



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: 12/03/2018

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 15/03/2018	Any day expiry	11.81930	11.81930		11.82210	11.82210		12.98	0.00	0.00	0	6,178.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.82680	11.82680		11.82930	11.82930		11.89	0.00	3,109,206,586.00	262,895	562,296.00	
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	5.18140	0.00518	10.96040	0.01096	5.181	14.45	0.05	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	7.78980	0.00779	15.37870	0.01538	7.790	14.13	0.07	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	16.99260	0.01699	29.09260	0.02909	16.993	13.49	0.15	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	28.36040	0.02836	43.95420	0.04395	28.360	13.04	0.23	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	30.43440	0.03043	46.51280	0.04651	30.434	12.98	0.24	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	40.07850	0.04008	57.97640	0.05798	40.078	12.72	0.30	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	67.00550	0.06701	87.43930	0.08744	67.006	12.21	0.44	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	191.20640	0.19121	206.62730	0.20663	191.206	13.09	0.77	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	199.46210	0.19946	214.38240	0.21438	199.462	13.17	0.78	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	380.33240	0.38033	386.22240	0.38622	380.332	14.88	0.93	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	428.36230	0.42836	432.62400	0.43262	428.362	15.31	0.95	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	535.77230	0.53577	537.37680	0.53738	535.772	16.25	0.97	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	575.20940	0.57521	576.11390	0.57611	575.209	16.59	0.98	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	1.29010	0.00129	3.81110	0.00381	1.290	17.14	0.01	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Future	12.50	Put	674.24670	0.67425		674.03150	0.67403	674.247	17.33	0.99	0.00	0	25,380.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.55	Call	0.73980	0.00074		2.67450	0.00267	0.740	17.64	0.01	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	873.46530	0.87347		872.13320	0.87213	873.465	18.57	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	0.26530	0.00027		1.43320	0.00143	0.265	18.57	0.00	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	993.31950	0.99332		991.60390	0.99160	993.319	19.32	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	1,113.25530	1.11326		1,111.28930	1.11129	1,113.255	20.06	1.00	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	0.05190	0.00005		0.56950	0.00057	0.052	20.12	0.00	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	0.03800	0.00004		0.48160	0.00048	0.038	20.43	0.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,173.23800	1.17324		1,171.18160	1.17118	1,173.238	20.43	1.00	0.00	0	80,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.02140	0.00002		0.23560	0.00024	0.021	22.56	0.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,373.22140	1.37322		1,370.93560	1.37094	1,373.221	22.56	1.00	0.00	0	373.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,393.22080	1.39322		1,390.91950	1.39092	1,393.221	22.81	1.00	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,423.21990	1.42322		1,420.89760	1.42090	1,423.220	23.17	1.00	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,493.21810	1.49322		1,490.85560	1.49086	1,493.218	24.02	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.01740	0.00002		0.14080	0.00014	0.017	24.39	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,553.21680	1.55322		1,550.82760	1.55083	1,553.217	24.75	1.00	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,573.21640	1.57322		1,570.81950	1.57082	1,573.216	24.99	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,673.21480	1.67321		1,670.78730	1.67079	1,673.215	26.21	1.00	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.01480	0.00001		0.08730	0.00009	0.015	26.21	0.00	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,773.21360	1.77321		1,770.76470	1.77076	1,773.214	27.42	1.00	0.00	0	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.01300	0.00001		0.05450	0.00005	0.013	28.15	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.01260	0.00001		0.04880	0.00005	0.013	28.63	0.00	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,913.21230	1.91321		1,910.74370	1.91074	1,913.212	29.12	1.00	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.01220	0.00001		0.04140	0.00004	0.012	29.36	0.00	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.01200	0.00001		0.03830	0.00004	0.012	29.73	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	2,013.21170	2.01321		2,010.73360	2.01073	2,013.212	30.33	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	2,083.21130	2.08321		2,080.72820	2.08073	2,083.211	31.18	1.00	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.01120	0.00001		0.02680	0.00003	0.011	31.43	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	2,103.21120	2.10321		2,100.72680	2.10073	2,103.211	31.43	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	2,123.21110	2.12321		2,120.72560	2.12073	2,123.211	31.67	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	2,153.21100	2.15321		2,150.72380	2.15072	2,153.211	32.03	1.00	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.01090	0.00001		0.02270	0.00002	0.011	32.28	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.01080	0.00001		0.02170	0.00002	0.011	32.52	0.00	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,223.21070	2.22321		2,220.72020	2.22072	2,223.211	32.88	1.00	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.01070	0.00001		0.01930	0.00002	0.011	33.13	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.01050	0.00001		0.01730	0.00002	0.011	33.73	0.00	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,333.21040	2.33321		2,330.71580	2.33072	2,333.210	34.22	1.00	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,353.21040	2.35321		2,350.71520	2.35072	2,353.210	34.46	1.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	0.01040	0.00001		0.01460	0.00001	0.010	34.71	0.00	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,393.21150	2.39321		2,390.71600	2.39072	2,393.211	35.17	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	0.03040	0.00003		0.04000	0.00004	0.030	40.22	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	0.03150	0.00003		0.04150	0.00004	0.031	40.45	0.00	0.00	0	17,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.49	Put	2,663.23660	2.66324		2,660.74780	2.66075	2,663.237	41.37	1.00	0.00	0	80,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Call	0.03800	0.00004		0.04950	0.00005	0.038	41.60	0.00	0.00	0	10,490.