



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: 23/01/2018

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 25/01/2018	Any day expiry	12.11870	12.11870		12.12540	12.12540		15.06	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry	12.12790	12.12790		12.13670	12.13670		13.97	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.18	Put	129.81550	0.12982	132.75120	0.13275	129.815	14.16	0.58	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.22	Call	64.07870	0.06408	74.91280	0.07491	64.079	14.42	0.37	0	1,000.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	177.34600	0.17735	178.65320	0.17865	177.346	14.62	0.67	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.32	Put	230.78150	0.23078	230.33420	0.23033	230.782	15.07	0.76	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	31.38080	0.03138	38.75040	0.03875	31.381	15.33	0.21	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.41	Call	24.05270	0.02405	30.26380	0.03026	24.053	15.66	0.16	0	460.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	675.04610	0.67505	667.46300	0.66746	675.046	18.31	0.98	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	1,032.75230	1.03275	1,024.32300	1.02432	1,032.752	21.49	0.99	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	1,122.56940	1.12257	1,114.05240	1.11405	1,122.569	22.28	1.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	1,142.53740	1.14254	1,134.00440	1.13400	1,142.537	22.46	1.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	1,172.49410	1.17249	1,163.93910	1.16394	1,172.494	22.72	1.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	1,272.37660	1.27238	1,263.74700	1.26375	1,272.377	23.56	1.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	0.05590	0.00006	0.07330	0.00007	0.056	27.51	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	0.04280	0.00004	0.05320	0.00005	0.043	28.30	0.00	0	23,300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	0.02330	0.00002	0.02530	0.00003	0.023	30.28	0.00	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.12970	12.12970	12.13850	12.13850		14.15	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	453.04600	0.45305	446.23940	0.44624	453.046	16.63	0.91	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	1,021.36000	1.02136	1,012.74820	1.01275	1,021.360	21.21	0.99	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.10780	0.00011	0.10680	0.00011	0.108	43.49	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.21880	0.00022	0.21770	0.00022	0.219	49.48	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.36740	0.00037	0.36660	0.00037	0.367	54.88	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.30340	0.00030	0.30260	0.00030	0.303	55.08	0.00	0.00	0	773.00
\$ / R	On 02/02/2018	Any day expiry			12.13160	12.13160	12.14040	12.14040		14.32	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry			12.13890	12.13890	12.14770	12.14770		14.10	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	1,063.14490	1.06314	1,054.86610	1.05487	1,063.145	19.08	0.99	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,661.31050	1.66131	1,652.56140	1.65256	1,661.310	21.82	1.00	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.14260	12.14260	12.15140	12.15140		14.41	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,021.04910	1.02105	1,013.01500	1.01302	1,021.049	18.72	0.98	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,717.67600	1.71768	1,709.00770	1.70901	1,717.676	21.50	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.08110	0.00008	0.08830	0.00009	0.081	30.36	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			12.14440	12.14440	12.15320	12.15320		14.55	0.00	0.00	0	1,346.00
\$ / R	On 12/02/2018	Any day expiry			12.15000	12.15000	12.15870	12.15870		14.38	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,601.05020	1.60105	1,592.57720	1.59258	1,601.050	20.67	0.99	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,750.71040	1.75071	1,742.19400	1.74219	1,750.710	21.37	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.15180	12.15180	12.16050	12.16050		14.49	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.15550	12.15550	12.16420	12.16420		14.65	0.00	0.00	0	12.00
\$ / R	On 16/02/2018	Any day expiry			12.15730	12.15730	12.16600	12.16600		14.74	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	2,043.49720	2.04350	2,034.83260	2.03483	2,043.497	22.42	1.00	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.17930	12.17930	12.18800	12.18800		14.59	0.00	0.00	0	3,201.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call	118.28900	0.11829	122.32720	0.12233	118.289	15.92	0.31	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	6.40090	0.00640	6.80180	0.00680	6.401	19.67	0.02	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	2,003.29080	2.00329	1,994.68580	1.99469	2,003.291	20.52	0.99	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.18110	12.18110	12.18980	12.18980		14.59	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.18290	12.18290	12.19160	12.19160		14.61	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	1,236.35540	1.23636	1,229.23210	1.22923	1,236.355	18.78	0.94	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.20620	12.20620	12.21490	12.21490		14.59	0.00	0.00	0	5,607.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.21340	12.21340	12.22210	12.22210		14.49	0.00	1,060,990,271.40	86,871	887,139.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	36.48900	0.03649	35.88860	0.03589	36.489	13.27	0.12	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	170.22250	0.17022	167.83460	0.16783	170.223	14.04	0.36	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	230.55250	0.23055	227.70140	0.22770	230.553	14.34	0.44	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	267.31450	0.26731	264.20940	0.26421	267.315	14.49	0.48	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	296.41180	0.29641	293.14820	0.29315	296.412	14.66	0.51	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	365.31380	0.36531	361.70550	0.36171	365.314	15.04	0.57	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	391.93260	0.39193	388.20070	0.38820	391.933	15.17	0.59	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	461.80160	0.46180	457.76610	0.45777	461.802	15.51	0.64	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	127.36130	0.12736	131.43950	0.13144	127.361	16.19	0.28	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	613.96130	0.61396	609.33950	0.60934	613.961	16.19	0.72	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	117.61090	0.11761	121.55030	0.12155	117.611	16.36	0.26	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	711.68290	0.71168	706.72810	0.70673	711.683	16.58	0.76	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	812.71630	0.81272	807.43000	0.80743	812.716	16.93	0.80	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	84.70070	0.08470	88.08700	0.08809	84.701	16.96	0.20	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	77.96430	0.07796	81.21810	0.08122	77.964	17.10	0.18	0.00	0	21,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	864.56430	0.86456	859.11810	0.85912	864.564	17.10	0.82	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	56.05700	0.05606	58.81620	0.05882	56.057	17.68	0.14	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,042.65700	1.04266	1,036.71620	1.03672	1,042.657	17.68	0.86	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	1,051.74590	1.05175	1,045.78030	1.04578	1,051.746	17.70	0.87	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,060.84910	1.06085	1,054.86110	1.05486	1,060.849	17.73	0.87	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,088.25120	1.08825	1,082.19440	1.08219	1,088.251	17.82	0.87	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,152.68240	1.15268	1,146.47210	1.14647	1,152.682	18.02	0.89	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	43.89350	0.04389	46.31810	0.04632	43.894	18.11	0.11	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,208.41350	1.20841	1,202.07620	1.20208	1,208.414	18.19	0.90	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,227.08540	1.22709	1,220.70730	1.22071	1,227.085	18.25	0.90	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,319.76710	1.31977	1,313.00690	1.31301	1,319.767	18.36	0.91	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	33.16710	0.03317	35.10690	0.03511	33.167	18.36	0.09	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,338.45820	1.33846	1,331.62770	1.33163	1,338.458	18.38	0.92	0.00	0	3,600.