289.93	1,120	0.00
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			297.87674		297.87674		297.88889	297.88889			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			303.45923		303.45923		303.47144	303.47144			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			237.57013		237.57013		237.57832	237.57832		4.66	0.00	0.00	0	21,504.00
R202	On 03/05/2018	Bond Future			242.02240		242.02240		242.03057	242.03057		4.60	0.00	0.00	0	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2023	On 01/02/2018	Bond Future			7.79401		103.21488		7.80945	103.15139		4.55	0.00	59,554,985.76	577	33,000.00
R2023	On 03/05/2018	Bond Future			7.80636		101.21322		7.82283	101.14826		4.77	0.00	8,097,057.60	80	7,289.00
R2023	On 03/05/2018	Bond Future	9.19	Put	29.23000		0.02923		31.90000	0.03190	29.230	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
R2030	On 01/02/2018	Bond Future			9.03253		92.66422		9.04313	92.59155			0.00	370,656,880.00	4,000	66,984.00
R2030	On 03/05/2018	Bond Future			9.08423		94.39526		9.09524	94.32098			0.00	377,581,040.00	4,000	4,149.00
R2030	On 02/08/2018	Bond Future			9.13885		92.15417		9.15015	92.07923			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			9.24325		95.15187		9.24389	95.14715		12.71	0.00	0.00	0	38,352.00
R2032	On 01/02/2018	Bond Future	9.20	Call	763.24000		0.76324		795.29000	0.79529	763.240	12.74	0.45	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,136.05000		1.13605		1,167.23000	1.16723	1,136.050	12.76	0.58	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,600.97000		1.60097		1,628.41000	1.62841	1,600.970	12.87	0.70	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,861.91000		1.86191		1,886.64000	1.88664	1,861.910	12.93	0.75	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.29601		92.77220		9.29669	92.76726		11.92	0.00	0.00	0	59.00
R2032	On 02/08/2018	Bond Future			9.34967		94.50616		9.35027	94.50186		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			9.45896		98.98923		9.47472	98.86204			0.00	2,877,715,905.33	29,071	36,961.00
R2035	On 03/05/2018	Bond Future			9.51312		96.33816		9.52940	96.20839			0.00	2,800,646,649.36	29,071	29,080.00
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			9.52315		91.23110		9.54887	91.02306		14.53	0.00	0.00	0	42,772.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,992.59000		2.99259		2,836.39000	2.83639	2,992.590	14.99	0.87	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	7.64000		0.00764		12.70000	0.01270	7.640	15.51	0.01	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.16000		0.00016		0.37000	0.00037	0.160	15.72	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.57968		92.93537		9.60622	92.72320		13.55	0.00	0.00	0	95.00
R2037	On 02/08/2018	Bond Future			9.63892		90.41660		9.66620	90.20124		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			7.03139		101.82437		7.02510	101.82964		0.11	0.00	0.00	0	29,665.00
R204	On 03/05/2018	Bond Future			6.81958		103.72652		6.81113	103.73163		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			9.59817		94.70726		9.61886	94.52769		15.20	0.00	0.00	0	27,618.00
R2040	On 03/05/2018	Bond Future			9.65485		96.47653		9.67620	96.29331		14.15	0.00	0.00	0	1,523.00
R2040	On 03/05/2018	Bond Future	9.00	Call	974.06000		0.97406		942.87000	0.94287	974.060	14.48	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,654.43000		4.65443		4,546.84000	4.54684	4,654.430	14.77	0.66	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.71419		93.77355		9.73611	93.58773		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 01/02/2018	Bond Future		9.62289	91.85979		9.64859	91.63350		16.00	0.00	0.00	0	21,006.00
R2044	On 03/05/2018	Bond Future		9.67764	93.57578		9.70412	93.34507		14.88	0.00	385,532,213.60	4,120	4,386.00
R2044	On 02/08/2018	Bond Future		9.73483	90.94384		9.76203	90.70955		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
R2048	On 01/02/2018	Bond Future		9.59819	95.52292		9.61891	95.33506		16.59	0.00	420,300,848.00	4,400	74,184.00
R2048	On 03/05/2018	Bond Future		9.64792	92.87049		9.66926	92.67887		15.43	0.00	408,630,156.00	4,400	5,643.00
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		7.11083	100.68189		7.13603	100.63690		1.11	0.00	0.00	0	44,972.00
R207	On 03/05/2018	Bond Future		7.04920	102.56272		7.07856	102.51662		1.39	0.00	0.00	0	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		7.39532	100.59748		7.42068	100.52820		2.38	0.00	0.00	0	35,458.00
R208	On 03/05/2018	Bond Future		7.37968	99.07541		7.40756	99.00460		2.60	0.00	5,944,524.60	60	3,665.00
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		9.40764	74.96567		9.42329	74.85892		15.38	0.00	943,592,888.29	12,587	141,429.00