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,673.23800	2.67324	2,670.74950	2.67075	2,673.238	41.60	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,693.24080	2.69324	2,690.75300	2.69075	2,693.241	42.06	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.04380	0.00004	0.05660	0.00006	0.044	42.52	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.04860	0.00005	0.06240	0.00006	0.049	43.21	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.05360	0.00005	0.06860	0.00007	0.054	43.90	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.08480	0.00008	0.10590	0.00011	0.085	47.35	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.11420	0.00011	0.14060	0.00014	0.114	49.88	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.12640	0.00013	0.15490	0.00015	0.126	50.80	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.12960	0.00013	0.15870	0.00016	0.130	51.03	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.16080	0.00016	0.19490	0.00019	0.161	53.10	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.20520	0.00021	0.24600	0.00025	0.205	55.63	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.27780	0.00028	0.32880	0.00033	0.278	59.08	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.30610	0.00031	0.35990	0.00036	0.306	62.31	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.27480	0.00027	0.32400	0.00032	0.275	62.31	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.22740	0.00023	0.26910	0.00027	0.227	62.31	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.16360	0.00016	0.19520	0.00020	0.164	62.31	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.06860	0.00007	0.08340	0.00008	0.069	62.31	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.04330	0.00004	0.05320	0.00005	0.043	62.31	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.83230	11.83230	11.83460	11.83460		12.73	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	82.90830	0.08291	101.86520	0.10187	82.908	12.86	0.44	0.00	0	15,000.00
\$ / R	On 28/03/2018	Any day expiry			11.84240	11.84240	11.84490	11.84490		12.95	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	241.70400	0.24170	251.48910	0.25149	241.704	13.32	0.72	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	124.37870	0.12438	139.69600	0.13970	124.379	12.95	0.50	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.84410	11.84410	11.84670	11.84670		13.02	0.00	6,495,816.60	546	1,745.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	84.47540	0.08448	93.67740	0.09368	84.475	13.19	0.36	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	95.74430	0.09574	105.84380	0.10584	95.744	13.15	0.40	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	140.17200	0.14017	154.74970	0.15475	140.172	13.05	0.52	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	121.14200	0.12114	136.15630	0.13616	121.142	13.10	0.47	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	1.53600	0.00154	2.49130	0.00249	1.536	18.34	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.85760	11.85760	11.86050	11.86050		12.92	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	308.45880	0.30846	317.61130	0.31761	308.459	12.57	0.74	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	106.55420	0.10655	119.28670	0.11929	106.554	13.51	0.37	0.00	0	100,000.00
\$ / R	On 16/04/2018	Any day expiry			11.87440	11.87440	11.87740	11.87740		12.84	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.88720	11.88720	11.89050	11.89050		13.09	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.88880	11.88880	11.89210	11.89210		13.10	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,112.10570	3.11211	3,109.04540	3.10905	3,112.106	24.08	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.44950	0.00045	0.56100	0.00056	0.450	27.13	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.89680	11.89680	11.90020	11.90020		13.04	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	134.58050	0.13458	144.17920	0.14418	134.580	12.70	0.35	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	152.53890	0.15254	164.86400	0.16486	152.539	13.72	0.38	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,906.74600	1.90675	1,904.33590	1.90434	1,906.746	17.98	0.99	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.14640	0.00115	1.41170	0.00141	1.146	24.65	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.74690	0.00075	0.91840	0.00092	0.747	26.02	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.89990	11.89990	11.90350	11.90350		13.07	0.00	0.00	0	0.00

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\$ / R	On 02/05/2018	Any day expiry	11.50	Put	72.65060	0.07265	80.45880	0.08046	72.651	12.40	0.22	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	281.38570	0.28139	294.96860	0.29497	281.386	12.90	0.58	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	72.55560	0.07256	81.12650	0.08113	72.556	15.08	0.20	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.90790	11.90790	11.91160	11.91160		13.00	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	205.58370	0.20558	219.00560	0.21901	205.584	13.33	0.45	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.91110	11.91110	11.91490	11.91490		13.05	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	884.01220	0.88401	887.12390	0.88712	884.012	15.66	0.85	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,953.88990	1.95389	1,951.30770	1.95131	1,953.890	17.63	0.98	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.05380	0.00105	1.28870	0.00129	1.054	24.45	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.91430	11.91430	11.91820	11.91820		13.08	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.91910	11.91910	11.92300	11.92300		13.02	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	892.49610	0.89250	896.06210	0.89606	892.496	15.60	0.84	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,582.99980	2.58300	2,579.66650	2.57967	2,583.000	18.91	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.93360	0.00093	1.15050	0.00115	0.934	23.77	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.92060	11.92060	11.92460	11.92460		13.04	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	12.21820	0.01222	12.81620	0.01282	12.218	12.84	0.05	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	156.18060	0.15618	165.98980	0.16599	156.181	12.74	0.35	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	163.67420	0.16367	176.35680	0.17636	163.674	13.98	0.36	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.92520	11.92520	11.92940	11.92940		13.23	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	312.66990	0.31267	322.83400	0.32283	312.670	13.39	0.53	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.94520	11.94520	11.94990	11.94990		13.19	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,870.16020	1.87016	1,869.09560	1.86910	1,870.160	17.27	0.96	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.33400	0.00233	2.61730	0.00262	2.334	21.44	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.09990	0.00110	1.21880	0.00122	1.100	21.83	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.97290	11.97290	11.97830	11.97830		13.22	0.00	2,911,629,686.50	243,185	572,108.