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,413.68950	1.41369	1,406.59720	1.40660	1,413.690	18.47	0.93	0.00	0	197,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	23.96040	0.02396	25.39210	0.02539	23.960	18.54	0.06	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	22.06720	0.02207	23.39010	0.02339	22.067	18.58	0.06	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,546.91580	1.54692	1,539.43670	1.53944	1,546.916	18.63	0.94	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	19.49030	0.01949	20.66250	0.02066	19.490	18.65	0.05	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	18.31130	0.01831	19.41400	0.01941	18.311	18.68	0.05	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,643.09560	1.64310	1,635.38910	1.63539	1,643.096	18.74	0.95	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,710.83950	1.71084	1,702.99610	1.70300	1,710.840	18.81	0.96	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,730.25120	1.73025	1,722.37160	1.72237	1,730.251	18.83	0.96	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	13.65120	0.01365	14.47160	0.01447	13.651	18.83	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,749.68610	1.74969	1,741.77170	1.74177	1,749.686	18.86	0.96	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,778.88040	1.77888	1,770.91620	1.77092	1,778.880	18.89	0.96	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	11.76990	0.01177	12.47390	0.01247	11.770	18.91	0.03	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	11.27990	0.01128	11.95330	0.01195	11.280	18.93	0.03	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,847.18150	1.84718	1,839.11090	1.83911	1,847.181	18.97	0.97	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	10.13920	0.01014	10.74080	0.01074	10.139	18.99	0.03	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	9.11020	0.00911	9.64700	0.00965	9.110	19.04	0.03	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,954.96050	1.95496	1,946.74960	1.94675	1,954.960	19.09	0.97	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,974.60840	1.97461	1,966.37510	1.96638	1,974.608	19.11	0.98	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	7.67060	0.00767	8.11580	0.00812	7.671	19.13	0.02	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,013.94680	2.01395	2,005.67130	2.00567	2,013.947	19.15	0.98	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	4.75980	0.00476	5.01910	0.00502	4.760	19.37	0.02	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	4.55650	0.00456	4.80290	0.00480	4.556	19.40	0.01	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	4.45810	0.00446	4.69810	0.00470	4.458	19.41	0.01	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,280.68490	2.28068	2,272.20120	2.27220	2,280.685	19.45	0.99	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	3.99650	0.00400	4.20730	0.00421	3.996	19.46	0.01	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,290.59650	2.29060	2,282.10730	2.28211	2,290.596	19.46	0.99	0.00	0	400.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,310.42530	2.31043	2,301.92530	2.30193	2,310.425	19.48	0.99	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	3.66130	0.00366	3.85100	0.00385	3.661	19.51	0.01	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	3.42830	0.00343	3.60320	0.00360	3.428	19.54	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	3.20980	0.00321	3.37120	0.00337	3.210	19.57	0.01	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	2.74500	0.00275	2.86870	0.00287	2.745	20.15	0.01	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	2.62000	0.00262	2.72750	0.00273	2.620	20.72	0.01	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	2.57920	0.00258	2.68110	0.00268	2.579	20.93	0.01	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	2.56930	0.00257	2.66990	0.00267	2.569	20.98	0.01	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	2.48670	0.00249	2.57600	0.00258	2.487	21.45	0.01	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	2.39890	0.00240	2.47580	0.00248	2.399	22.02	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	2.29930	0.00230	2.36140	0.00236	2.299	22.80	0.01	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	2.19650	0.00220	2.24160	0.00224	2.197	23.84	0.01	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	2.17940	0.00218	2.22160	0.00222	2.179	24.05	0.01	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	2.15200	0.00215	2.18900	0.00219	2.152	24.41	0.01	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	2.11190	0.00211	2.14060	0.00214	2.112	25.03	0.01	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	1.53820	0.00154	1.55180	0.00155	1.538	25.87	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	1.11410	0.00111	1.12370	0.00112	1.114	25.87	0.00	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.23120	12.23120	12.24000	12.24000		14.56	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.27680	12.27680	12.28560	12.28560		14.28	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.27850	12.27850	12.28730	12.28730		14.28	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,733.91340	2.73391	2,725.96170	2.72596	2,733.913	20.17	0.97	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	3.18490	0.00318	3.53180	0.00353	3.185	20.43	0.01	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.28720	12.28720	12.29590	12.29590		14.38	0.00	61,477.50	5	117.