R209	On 01/02/2018	Bond Future	9.32	Call	608.26000	0.60826	598.26000	0.59826	608.260	15.47	0.40	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	636.09000	0.63609	625.09000	0.62509	636.090	15.48	0.41	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,315.42000	1.31542	1,279.98000	1.27998	1,315.420	15.73	0.64	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	402.99000	0.40299	463.76000	0.46376	402.990	15.82	0.28	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,460.96000	2.46096	2,392.00000	2.39200	2,460.960	16.02	0.85	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	100.20000	0.10020	126.19000	0.12619	100.200	16.15	0.09	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	88.80000	0.08880	112.75000	0.11275	88.800	16.17	0.08	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	83.55000	0.08355	106.52000	0.10652	83.550	16.19	0.08	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	78.57000	0.07857	100.59000	0.10059	78.570	16.20	0.08	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	38.74000	0.03874	52.04000	0.05204	38.740	16.34	0.04	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	19.41000	0.01941	27.36000	0.02736	19.410	16.47	0.02	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	7.99000	0.00799	11.99000	0.01199	7.990	16.62	0.01	0.00	0	739.00
R209	On 03/05/2018	Bond Future		9.45669	73.21676		9.47282	73.10782		14.29	0.00	912,280,829.60	12,460	10,499.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,399.03000	3.39903	3,339.39000	3.33939	3,399.030	14.94	0.65	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	967.65000	0.96765	1,005.44000	1.00544	967.650	15.26	0.26	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	662.54000	0.66254	691.59000	0.69159	662.540	15.54	0.19	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	223.51000	0.22351	236.61000	0.23661	223.510	15.58	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future		9.50627	74.58521		9.52278	74.47480		14.66	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,742.91000	3.74291	3,688.23000	3.68823	3,742.910	14.86	0.57	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	10.21	Put	1,505.49000		1.50549		1,543.12000	1.54312	1,505.490	15.53	0.27	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	681.66000		0.68166		702.98000	0.70298	681.660	15.89	0.15	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.55180		72.87391		9.56871	72.76188		15.38	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,347.51000		3.34751		3,301.92000	3.30192	3,347.510	15.48	0.47	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,893.74000		2.89374		2,942.78000	2.94278	2,893.740	15.93	0.37	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,683.73000		1.68373		1,717.34000	1.71734	1,683.730	16.63	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			187.08461		187.08461		187.09152	187.09152			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.16585		188.16585		188.17270	188.17270			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			151.32735		151.32735		151.24788	151.24788			0.00	0.00	0	3,825.00
R212	On 03/05/2018	Bond Future			154.16344		154.16344		154.08231	154.08231			0.00	0.00	0	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			9.11296		87.12017		9.11860	87.08238		12.44	0.00	0.00	0	58,890.00
R213	On 03/05/2018	Bond Future			9.16003		85.19810		9.16588	85.15942		11.66	0.00	2,129,952.50	25	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			9.56807		74.49645		9.58878	74.34973		16.47	0.00	506,575,860.00	6,800	42,030.00
R214	On 03/05/2018	Bond Future			9.61703		72.59216		9.63834	72.44254		15.27	0.00	493,626,688.00	6,800	8,267.00
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			22,519.00000		22,519.00000		22,491.99000	22,491.99000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.33730		9.33730		9.32570	9.32570		13.20	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.47790		9.47790		9.46540	9.46540		13.24	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.61690		9.61690		9.60450	9.60450			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.40980		10.40980		10.39740	10.39740		13.84	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.18460		3.18460		3.20450	3.20450		12.67	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.14030		3.14030		3.15910	3.15910		12.86	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.08870		3.08870		3.11310	3.11310			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 14/06/2019	Foreign Exchange Future	3.06840	3.06840		3.06420	3.06420		14.00	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.22870	1.22870		1.23540	1.23540			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20860	1.20860		1.21520	1.21520			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19010	1.19010		1.19670	1.19670			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640	1.21640		1.21640	1.21640			0.00	0.00	0	0.00

**Total for Derivatives :** **19,479,182,680.32**    **259,304**    **7 311 396.00**

**Grand Total:** **19,479,182,680.32**    **259,304**    **7 311 396.00**