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.63890	0.02664	31.23460	0.03123	26.639	11.81	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	53.29770	0.05330	59.36910	0.05937	53.298	12.09	0.14	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	706.30600	0.70631	718.59370	0.71859	706.306	12.30	0.81	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	632.28520	0.63229	645.20390	0.64520	632.285	12.45	0.77	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	124.20850	0.12421	132.29780	0.13230	124.209	12.53	0.26	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	469.18970	0.46919	484.76390	0.48476	469.190	12.84	0.65	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	217.56420	0.21756	228.18410	0.22818	217.564	12.92	0.38	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	226.44010	0.22644	237.22660	0.23723	226.440	12.95	0.39	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	289.16520	0.28917	300.87300	0.30087	289.165	13.15	0.45	0.00	0	7,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	317.46490	0.31746	333.71550	0.33372	317.465	13.35	0.50	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	344.56490	0.34456	355.41550	0.35542	344.565	13.35	0.50	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	418.95210	0.41895	429.52920	0.42953	418.952	13.67	0.55	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	268.34410	0.26834	284.28740	0.28429	268.344	13.70	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	431.97680	0.43198	442.48730	0.44249	431.977	13.72	0.56	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	264.87680	0.26488	280.78730	0.28079	264.877	13.72	0.44	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	438.55460	0.43855	449.02860	0.44903	438.555	13.75	0.57	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	232.49830	0.23250	247.99580	0.24800	232.498	13.99	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	506.57880	0.50658	516.63000	0.51663	506.579	14.01	0.61	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	542.05360	0.54205	551.85310	0.55185	542.054	14.15	0.63	0.00	0	24,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	615.68490	0.61568	624.91210	0.62491	615.685	14.41	0.67	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	165.47900	0.16548	179.46410	0.17946	165.479	14.67	0.30	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	692.57900	0.69258	701.16410	0.70116	692.579	14.67	0.70	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	896.11080	0.89611	902.73060	0.90273	896.111	15.30	0.77	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,077.56170	1.07756	1,082.23560	1.08224	1,077.562	15.81	0.82	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	85.90290	0.08590	95.62800	0.09563	85.903	15.91	0.17	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,113.00290	1.11300	1,117.32800	1.11733	1,113.003	15.91	0.83	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,157.65200	1.15765	1,161.55130	1.16155	1,157.652	16.03	0.84	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,266.03620	1.26604	1,269.15920	1.26916	1,266.036	16.31	0.86	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,293.18890	1.29319	1,296.35850	1.29636	1,293.189	16.37	0.87	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,384.53090	1.38453	1,386.91610	1.38692	1,384.531	16.54	0.88	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	53.54380	0.05354	60.95520	0.06096	53.544	16.63	0.11	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,533.01070	1.53301	1,534.24850	1.53425	1,533.011	16.82	0.90	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,551.74790	1.55175	1,552.85280	1.55285	1,551.748	16.86	0.91	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,570.52000	1.57052	1,571.49380	1.57149	1,570.520	16.89	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,702.85270	1.70285	1,702.96510	1.70297	1,702.853	17.14	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,807.82520	1.80783	1,807.33280	1.80733	1,807.825	17.33	0.93	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,855.79040	1.85579	1,855.04270	1.85504	1,855.790	17.42	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,865.40090	1.86540	1,864.60370	1.86460	1,865.401	17.44	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,884.63860	1.88464	1,883.74310	1.88374	1,884.639	17.47	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,894.26560	1.89427	1,893.32200	1.89332	1,894.266	17.49	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,952.13620	1.95214	1,950.91320	1.95091	1,952.136	17.60	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,048.97200	2.04897	2,047.31770	2.04732	2,048.972	17.77	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,146.23090	2.14623	2,144.18770	2.14419	2,146.231	17.95	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,292.78870	2.29279	2,290.23280	2.29023	2,292.789	18.21	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	10.51770	0.01052	12.67010	0.01267	10.518	18.59	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	8.04360	0.00804	9.74840	0.00975	8.044	18.80	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	6.93440	0.00693	8.43010	0.00843	6.934	18.91	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.45930	0.00446	5.46360	0.00546	4.459	19.25	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	4.26820	0.00427	5.23300	0.00523	4.268	19.29	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.79890	0.00380	4.66550	0.00467	3.799	19.38	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.38290	0.00338	4.16110	0.00416	3.383	19.47	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.80520	0.00281	3.45790	0.00346	2.805	19.62	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.53780	0.00254	3.13140	0.00313	2.538	19.70	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.43140	0.00243	3.00150	0.00300	2.431	19.73	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.47360	0.00147	1.89940	0.00190	1.474	19.76	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.69500	0.00070	0.92560	0.00093	0.695	19.76	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.43890	0.00044	0.59660	0.00060	0.439	19.76	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.41200	0.00041	0.56150	0.00056	0.412	19.76	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.34760	0.00035	0.47740	0.00048	0.348	19.76	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.32610	0.00033	0.44910	0.00045	0.326	19.76	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.24670	0.00025	0.34400	0.00034	0.247	19.76	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.13690	