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	451.01990	0.45102	458.33560	0.45834	451.020	13.94	0.60	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,576.67090	1.57667	1,570.24780	1.57025	1,576.671	18.24	0.88	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	9.94140	0.00994	10.63390	0.01063	9.941	20.12	0.02	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	4.80940	0.00481	5.24150	0.00524	4.809	20.18	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.30270	12.30270	12.31130	12.31130		14.36	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	673.64250	0.67364	669.47680	0.66948	673.643	15.58	0.65	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,627.51190	1.62751	1,621.01820	1.62102	1,627.512	18.25	0.88	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	6.24220	0.00624	6.70940	0.00671	6.242	19.74	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.30610	12.30610	12.31480	12.31480		14.38	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.31130	12.31130	12.31990	12.31990		14.34	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	683.26630	0.68327	678.93150	0.67893	683.266	15.56	0.64	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,227.67200	2.22767	2,220.41660	2.22042	2,227.672	19.38	0.93	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	5.44740	0.00545	5.85560	0.00586	5.447	19.46	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.31310	12.31310	12.32160	12.32160		14.35	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.31820	12.31820	12.32680	12.32680		14.38	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	236.30850	0.23631	234.25040	0.23425	236.308	13.74	0.35	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.34070	12.34070	12.34910	12.34910		14.45	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,562.91780	1.56292	1,556.44310	1.55644	1,562.918	17.89	0.84	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	14.38380	0.01438	16.07540	0.01608	14.384	19.15	0.03	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	6.04860	0.00605	7.44420	0.00744	6.049	18.73	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.37170	12.37170	12.38000	12.38000		14.41	0.00	43,919,535.00	3,550	180,518.00

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	27.55290	0.02755	29.35510	0.02936	27.553	12.47	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	96.35410	0.09635	95.35970	0.09536	96.354	12.79	0.17	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	260.79800	0.26080	257.77600	0.25778	260.798	13.69	0.35	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	316.28970	0.31629	313.04890	0.31305	316.290	13.94	0.39	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	382.87650	0.38288	379.42280	0.37942	382.877	14.20	0.44	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	410.21780	0.41022	406.68270	0.40668	410.218	14.31	0.46	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	468.20780	0.46821	463.97080	0.46397	468.208	14.53	0.49	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	530.26280	0.53026	525.77070	0.52577	530.263	14.77	0.53	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	699.31820	0.69932	694.24440	0.69424	699.318	15.37	0.60	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	854.60150	0.85460	849.13360	0.84913	854.601	15.88	0.66	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	885.25630	0.88526	879.83940	0.87984	885.256	15.97	0.67	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	924.07140	0.92407	918.52850	0.91853	924.071	16.08	0.68	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,019.34020	1.01934	1,013.50840	1.01351	1,019.340	16.36	0.71	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,043.59420	1.04359	1,037.69510	1.03770	1,043.594	16.43	0.72	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,059.85750	1.05986	1,053.91090	1.05391	1,059.858	16.47	0.72	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,125.61440	1.12561	1,119.49740	1.11950	1,125.614	16.66	0.74	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,260.26460	1.26026	1,253.83160	1.25383	1,260.265	17.03	0.77	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,277.36670	1.27737	1,270.89460	1.27089	1,277.367	17.07	0.77	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,294.52260	1.29452	1,288.01670	1.28802	1,294.523	17.12	0.77	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,415.63180	1.41563	1,409.36440	1.40936	1,415.632	17.42	0.80	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,511.61830	1.51162	1,505.24400	1.50524	1,511.618	17.61	0.81	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,555.72860	1.55573	1,549.25790	1.54926	1,555.729	17.70	0.82	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,564.58350	1.56458	1,558.09440	1.55809	1,564.584	17.72	0.82	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,582.32850	1.58233	1,575.80300	1.57580	1,582.329	17.75	0.83	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,591.21840	1.59122	1,584.67290	1.58467	1,591.218	17.77	0.83	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,644.77460	1.64477	1,638.12420	1.63812	1,644.775	17.88	0.83	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,734.83860	1.73484	1,728.02090	1.72802	1,734.839	18.05	0.85	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,825.82770	1.82583	1,818.85620	1.81886	1,825.828	18.23	0.86	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,963.85270	1.96385	1,956.67600	1.95668	1,963.853	18.50	0.87	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	67.36320	0.06736	68.17050	0.06817	67.363	18.99	0.10	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	58.00750	0.05801	58.65120	0.05865	58.008	19.31	0.09	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	53.40170	0.05340	54.02560	0.05403	53.402	19.48	0.08	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	44.81600	0.04482	45.65330	0.04565	44.816	19.71	0.07	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	40.52560	0.04053	41.12230	0.04112	40.526	19.85	0.06	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	39.43360	0.03943	39.97000	0.03997	39.434	19.89	0.06	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	36.67230	0.03667	37.05720	0.03706	36.672	19.99	0.06	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	34.11770	0.03412	34.36640	0.03437	34.118	20.08	0.05	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	30.36680	0.03037	30.42190	0.03042	30.367	20.24	0.05	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	28.53470	0.02853	28.49760	0.02850	28.535	20.33	0.05	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	27.78640	0.02779	27.71310	0.02771	27.786	20.37	0.04	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	22.12940	0.02213	21.79810	0.02180	22.129	20.69	0.04	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	15.49780	0.01550	15.28990	0.01529	15.498	21.01	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	11.81850	0.01182	11.64230	0.01164	11.818	21.01	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	11.38540	0.01139	11.21330	0.01121	11.385	21.01	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	10.30210	0.01030	10.14060	0.01014	10.302	21.01	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	9.92130	0.00992	9.76370	0.00976	9.921	21.01	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	8.41910	0.00842	8.27760	0.00828	8.419	21.01	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	5.95600	0.00596	5.84420	0.00584	5.956	21.01	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	5.36860	0.00537	5.26460	0.00526	5.369	21.01	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	4.07680	0.00408	3.99120	0.00399	4.077	21.01	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	3.71620	0.00372	3.63620	0.00364	3.716	21.01	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	3.25330	0.00325	3.18070	0.00318	3.253	21.01	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.39070	12.39070	12.39880	12.39880		14.53	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,552.53460	1.55253	1,545.96060	1.54596	1,552.535	17.64	0.81	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	32.65270	0.03265	33.68450	0.03368	32.653	20.54	0.05	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	22.84260	0.02284	23.88640	0.02389	22.843	21.24	0.04	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.39590	12.39590	12.40400	12.40400		14.50	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.40280	12.40280	12.41080	12.41080		14.51	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	305.41880	0.30542	302.41410	0.30241	305.419	13.83	0.37	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	180.19790	0.18020	181.80050	0.18180	180.198	17.21	0.23	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	161.98110	0.16198	163.47610	0.16348	161.981	17.45	0.21	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.42690	12.42690	12.43490	12.43490		14.59	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.43380	12.43380	12.44170	12.44170		14.57	0.00	0.00	0	1,000.