0.00014	0.19590	0.00020	0.137	19.76	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.11470	0.00011	0.16540	0.00017	0.115	19.76	0.00	0.00	0	3,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.07170	0.00007	0.10570	0.00011	0.072	19.76	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.04880	0.00005	0.07310	0.00007	0.049	19.76	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.98980	11.98980	11.99540	11.99540		13.48	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,848.36310	1.84836	1,848.11830	1.84812	1,848.363	17.46	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.68420	0.00268	3.23620	0.00324	2.684	19.19	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.06920	0.00107	1.33130	0.00133	1.069	19.19	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.99450	11.99450	12.00010	12.00010		13.45	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.00060	12.00060	12.00630	12.00630		13.51	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	405.92930	0.40593	416.74830	0.41675	405.929	13.68	0.51	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	55.93190	0.05593	62.62660	0.06263	55.932	17.07	0.11	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	47.87760	0.04788	53.88880	0.05389	47.878	17.30	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.02230	12.02230	12.02810	12.02810		13.58	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.02840	12.02840	12.03430	12.03430		13.68	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,452.20270	2.45220	2,450.13340	2.45013	2,452.203	18.39	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.48610	0.00249	3.09550	0.00310	2.486	18.12	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.03000	12.03000	12.03590	12.03590		13.69	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.03920	12.03920	12.04520	12.04520		13.70	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,827.56550	1.82757	1,828.30860	1.82831	1,827.565	17.27	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.43130	0.00343	4.23860	0.00424	3.431	17.84	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.42450	0.00142	1.82430	0.00182	1.424	17.84	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.05000	12.05000	12.05610	12.05610		13.72	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	591.02480	0.59102	601.00670	0.60101	591.025	14.32	0.58	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,879.24860	1.87925	1,879.88480	1.87988	1,879.249	17.32	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.57990	0.00258	3.28030	0.00328	2.580	18.01	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.05930	12.05930	12.06550	12.06550		13.72	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.08710	12.08710	12.09350	12.09350		13.87	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,810.66770	1.81067	1,812.24810	1.81225	1,810.668	17.08	0.86	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	11.52400	0.01152	12.71570	0.01272	11.524	19.52	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.90790	0.00591	6.61800	0.00662	5.908	19.52	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.11320	12.11320	12.11980	12.11980		13.88	0.00	0.00	0	38,396.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	198.17630	0.19818	207.25770	0.20726	198.176	12.94	0.27	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	235.07740	0.23508	244.68000	0.24468	235.077	13.09	0.31	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	297.56090	0.29756	307.78570	0.30779	297.561	13.33	0.36	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	343.91350	0.34391	354.43560	0.35444	343.913	13.49	0.39	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	420.28390	0.42028	431.07630	0.43108	420.284	13.72	0.44	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	812.73480	0.81273	821.68590	0.82169	812.735	14.87	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	842.14570	0.84215	850.89580	0.85090	842.146	14.95	0.64	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	994.69540	0.99470	1,002.27740	1.00228	994.695	15.35	0.68	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,322.30430	1.32230	1,327.43720	1.32744	1,322.304	16.14	0.76	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	178.18860	0.17819	189.62380	0.18962	178.189	16.24	0.23	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	131.35240	0.13135	140.79800	0.14080	131.352	16.76	0.18	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	19.88510	0.01989	21.86970	0.02187	19.885	19.83	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	18.37940	0.01838	20.25220	0.02025	18.379	19.83	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	16.41200	0.01641	18.13400	0.01813	16.412	19.83	0.03	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	13.82680	0.01383	15.34130	0.01534	13.827	19.83	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.12980	12.12980	12.13640	12.13640		14.03	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,798.78920	1.79879	1,801.06050	1.80106	1,798.789	16.98	0.83	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	18.40840	0.01841	20.33780	0.02034	18.408	19.93	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	10.04580	0.01005	11.26770	0.01127	10.046	19.93	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.17040	12.17040	12.17730	12.17730		14.11	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.17640	12.17640	12.18340	12.18340		14.18	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.17940	12.17940	12.18640	12.18640		14.20	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,788.31430	1.78831	1,790.81790	1.79082	1,788.314	16.90	0.80	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	26.00100	0.02600	28.47620	0.02848	26.001	20.04	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	15.28430	0.01528	16.95490	0.01695	15.284	20.04	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.18690	12.18690	12.19400	12.19400		14.20	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	401.01070	0.40101	409.93220	0.40993	401.011	13.73	0.39	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,839.12950	1.83913	1,841.32710	1.84133	1,839.130	16.96	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	20.18930	0.02019	22.19460	0.02219	20.189	20.02	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.19900	12.19900	12.20610	12.20610		14.22	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.20350	12.20350	12.21070	12.21070		14.24	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	79.22410	0.07922	82.89430	0.08289	79.224	12.83	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	302.69620	0.30270	310.72050	0.31072	302.696	13.41	0.32	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	281.10780	0.28111	293.50140	0.29350	281.108	16.02	0.30	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.22450	12.22450	