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,887.29410	1.88729	1,880.50930	1.88051	1,887.294	18.04	0.83	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,123.78630	2.12379	2,116.86720	2.11687	2,123.786	18.45	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	45.25290	0.04525	46.23830	0.04624	45.253	20.55	0.06	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	39.65720	0.03966	40.66650	0.04067	39.657	20.92	0.05	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.43560	12.43560	12.44340	12.44340		14.57	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.44560	12.44560	12.45330	12.45330		14.56	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,542.39640	1.54240	1,536.06170	1.53606	1,542.396	17.38	0.78	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	47.68020	0.04768	48.57670	0.04858	47.680	20.74	0.06	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	34.65500	0.03466	35.48770	0.03549	34.655	21.41	0.05	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.45720	12.45720	12.46500	12.46500		14.56	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	451.89180	0.45189	447.80000	0.44780	451.892	14.30	0.44	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,592.14460	1.59214	1,585.73900	1.58574	1,592.145	17.43	0.78	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	44.02720	0.04403	44.91330	0.04491	44.027	21.41	0.06	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.46720	12.46720	12.47490	12.47490		14.54	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.49710	12.49710	12.50480	12.50480		14.63	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,536.29240	1.53629	1,530.20960	1.53021	1,536.292	17.22	0.75	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	62.67890	0.06268	63.53230	0.06353	62.679	21.02	0.07	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	43.93050	0.04393	44.60250	0.04460	43.931	21.41	0.05	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.52540	12.52540	12.53300	12.53300		14.68	0.00	18,675,371.40	1,491	5,261.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	218.96080	0.21896	216.02640	0.21603	218.961	13.25	0.26	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	640.85820	0.64086	636.10780	0.63611	640.858	14.80	0.50	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	666.05960	0.66606	661.23360	0.66123	666.060	14.88	0.51	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	798.07190	0.79807	792.90600	0.79291	798.072	15.27	0.56	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,088.53240	1.08853	1,082.83950	1.08284	1,088.532	16.05	0.64	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	282.66290	0.28266	284.42610	0.28443	282.663	16.83	0.29	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	75.53700	0.07554	76.46240	0.07646	75.537	20.66	0.08	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	73.36360	0.07336	74.27590	0.07428	73.364	20.80	0.08	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	70.42180	0.07042	71.31880	0.07132	70.422	20.99	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	66.34920	0.06635	67.22120	0.06722	66.349	21.27	0.07	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.54360	12.54360	12.55130	12.55130		14.68	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,530.85790	1.53086	1,524.85450	1.52485	1,530.858	17.09	0.73	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	75.38680	0.07539	76.31520	0.07632	75.387	21.16	0.08	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	50.14660	0.05015	50.82290	0.05082	50.147	21.25	0.06	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.58850	12.58850	12.59600	12.59600		14.73	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.59500	12.59500	12.60250	12.60250		14.72	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.59820	12.59820	12.60570	12.60570		14.73	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,523.46590	1.52347	1,517.59400	1.51759	1,523.466	16.90	0.71	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	87.78510	0.08779	88.87050	0.08887	87.785	21.10	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	59.25310	0.05925	60.05470	0.06005	59.253	21.10	0.06	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.60630	12.60630	12.61380	12.61380		14.71	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	296.25100	0.29625	292.72350	0.29272	296.251	13.47	0.29	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,571.52650	1.57153	1,565.61730	1.56562	1,571.526	16.97	0.71	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	71.70980	0.07171	72.62650	0.07263	71.710	21.06	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.61910	12.61910	12.62670	12.62670		14.71	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.64650	12.64650	12.65420	12.65420		14.77	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,517.84160	1.51784	1,511.95840	1.51196	1,517.842	16.75	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	92.89330	0.09289	94.03410	0.09403	92.893	20.87	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	61.51880	0.06152	62.34970	0.06235	61.519	20.87	0.06	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.66420	12.66420	12.67190	12.67190		14.75	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,395.78740	1.39579	1,390.05930	1.39006	1,395.787	16.44	0.66	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	151.70860	0.15171	153.29510	0.15330	151.709	19.43	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.66910	12.66910	12.67680	12.67680		14.75	0.00	253,382.00	20	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	890.30100	0.89030	885.15310	0.88515	890.301	15.27	0.53	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	217.46420	0.21746	219.28030	0.21928	217.464	18.14	0.20	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	140.90220	0.14090	142.50000	0.14250	140.902	19.88	0.13	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	71.63910	0.07164	72.65840	0.07266	71.639	20.77	0.07	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.69650	12.69650	12.70420	12.70420		14.80	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,511.37190	1.51137	1,505.69570	1.50570	1,511.372	16.60	0.67	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	98.12550	0.09813	99.45910	0.09946	98.125	20.65	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	64.74080	0.06474	65.71620	0.06572	64.741	20.65	0.06	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.76930	12.76930	12.77670	12.77670		14.91	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.82580	12.82580	12.83240	12.83240		15.13	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.97670	12.97670	12.98090	12.98090		15.41	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.28860	13.28860	13.28810	13.28810		15.69	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	163.43490	0.16343	162.90670	0.16291	163.435	20.95	0.10	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.63650	13.63650	13.63640	13.63640		16.43	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.72740	13.72740	13.72760	13.72760		15.28	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.82230	13.82230	13.82270	13.82270		16.69	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		12.21340	12.21340		12.22210	12.22210		14.49	0.00	1,465,608.00	120	537.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		12.37170	12.37170		12.38000	12.38000		14.41	0.00	433,009.50	35	60.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		12.52540	12.52540		12.53300	12.53300		14.68	0.00	125,254.00	10	23.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		12.66910	12.66910		12.67680	12.67680		14.75	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		12.97670	12.97670		12.98090	12.98090		15.41	0.00	0.00	0	0.00