12.23190	12.23190		14.26	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,779.63140	1.77963	1,783.09030	1.78309	1,779.631	16.83	0.78	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	31.25880	0.03126	34.52210	0.03452	31.259	19.98	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	18.22900	0.01823	20.43020	0.02043	18.229	19.98	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.24110	12.24110	12.24850	12.24850		14.34	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,650.26320	1.65026	1,653.77340	1.65377	1,650.263	16.63	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	74.32560	0.07433	79.23450	0.07923	74.326	19.56	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.24560	12.24560	12.25300	12.25300		14.35	0.00	0.00	0	18,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	305.30440	0.30530	312.83770	0.31284	305.304	13.42	0.31	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	514.87290	0.51487	530.31300	0.53031	514.873	14.75	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,094.82900	1.09483	1,101.38300	1.10138	1,094.829	15.51	0.64	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	370.81410	0.37081	384.60120	0.38460	370.814	15.58	0.35	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	326.69410	0.32669	339.64490	0.33964	326.694	15.93	0.32	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	222.19340	0.22219	232.56740	0.23257	222.193	16.81	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	112.75130	0.11275	119.25760	0.11926	112.751	18.24	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	68.38070	0.06838	72.94060	0.07294	68.381	19.99	0.08	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	23.59170	0.02359	25.74720	0.02575	23.592	19.99	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.27080	12.27080	12.27830	12.27830		14.36	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,771.74060	1.77174	1,775.33730	1.77534	1,771.741	16.75	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	36.45300	0.03645	39.41600	0.03942	36.453	19.90	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	21.44510	0.02145	23.45700	0.02346	21.445	19.90	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.33620	12.33620	12.34370	12.34370		14.54	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.38540	12.38540	12.39300	12.39300		14.62	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.52130	12.52130	12.52840	12.52840		14.90	0.00	0.00	0	869.00

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 13/12/2019		Foreign Exchange Future		12.80240	12.80240	12.80850	12.80850		15.31	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	20.00	Call	Foreign Exchange Future	77.11370	0.07711	79.44250	0.07944	77.114	19.84	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020		Foreign Exchange Future		13.10500	13.10500	13.10990	13.10990		15.72	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry		13.18740	13.18740	13.19150	13.19150		15.86	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future		13.27330	13.27330	13.27670	13.27670		15.95	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018		Foreign Exchange Future		11.82680	11.82680	11.82930	11.82930		11.89	0.00	82,787.60	7	483.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future		11.97290	11.97290	11.97830	11.97830		13.22	0.00	419,051.50	35	168.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future		12.11320	12.11320	12.11980	12.11980		13.88	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future		12.24560	12.24560	12.25300	12.25300		14.35	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future		12.52130	12.52130	12.52840	12.52840		14.90	0.00	0.00	0	0.00
£ / R	On 15/03/2018		Any day expiry		16.42020	16.42020	16.38440	16.38440		26.34	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future		16.43250	16.43250	16.39630	16.39630		24.41	0.00	2,335,041,817.50	142,099	36,084.00
£ / R	On 19/03/2018	17.00	Put	Foreign Exchange Future	619.00560	0.61901	665.81420	0.66581	619.006	25.26	0.83	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	Foreign Exchange Future	0.21360	0.00021	0.73490	0.00073	0.214	33.72	0.00	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	Foreign Exchange Future	0.06130	0.00006	0.16990	0.00017	0.061	41.95	0.00	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry		16.56630	16.56630	16.53110	16.53110		20.17	0.00	0.00	0	9.00
£ / R	On 18/06/2018		Foreign Exchange Future		16.70390	16.70390	16.67130	16.67130		20.00	0.00	2,373,156,480.80	142,072	172,357.00
£ / R	On 18/06/2018	17.50	Put	Foreign Exchange Future	1,197.43210	1.19743	1,230.07310	1.23007	1,197.432	20.71	0.65	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	Foreign Exchange Future	49.31100	0.04931	51.52400	0.05152	49.311	23.70	0.06	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future		16.96740	16.96740	16.93560	16.93560		19.31	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018		Foreign Exchange Future		17.21890	17.21890	17.18780	17.18780		18.81	0.00	0.00	0	898.00
£ / R	On 18/03/2019		Foreign Exchange Future		17.49310	17.49310	17.46290	17.46290		18.54	0.00	0.00	0	951.00
£ / R	On 14/06/2019		Foreign Exchange Future		17.75560	17.75560	17.72440	17.72440		18.39	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018		Foreign Exchange Future		0.11113	0.11113	0.11070	0.11070		23.77	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018		Foreign Exchange Future		0.11322	0.11322	0.11281	0.11281		14.50	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future		0.11532	0.11532	0.11491	0.11491		12.66	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future		0.11737	0.11737	0.12000	0.12000		12.12	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future		0.12465	0.12465	0.12420	0.12420		13.42	0.00	0.00	0	0.00
€ / R	On 15/03/2018		Any day expiry		14.56060	14.56060	14.55440	14.55440		11.16	0.00	0.00	0	63.00
€ / R	On 19/03/2018		Foreign Exchange Future		14.57320	14.57320	14.56650	14.56650		10.20	0.00	343,257,152.80	23,554	76,707.00
€ / R	On 19/03/2018	14.45	Put	Foreign Exchange Future	37.97550	0.03798	57.93930	0.05794	37.976	10.71	0.28	0.00	0	10,000.00
€ / R	On 19/03/2018	14.62	Put	Foreign Exchange Future	112.02400	0.11202	134.55240	0.13455	112.024	10.74	0.58	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put	Foreign Exchange Future	482.77110	0.48277	494.78050	0.49478	482.771	14.09	0.95	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	Foreign Exchange Future	531.37250	0.53137	542.49780	0.54250	531.373	14.48	0.96	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	Foreign Exchange Future	0.01480	0.00001	0.08790	0.00009	0.015	24.38	0.00	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	Foreign Exchange Future	0.01370	0.00001	0.03600	0.00004	0.014	29.67	0.00	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry		14.60470	14.60470	14.59880	14.59880		11.37	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry		14.65150	14.65150	14.64610	14.64610		11.55	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry		14.71030	14.71030	14.70460	14.70460		11.77	0.00	0.00	0	16.00