£ / R	On 31/01/2018	Any day expiry		16.97370	16.97370		16.90480	16.90480		15.61	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry		17.06480	17.06480		16.99530	16.99530		16.06	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry		17.10790	17.10790		17.03810	17.03810		15.96	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future		17.12020	17.12020		17.05040	17.05040		15.85	0.00	256,803.00	15	192,109.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	358.10940	0.35811	398.78200	0.39878	358.109	15.73	0.44	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	49.55850	0.04956	47.59670	0.04760	49.559	19.21	0.09	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	11.70810	0.01171	11.02170	0.01102	11.708	20.64	0.02	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry		17.25370	17.25370		17.23650	17.23650		15.73	0.00	103,419.00	6	6.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.40360	17.40360		17.33190	17.33190		15.84	0.00	17,403,600.00	1,000	7,957.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	751.73630	0.75174	799.14860	0.79915	751.736	15.96	0.50	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	104.53300	0.10453	103.04730	0.10305	104.533	19.31	0.11	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.68400	17.68400		17.61070	17.61070		15.83	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.95430	17.95430		17.87900	17.87900		15.84	0.00	0.00	0	886.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.54010	18.54010		18.45780	18.45780		15.55	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future		0.11096	0.11096		0.11059	0.11059		15.59	0.00	0.00	0	115.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11303	0.11303		0.11266	0.11266		12.49	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11514	0.11514		0.11475	0.11475			0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12474	0.12474		0.12423	0.12423		22.16	0.00	0.00	0	0.00
€ / R	On 30/01/2018	Any day expiry		14.88280	14.88280		14.84990	14.84990		13.50	0.00	0.00	0	0.00
€ / R	On 31/01/2018	Any day expiry		14.89500	14.89500		14.86460	14.86460		13.83	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	Any day expiry	15.80	Put	908.03820	0.90804	939.49740	0.93950	908.038	19.22	0.98	0.00	0	193,000.00
€ / R	On 31/01/2018	Any day expiry	16.50	Call	0.26800	0.00027	0.60790	0.00061	0.268	23.60	0.00	0.00	0	15,150.00
€ / R	On 15/02/2018	Any day expiry		14.94240	14.94240		14.91190	14.91190		13.89	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry		14.98330	14.98330		14.95280	14.95280		13.59	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,441.90030	1.44190	1,469.92870	1.46993	1,441.900	17.01	0.95	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry		15.03010	15.03010		14.99940	14.99940		14.09	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future		15.04260	15.04260		15.01190	15.01190		13.88	0.00	150,426.00	10	109,932.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	327.00060	0.32700	349.21820	0.34922	327.001	13.88	0.49	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	356.33170	0.35633	379.30880	0.37931	356.332	14.00	0.52	0.00	0	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	37.87290	0.03787	39.78050	0.03978	37.873	16.99	0.09	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	18.88470	0.01888	19.23510	0.01924	18.885	18.16	0.04	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry		15.07430	15.07430		15.04360	15.04360		13.66	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.33270	15.33270		15.30100	15.30100		13.64	0.00	15,332,700.00	1,000	10,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.18380	0.02618	26.95810	0.02696	26.184	11.07	0.06	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	46.16640	0.04617	51.80910	0.05181	46.166	11.22	0.09	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	479.82080	0.47982	498.17470	0.49817	479.821	13.49	0.46	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 18/06/2018	Foreign Exchange Future	16.44	Put	1,328.37430		1.32837	1,356.93830	1.35694	1,328.374	15.60	0.74	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	39.25310		0.03925	40.38150	0.04038	39.253	18.41	0.05	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	12.77310		0.01277	10.81660	0.01082	12.773	21.35	0.02	0.00	0	50,995.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.62660		15.62660	15.59410	15.59410		13.73	0.00	0.00	0	5,417.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	133.84270		0.13384	140.93240	0.14093	133.843	12.09	0.16	0.00	0	161,971.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	826.85340		0.82685	849.86210	0.84986	826.853	14.03	0.53	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	926.32140		0.92632	950.39800	0.95040	926.321	14.26	0.56	0.00	0	37,204.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	85.95220		0.08595	91.31860	0.09132	85.952	19.08	0.08	0.00	0	124,767.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	25.13660		0.02514	28.60730	0.02861	25.137	20.15	0.03	0.00	0	37,204.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.91330		15.91330	15.88140	15.88140		13.76	0.00	238,699.50	15	2,926.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.51800		16.51800	16.48180	16.48180		14.54	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			93.92000		93.92000	93.81000	93.81000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			90.89000		90.89000	90.77000	90.77000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			89.59000		89.59000	89.48000	89.48000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			91.71000		91.71000	91.61000	91.61000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			95.48000		95.48000	95.39000	95.39000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			94.02000		94.02000	93.93000	93.93000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			96.08000		96.08000	95.98000	95.98000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			99.81000		99.81000	99.71000	99.71000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			100.15000		100.15000	100.05000	100.05000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			95.35000		95.35000	95.24000	95.24000			0.00	0.00	0	0.00	
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000	99.72000	99.72000			0.00	0.00	0	0.00	
1Y STND	On 21/06/2018	Interest Rate Swap			99.89000		99.89000	99.89000	99.89000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.01000		100.01000	100.01000	100.01000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.42000		100.42000	100.42000	100.42000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.37000		99.37000	99.37000	99.37000			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000	99.01000	99.01000			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.58000		98.58000	98.59000	98.59000			0.00	0.00	0	0.00	
2Y STND	On 21/09/2018	Interest Rate Swap			98.48000		98.48000	98.48000	98.48000			0.00	0.00	0	0.00	
2Y STND	On 21/12/2018	Interest Rate Swap			98.80000		98.80000	98.80000	98.80000			0.00	0.00	0	0.00	
2Y STND	On 15/03/2019	Interest Rate Swap			99.13000		99.13000	99.13000	99.13000			0.00	0.00	0	0.00	
2Y STND	On 21/06/2019	Interest Rate Swap			99.45000		99.45000	99.45000	99.45000			0.00	0.00	0	0.00	
2Y STND	On 20/09/2019	Interest Rate Swap			99.79000		99.79000	99.79000	99.79000			0.00	0.00	0	0.00	
2Y STND	On 20/12/2019	Interest Rate Swap			100.69000		100.69000	100.69000	100.69000			0.00	0.00	0	0.00	
2Y STND	On 23/03/2020	Interest Rate Swap			98.39000		98.39000	98.40000	98.40000			0.00	0.00	0	0.00	
5Y STND	On 17/12/2020	Interest Rate Swap			95.73000		95.73000	95.74000	95.74000			0.00	0.00	0	0.00	
5Y STND	On 16/03/2021	Interest Rate Swap			94.91000		94.91000	94.91000	94.91000			0.00	0.00	0	0.00	
5Y STND	On 15/06/2021	Interest Rate Swap			94.05000		94.05000	94.06000	94.06000			0.00	0.00	0	0.00	
5Y STND	On 21/09/2021	Interest Rate Swap			94.17000		94.17000	94.17000	94.17000			0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			96.32000		96.32000	96.32000	96.32000			0.00	0.00	0	51.00	

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 15/03/2022	Interest Rate Swap	96.42000	96.42000	96.42000	96.42000	96.42000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.56000	97.56000	97.55000	97.55000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.72000	99.72000	99.70000	99.70000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.94000	100.94000	100.90000	100.90000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.00000	96.00000	95.96000	95.96000					0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	574.56500	574.56500	574.15000	574.15000					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	585.29500	585.29500	584.87300	584.87300					0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	665.94600	665.94600	665.14600	665.14600					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	678.38300	678.38300	677.56900	677.56900					0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	603.45200	603.45200	602.06800	602.06800					0.00	3,174,157,520.00	526	563.00
ALBI	On 03/05/2018	Index Future	614.72100	614.72100	613.31200	613.31200					0.00	3,743,650,890.00	609	609.00
AU\$ / R	On 28/02/2018	Any day expiry	9.72120	9.72120	9.76190	9.76190				13.07	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.74220	9.74220	9.78290	9.78290				13.12	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.74780	9.74780	9.78850	9.78850				13.03	0.00	71,100,453.20	7,294	11,648.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.87430	9.87430	9.91500	9.91500				12.99	0.00	0.00	0	5,534.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.99940	9.99940	10.03980	10.03980				13.23	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.11720	10.11720	10.15800	10.15800				13.35	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.36630	10.36630	10.40670	10.40670				13.01	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.79770	9.79770	9.81670	9.81670				14.15	0.00	0.00	0	750.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.93430	9.93430	9.95400	9.95400				15.29	0.00	0.00	0	100.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.78130	12.78130	12.76390	12.76390				12.92	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.04140	13.04140	13.02350	13.02350				13.00	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.30450	13.30450	13.28630	13.28630					0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.37110	14.37110	14.34140	14.34140				14.23	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.89920	1.89920	1.90170	1.90170				14.46	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91430	1.91430	1.91670	1.91670				14.25	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.92950	1.92950	1.93200	1.93200					0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97370	1.97370	1.97690	1.97690				14.52	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.03280	2.03280	2.02860	2.02860				15.29	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.07360	2.07360	2.06910	2.06910				14.59	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.11430	2.11430	2.11010	2.11010					0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.32770	2.32770	2.32230	2.32230				15.95	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

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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/02/2018	Bond Future	10.57206		79.73311		10.60329	79.53891			0.00	0.00	0	1,455.00
ES33	On 03/05/2018	Bond Future	10.66385		77.43102		10.69613	77.23331			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.75753		78.87684		10.79094	78.67535			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	10.72625		83.29948		10.76242	83.04042			0.00	0.00	0	798.00
ES42	On 03/05/2018	Bond Future	10.81643		80.59422		10.85383	80.33039			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.90678		82.09879		10.94545	81.82996			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	602.17600		602.17600		600.79100	600.79100			0.00	0.00	0	388.00
GOVI	On 03/05/2018	GOVI	613.42100		613.42100		612.01200	612.01200			0.00	0.00	0	320.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.56420		1.56420		1.56510	1.56510		14.19	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.58760		1.58760		1.58850	1.58850		14.64	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.60980		1.60980		1.61050	1.61050			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.73520		1.73520		1.73470	1.73470		15.92	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future	130.66360		130.66360		130.66892	130.66892			0.00	2,743,935.60	21	1,091.00
I2025	On 03/05/2018	Bond Future	133.11197		133.11197		133.11768	133.11768			0.00	2,795,351.37	21	21.00
I2025	On 02/08/2018	Bond Future	135.57138		135.57138		135.57703	135.57703			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	100.66275		100.66275		100.66633	100.66633			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	101.53089		101.53089		101.53474	101.53474			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	103.44066		103.44066		103.44447	103.44447			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	104.87301		104.87301		104.87663	104.87663			0.00	51,492,647.91	491	5,730.00
I2033	On 03/05/2018	Bond Future	105.75018		105.75018		105.75407	105.75407			0.00	94,963,661.64	898	1,282.00
I2033	On 02/08/2018	Bond Future	107.73934		107.73934		107.74318	107.74318			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
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	125.97449		125.97449		125.97888	125.97888			0.00	816,188,720.71	6,479	16,668.00
I2038	On 03/05/2018	Bond Future	128.33513		128.33513		128.33993	128.33993			0.00	621,013,694.07	4,839	6,293.00
I2038	On 02/08/2018	Bond Future	130.69911		130.69911		130.70374	130.70374			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	120.72735		120.72735		121.44689	121.44689			0.00	756,839,757.15	6,269	18,669.00
I2046	On 03/05/2018	Bond Future	121.38997		121.38997		122.12332	122.12332			0.00	760,993,721.93	6,269	8,964.00
I2046	On 02/08/2018	Bond Future	123.67319		123.67319		124.42009	124.42009			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	126.08776		126.08776		126.22962	126.22962			0.00	574,203,659.04	4,554	19,586.00