€ / R	On 18/06/2018		Foreign Exchange Future		14.85650	14.85650	14.85310	14.85310		12.21	0.00	336,559,151.00	22,654	89,721.00

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	13.50	Put	23.34770	0.02335		23.82050	0.02382	23.348	11.98	0.06	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	41.25050	0.04125		43.67260	0.04367	41.251	11.69	0.10	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	65.94980	0.06595		71.20480	0.07120	65.950	11.43	0.14	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	123.10820	0.12311		132.11450	0.13211	123.108	11.46	0.23	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	694.15180	0.69415		700.25670	0.70026	694.152	11.53	0.75	0.00	0	10,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	626.53270	0.62653		633.58890	0.63359	626.533	11.65	0.71	0.00	0	10,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	318.91730	0.31892		329.11040	0.32911	318.917	12.52	0.45	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	632.64720	0.63265		645.94230	0.64594	632.647	13.05	0.64	0.00	0	50,995.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	153.85270	0.15385		162.48220	0.16248	153.853	13.83	0.25	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	98.45400	0.09845		105.30980	0.10531	98.454	14.48	0.17	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,641.30550	1.64131		1,649.63320	1.64963	1,641.305	15.21	0.89	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	7.91790	0.00792		8.95380	0.00895	7.918	19.63	0.02	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.21530	0.00122		1.43080	0.00143	1.215	21.87	0.00	0.00	0	50,995.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.13960	15.13960		15.13690	15.13690		12.85	0.00	0.00	0	49,082.00	
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	46.68120	0.04668		52.25800	0.05226	46.681	11.62	0.08	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	174.22730	0.17423		183.76510	0.18377	174.227	11.80	0.23	0.00	0	86,824.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,036.72140	1.03672		1,049.36260	1.04936	1,036.721	13.89	0.66	0.00	0	86,824.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	165.02110	0.16502		172.54720	0.17255	165.021	15.18	0.19	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.21100	0.02421		25.79600	0.02580	24.211	18.56	0.03	0.00	0	86,824.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.41670	15.41670		15.41470	15.41470		13.25	0.00	0.00	0	2,971.00	
€ / R	On 18/03/2019	Foreign Exchange Future			15.72250	15.72250		15.71920	15.71920		13.52	0.00	0.00	0	1,091.00	
€ / R	On 14/06/2019	Foreign Exchange Future			15.95550	15.95550		15.95290	15.95290		13.90	0.00	0.00	0	3,542.00	
10Y STND	On 17/12/2025	Interest Rate Swap			93.17000	93.17000		93.13000	93.13000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			90.11000	90.11000		90.06000	90.06000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			88.79000	88.79000		88.74000	88.74000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			90.91000	90.91000		90.86000	90.86000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			94.68000	94.68000		94.63000	94.63000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			93.18000	93.18000		93.13000	93.13000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			95.21000	95.21000		95.16000	95.16000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			98.91000	98.91000		98.86000	98.86000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			99.21000	99.21000		99.15000	99.15000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			94.34000	94.34000		94.29000	94.29000			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		99.90000	99.90000			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			100.44000	100.44000		100.44000	100.44000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.40000	99.40000		99.41000	99.41000			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			98.82000	98.82000		98.82000	98.82000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 15/03/2019	Interest Rate Swap	99.15000	99.15000	99.15000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.46000	99.46000	99.46000	99.47000	99.47000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.78000	99.78000	99.78000	99.79000	99.79000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.64000	100.64000	100.64000	100.66000	100.66000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.30000	98.30000	98.30000	98.32000	98.32000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.57000	95.57000	95.57000	95.57000	95.57000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.72000	94.72000	94.72000	94.72000	94.72000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.83000	93.83000	93.83000	93.83000	93.83000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.92000	93.92000	93.92000	93.92000	93.92000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.04000	96.04000	96.04000	96.04000	96.04000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.10000	96.10000	96.10000	96.10000	96.10000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.22000	97.22000	97.22000	97.21000	97.21000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.36000	99.36000	99.36000	99.34000	99.34000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.54000	100.54000	100.54000	100.52000	100.52000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.56000	95.56000	95.56000	95.53000	95.53000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	591.07400	591.07400	591.07400	590.97000	590.97000				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	693.50300	693.50300	693.50300	693.23900	693.23900				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	632.03600	632.03600	632.03600	631.99400	631.99400				0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.30350	9.30350	9.30350	9.25610	9.25610			10.76	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.30940	9.30940	9.30940	9.26170	9.26170			9.94	0.00	0.00	0	6,832.00