I2050	On 03/05/2018	Bond Future	128.45041		128.45041		128.59519	128.59519			0.00	584,963,167.14	4,554	7,179.00
I2050	On 02/08/2018	Bond Future	129.13353		129.13353		129.28092	129.28092			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	250.37400		250.37400		250.55100	250.55100			0.00	0.00	0	881.00
IGOV	On 03/05/2018	Index Future	255.06400		255.06400		255.24500	255.24500			0.00	0.00	0	269.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	6.98000		93.02000		6.98000	93.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.72000		93.28000		6.72000	93.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.87000		93.13000		6.87000	93.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.11000		92.89000		7.11000	92.89000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.11790		0.11790		0.11790	0.11790			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11750		0.11750		0.11750	0.11750			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11720		0.11720		0.11730	0.11730			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11230		0.11230		0.11420	0.11420			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future	1.56310		1.56310		1.55890	1.55890		14.36	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.58900		1.58900		1.58440	1.58440		14.77	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.61450		1.61450		1.60980	1.60980			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.69220		1.69220		1.68740	1.68740		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future	8.96880		8.96880		8.93290	8.93290		14.43	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	9.07970		9.07970		9.04310	9.04310		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.19010		9.19010		9.15240	9.15240			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.87370		9.87370		9.82840	9.82840		14.43	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 19/03/2018	Foreign Exchange Future			1.25500		1.25500		1.25700	1.25700			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26370		1.26370		1.26570	1.26570			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27150		1.27150		1.27350	1.27350			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36100		1.36100		1.36230	1.36230			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.40180		1.40180		1.39500	1.39500			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40670		1.40670		1.40000	1.40000			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41190		1.41190		1.40510	1.40510			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23170		1.23170		1.22830	1.22830			0.00	0.00	0	14,890.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23930		1.23930		1.23590	1.23590			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24760		1.24760		1.24420	1.24420			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.01240		9.01240	0.10978	9.04210	9.04210		74.46	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.84690		8.84690	0.10978	8.87640	8.87640		142.98	0.00	0.00	0	0.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68520		8.68520	0.10978	8.71500	8.71500			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.36496		114.52118		8.38551	114.38352		8.21	0.00	2,741,637,049.20	23,940	86,483.00
R186	On 01/02/2018	Bond Future	7.75	Call	1.58000		0.00158		1.98000	0.00198	1.580	8.50	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,143.66000		1.14366		1,072.96000	1.07296	1,143.660	8.21	0.73	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	27.15000		0.02715		43.19000	0.04319	27.150	8.40	0.04	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	1.40000		0.00140		3.04000	0.00304	1.400	8.58	0.00	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	0.04000		0.00004		0.11000	0.00011	0.040	8.77	0.00	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	0.00000		0.00000		0.00000	0.00000	0.000	8.96	0.00	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.40024		116.66035		8.42166	116.52027		7.83	0.00	2,936,574,330.20	25,172	52,496.00
R186	On 03/05/2018	Bond Future	8.00	Call	926.23000		0.92623		892.87000	0.89287	926.230	8.03	0.30	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,916.28000		1.91628		1,855.46000	1.85546	1,916.280	7.87	0.51	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	1,111.52000		1.11152		0.00000	0.00000	1,111.520	7.98	0.34	137,330,852.79	3,500	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	833.14000		0.83314		879.86000	0.87986	833.140	8.10	0.27	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	6,015.06000		6.01506		5,898.22000	5.89822	6,015.060	8.44	0.88	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	111.46000		0.11146		121.49000	0.12149	111.460	8.60	0.05	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	102.09000		0.10209		111.44000	0.11144	102.090	8.60	0.05	0.00	0	3,200.00
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			297.85123		297.85123		297.86338	297.86338			0.00	374,994,698.57	1,259	641.00
R197	On 03/05/2018	Bond Future			303.43249		303.43249		303.44542	303.44542			0.00	382,021,504.91	1,259	2,350.00
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			237.55318		237.55318		237.56107	237.56107		4.66	0.00	1,577,590,668.38	6,641	17,923.00
R202	On 03/05/2018	Bond Future			242.00432		242.00432		242.01307	242.01307		4.60	0.00	1,607,150,689.12	6,641	9,901.00

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
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			7.67257		103.71593		7.69295	103.63163		4.55	0.00	1,256,207,344.16	12,112	21,872.00
R2023	On 03/05/2018	Bond Future			7.67743		101.72350		7.69904	101.63775		4.77	0.00	1,233,193,990.50	12,123	19,401.00
R2023	On 03/05/2018	Bond Future	9.19	Put	15.80000		0.01580		17.80000	0.01780	15.800	5.24	0.02	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			8.89591		93.60776		8.92654	93.39509			0.00	652,165,263.92	6,967	60,349.00
R2030	On 03/05/2018	Bond Future			8.94285		95.35634		8.97453	95.13981			0.00	661,677,643.26	6,939	11,088.00
R2030	On 02/08/2018	Bond Future			8.99262		93.13151		9.02547	92.91074			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			9.09644		96.24342		9.13719	95.93861		12.71	0.00	874,756,444.38	9,089	38,472.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,212.10000		1.21210		1,060.11000	1.06011	1,212.100	12.74	0.66	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,743.48000		1.74348		1,544.83000	1.54483	1,743.480	12.76	0.79	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	2,353.27000		2.35327		2,115.82000	2.11582	2,353.270	12.87	0.88	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,677.34000		2.67734		2,424.30000	2.42430	2,677.340	12.93	0.91	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.14438		93.88402		9.18644	93.57372		11.92	0.00	842,045,775.38	8,969	9,028.00
R2032	On 02/08/2018	Bond Future			9.19327		95.63705		9.23674	95.32076		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			9.30201		100.26996		9.33779	99.97572			0.00	0.00	0	36,961.00
R2035	On 03/05/2018	Bond Future			9.35129		97.64273		9.38816	97.34316			0.00	0.00	0	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			9.38649		92.34894		9.41716	92.09624		14.53	0.00	1,188,438,508.86	12,869	42,676.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,966.46000		3.96646		3,733.70000	3.73370	3,966.460	14.99	0.97	0.00	0	2,070.00