AU\$ / R	On 29/03/2018	Any day expiry	9.32330	9.32330	9.32330	9.27560	9.27560			10.78	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.42780	9.42780	9.42780	9.38180	9.38180			11.26	0.00	75,422.40	8	5,586.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.54530	9.54530	9.54530	9.49970	9.49970			11.79	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.65770	9.65770	9.65770	9.61170	9.61170			12.70	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.89410	9.89410	9.89410	9.84830	9.84830			12.85	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.22790	9.22790	9.22790	9.20270	9.20270			11.35	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.35900	9.35900	9.35900	9.33700	9.33700			12.41	0.00	0.00	0	430.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.49850	9.49850	9.49850	9.48000	9.48000			13.07	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	1.87720	1.87720	1.87720	5.25190	5.25190				0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future	0.87350	0.87350	0.87350	2.70550	2.70550				0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future	76.95540	76.95540	76.95540	172.57320	172.57320				0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.47980	12.47980	12.47980	12.44670	12.44670			11.54	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.73490	12.73490	12.73490	12.70350	12.70350			11.92	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.98980	12.98980	12.98980	12.95860	12.95860			12.53	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
CHF / R	On 14/12/2018	Foreign Exchange Future			13.23950		13.23950		13.21000	13.21000		13.12	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.03070		14.03070		13.99430	13.99430		13.94	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future			1.86930		1.86930		1.87010	1.87010		10.57	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			1.88220		1.88220		1.88310	1.88310		12.44	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future			1.89530		1.89530		1.89650	1.89650		12.91	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			1.90770		1.90770		1.91000	1.91000		13.54	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			1.93440		1.93440		1.93510	1.93510		14.12	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future			1.97750		1.97750		1.97560	1.97560		14.87	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.01730		2.01730		2.01620	2.01620		13.20	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.05770		2.05770		2.05650	2.05650		13.92	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.09250		2.09250		2.09000	2.09000		14.53	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.25770		2.25770		2.25570	2.25570		15.15	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future			10.34927		79.39795		10.35019	79.39209			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future			10.43452		80.86622		10.43542	80.86057			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 03/05/2018	Bond Future			10.48467		83.00073		10.48046	83.03205			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future			10.56610		84.53552		10.56171	84.56774			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 03/05/2018	GOVI			629.46800		629.46800		629.38000	629.38000			0.00	12,589,360.00	2	612.00
HK\$/R	On 19/03/2018	Foreign Exchange Future			1.50890		1.50890		1.50970	1.50970		11.44	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.53190		1.53190		1.53270	1.53270		13.51	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.55240		1.55240		1.55280	1.55280		13.82	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
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.57070	1.57070		1.57000	1.57000		14.03	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.66280	1.66280		1.66290	1.66290		15.10	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.29715	133.29715		133.29516	133.29516			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		134.38832	134.38832		134.38759	134.38759			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 03/05/2018	Bond Future		100.59099	100.59099		100.58874	100.58874			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		102.45617	102.45617		102.45472	102.45472			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 03/05/2018	Bond Future		103.11284	103.11284		103.11023	103.11023			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		105.02471	105.02471		105.02315	105.02315			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		125.00145	125.00145		124.99796	124.99796			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		125.76615	125.76615		125.76401	125.76401			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 03/05/2018	Bond Future		117.76717	117.76717		117.53215	117.53215			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		119.95077	119.95077		119.71260	119.71260			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 03/05/2018	Bond Future		124.29201	124.29201		124.28802	124.28802			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		124.86350	124.86350		124.86109	124.86109			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 03/05/2018	Index Future		252.08500	252.08500		251.98000	251.98000			0.00	0.00	0	1,128.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.97000	93.03000		6.97000	93.03000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.89000	93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.77000	93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.80000	93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.86000	93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.91000	93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11690	0.11690		0.11690	0.11690			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11650	0.11650		0.11680	0.11680			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11560	0.11560		0.11640	0.11640			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11480	0.11480		0.12000	0.12000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11530	0.11530		0.11120	0.11120			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.53290	1.53290		1.52390	1.52390		12.93	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
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55730		1.55730		1.54840	1.54840		13.19	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58130		1.58130		1.57250	1.57250		14.00	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60270		1.60270		1.59000	1.59000		13.85	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65170		1.65170		1.64360	1.64360		13.61	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.63410		8.63410		8.62120	8.62120		11.14	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.73710		8.73710		8.72620	8.72620		12.30	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84040		8.84040		8.83030	8.83030		12.88	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.93910		8.93910		8.93000	8.93000		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.45820		9.45820		9.44710	9.44710		13.97	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23570		1.23570		1.23290	1.23290			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24510		1.24510		1.24250	1.24250			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25300		1.25300		1.25040	1.25040			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.25910		1.25910		1.26000	1.26000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33550		1.33550		