R2037	On 01/02/2018	Bond Future	10.32	Put	0.23000		0.00023		0.67000	0.00067	0.230	15.51	0.00	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.72	0.00	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.43887		94.07398		9.47046	93.81663		13.55	0.00	1,210,638,048.62	12,869	12,964.00
R2037	On 02/08/2018	Bond Future			9.49390		91.57480		9.52649	91.31254		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			6.93027		101.90914		6.93405	101.90597		0.11	0.00	1,072,084,152.80	10,520	24,983.00
R204	On 03/05/2018	Bond Future			6.67683		103.81275		6.68190	103.80969		0.50	0.00	1,092,110,130.00	10,520	9,368.00
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			9.44646		96.04093		9.48214	95.72456		15.20	0.00	336,527,418.72	3,504	27,618.00
R2040	On 03/05/2018	Bond Future			9.49861		97.83496		9.53534	97.51279		14.15	0.00	341,346,175.44	3,489	5,012.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,278.93000		1.27893		1,201.09000	1.20109	1,278.930	14.48	0.29	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	5,550.61000		5.55061		5,330.43000	5.33043	5,550.610	14.77	0.73	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/08/2018	Bond Future			9.55332		95.15569		9.59120	94.82730		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			9.46621		93.26002		9.50188	92.93808		16.00	0.00	335,176,511.88	3,594	19,222.00
R2044	On 03/05/2018	Bond Future			9.51641		95.00200		9.55309	94.67425		14.88	0.00	336,877,092.00	3,546	6,148.00
R2044	On 02/08/2018	Bond Future			9.56895		92.39503		9.60674	92.06101		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			9.44141		96.96664		9.47712	96.63432		16.59	0.00	2,552,549,831.36	26,324	48,484.00
R2048	On 03/05/2018	Bond Future			9.48671		94.34114		9.52341	94.00271		15.43	0.00	2,264,659,065.70	24,005	28,081.00
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			6.99471		100.88955		7.00947	100.86312		1.11	0.00	995,174,521.20	9,864	39,040.00
R207	On 03/05/2018	Bond Future			6.91482		102.77410		6.93180	102.74736		1.39	0.00	1,013,763,722.40	9,864	12,595.00
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			7.27914		100.91561		7.29927	100.86040		2.38	0.00	1,694,574,923.12	16,792	35,360.00
R208	On 03/05/2018	Bond Future			7.25244		99.39939		7.27443	99.34331		2.60	0.00	1,669,114,556.88	16,792	20,359.00
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			9.27102		75.90754		9.30168	75.69460		15.38	0.00	887,510,957.68	11,692	140,439.00
R209	On 01/02/2018	Bond Future	9.32	Call	916.31000		0.91631		837.63000	0.83763	916.310	15.47	0.58	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	956.70000		0.95670		874.76000	0.87476	956.700	15.48	0.59	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,882.90000		1.88290		1,740.01000	1.74001	1,882.900	15.73	0.82	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	111.09000		0.11109		162.48000	0.16248	111.090	15.82	0.12	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	3,257.01000		3.25701		3,065.63000	3.06563	3,257.010	16.02	0.96	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	13.37000		0.01337		24.59000	0.02459	13.370	16.15	0.02	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	11.12000		0.01112		20.87000	0.02087	11.120	16.17	0.02	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	10.13000		0.01013		19.21000	0.01921	10.130	16.19	0.01	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	9.22000		0.00922		17.67000	0.01767	9.220	16.20	0.01	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	3.13000		0.00313		6.76000	0.00676	3.130	16.34	0.01	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	1.09000		0.00109		2.65000	0.00265	1.090	16.47	0.00	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	0.28000		0.00028		0.79000	0.00079	0.280	16.62	0.00	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.31618		74.17609		9.34769	73.95934		14.29	0.00	867,266,844.28	11,692	51,483.00
R209	On 03/05/2018	Bond Future	9.75	Call	4,008.74000		4.00874		3,866.62000	3.86662	4,008.740	14.94	0.71	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	710.39000		0.71039		764.64000	0.76464	710.390	15.26	0.21	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	471.75000		0.47175		511.54000	0.51154	471.750	15.54	0.15	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	144.79000		0.14479		160.63000	0.16063	144.790	15.58	0.05	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			9.36194		75.56113		9.39436	75.34023		14.66	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,291.46000		4.29146	4,164.02000	4.16402	4,291.460		14.86	0.62	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	1,230.17000		1.23017	1,289.72000	1.28972	1,230.170		15.53	0.23	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	533.80000		0.53380	565.30000	0.56530	533.800		15.89	0.12	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.40338		73.86825		9.43664	73.64368		15.38	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,807.15000		3.80715	3,700.68000	3.70068	3,807.150		15.48	0.51	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,512.22000		2.51222	2,595.83000	2.59583	2,512.220		15.93	0.34	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,431.45000		1.43145	1,486.34000	1.48634	1,431.450		16.63	0.22	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			187.07013		187.07013		187.07704	187.07704			0.00	0.00	0	1,460.00
R210	On 03/05/2018	Bond Future			188.15053		188.15053		188.15787	188.15787			0.00	0.00	0	699.00
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			151.19890		151.19890		151.32013	151.32013			0.00	33,263,758.00	220	3,825.00
R212	On 03/05/2018	Bond Future			154.03209		154.03209		154.15592	154.15592			0.00	129,386,955.60	840	2,818.00
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			8.96619		88.11180		9.00692	87.83502		12.44	0.00	1,505,125,767.60	17,082	50,294.00
R213	On 03/05/2018	Bond Future			9.00855		86.20813		9.05056	85.92637		11.66	0.00	1,472,607,276.66	17,082	16,129.00
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			9.41132		75.62281		9.44702	75.36378		16.47	0.00	835,480,804.88	11,048	39,136.00
R214	On 03/05/2018	Bond Future			9.45598		73.73943		9.49264	73.47569		15.27	0.00	814,673,222.64	11,048	17,552.00
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			22,375.56000		22,375.56000		22,349.38000	22,349.38000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.27130		9.27130		9.27280	9.27280		13.36	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.41020		9.41020		9.41120	9.41120		13.37	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.54730		9.54730		9.54750	9.54750			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.32560		10.32560		10.31570	10.31570		14.04	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.17960		3.17960		3.17780	3.17780		12.96	0.00	0.00	0	433.00

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 18/06/2018		Foreign Exchange Future		3.13460	3.13460	3.12940	3.12940		13.15	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future		3.08740	3.08740	3.08060	3.08060			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future		3.05700	3.05700	3.05670	3.05670		14.05	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future		1.23080	1.23080	1.23310	1.23310			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future		1.21040	1.21040	1.21160	1.21160			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future		1.19150	1.19150	1.19250	1.19250			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 : **50,340,213,237.15** **506,839** **7 440 535.00**

Grand Total: **50,340,213,237.15** **506,839** **7 440 535.00**