1.33260	1.33260			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.38940		1.38940		1.38610	1.38610			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39510		1.39510		1.39180	1.39180			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40070		1.40070		1.39730	1.39730			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23220		1.23220		1.23140	1.23140			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24080		1.24080		1.24000	1.24000			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24980		1.24980		1.24890	1.24890			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.99840		8.99840	0.11102	9.03310	9.03310		14.91	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	421.41020		0.04214	0.11102	721.39480	0.07214	421.410	14.50	0.35	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.83210		8.83210	0.11102	8.86410	8.86410		15.82	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,163.28030		0.31633	0.11102	3,105.29590	0.31053	3,163.280	15.64	0.52	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.67160		8.67160	0.11102	8.70270	8.70270		16.68	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.07154		118.83887		8.07691	118.80283		6.37	0.00	18,776,541.46	158	200,073.00
R186	On 03/05/2018	Bond Future	7.85	Call	510.76000		0.51076		527.08000	0.52708	510.760	6.12	0.30	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	899.88000		0.89988		915.68000	0.91568	899.880	6.27	0.44	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	485.22000		0.48522		522.98000	0.52298	485.220	6.69	0.26	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	410.55000		0.41055		445.49000	0.44549	410.550	6.75	0.23	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,587.50000		2.58750		2,586.40000	2.58640	2,587.500	6.75	0.77	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	290.47000		0.29047		319.74000	0.31974	290.470	6.88	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	77.98000		0.07798		90.98000	0.09098	77.980	7.31	0.06	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,879.71000		7.87971		7,846.43000	7.84643	7,879.710	7.63	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.65000		0.00065		0.96000	0.00096	0.650	7.63	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.53000		0.00053		0.79000	0.00079	0.530	7.63	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.09695		115.73623		8.10248	115.70002		6.85	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	502.65000		0.50265		508.77000	0.50877	502.650	6.31	0.20	0.00	0	1,470.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/08/2018	Bond Future	8.25	Call	2,553.22000	2.55322	2,552.68000	2.55268	2,553.220	7.01	0.59	0.00	0	1,470.00		
R186	On 01/11/2018	Bond Future			8.11826	117.90675	8.12383	117.87118		6.77	0.00	0.00	0	0.00		
R186	On 01/11/2018	Bond Future	7.96	Call	2,048.66000	2.04866	2,048.71000	2.04871	2,048.660	6.68	0.45	0.00	0	5,000.00		
R186	On 01/11/2018	Bond Future	8.46	Call	3,864.40000	3.86440	3,857.82000	3.85782	3,864.400	7.10	0.64	0.00	0	5,000.00		
R186	On 01/11/2018	Bond Future	9.14	Put	714.50000	0.71450	732.95000	0.73295	714.500	7.66	0.18	0.00	0	5,000.00		
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	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	0.00	0	0.00		
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R197	On 03/05/2018	Bond Future			306.10109	306.10109	306.09830	306.09830		0.00	0.00	0.00	0	2,388.00		
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R202	On 03/05/2018	Bond Future			236.10269	236.10269	236.09646	236.09646		4.60	0.00	944,410.76	4	23,064.00		
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2023	On 03/05/2018	Bond Future			7.38662	102.88624	7.39163	102.86607		4.02	0.00	0.00	0	73,115.00		
R2023	On 03/05/2018	Bond Future	9.19	Put	0.02000	0.00002	0.03000	0.00003	0.020	4.72	0.00	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	0.00	0	0.00		
R2030	On 03/05/2018	Bond Future			8.51743	98.33119	8.52289	98.29220		8.60	0.00	49,558,919.76	504	90,182.00		
R2030	On 02/08/2018	Bond Future			8.55463	96.14389	8.56023	96.10455		9.28	0.00	0.00	0	127.00		
R2030	On 02/08/2018	Bond Future	8.51	Call	2,052.68000	2.05268	2,056.47000	2.05647	2,052.680	9.18	0.49	0.00	0	7,850.00		
R2030	On 02/08/2018	Bond Future	8.91	Call	3,736.14000	3.73614	3,731.65000	3.73165	3,736.140	9.72	0.68	0.00	0	7,850.00		
R2030	On 02/08/2018	Bond Future	9.50	Put	478.94000	0.47894	499.73000	0.49973	478.940	10.55	0.14	0.00	0	7,850.00		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2032	On 03/05/2018	Bond Future			8.72288	97.07606	8.72837	97.03350		9.74	0.00	0.00	0	61,647.00		
R2032	On 02/08/2018	Bond Future			8.76039	98.87122	8.76601	98.82822		10.07	0.00	0.00	0	2.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2035	On 03/05/2018	Bond Future			8.92349	101.22323	8.92388	101.21988		13.54	0.00	0.00	0	66,923.00		
R2035	On 03/05/2018	Bond Future	8.75	Call	1,446.45000	1.44645	1,502.94000	1.50294	1,446.450	13.78	0.40	0.00	0	1,000.00		
R2035	On 03/05/2018	Bond Future	9.25	Put	964.66000	0.96466	1,016.46000	1.01646	964.660	13.66	0.29	0.00	0	1,000.00		
R2035	On 02/08/2018	Bond Future			8.96305	103.09511	8.96340	103.09213		14.29	0.00	0.00	0	3.00		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R2037	On 03/05/2018	Bond Future			9.01635	97.62514	9.01171	97.66530		11.22	0.00	8,786,262.60	90	48,150.00		
R2037	On 02/08/2018	Bond Future			9.06056	95.17438	9.05573	95.21571		12.15	0.00	0.00	0	731.00		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00		
R204	On 03/05/2018	Bond Future			6.19139	104.10699	6.19251	104.10631		0.34	0.00	0.00	0	21,932.00		
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	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
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 03/05/2018	Bond Future			9.08136		101.62087		9.07672	101.66431		11.82	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	176.28000		0.17628		200.67000	0.20067	176.280	10.75	0.09	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,430.73000		1.43073		1,500.17000	1.50017	1,430.730	11.64	0.44	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,163.68000		8.16368		8,221.96000	8.22196	8,163.680	13.88	0.95	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.12559		98.99371		9.12077	99.03835		12.81	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.13080		98.56899		9.12615	98.61340		12.53	0.00	3,351,345.66	34	23,617.00
R2044	On 02/08/2018	Bond Future			9.17407		96.01055		9.16925	96.05614		13.58	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 03/05/2018	Bond Future			9.09210		98.12089		9.08739	98.16762		13.07	0.00	0.00	0	90,984.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.58887		103.28929		6.59286	103.28296		1.03	0.00	0.00	0	23,532.00
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 03/05/2018	Bond Future			6.93371		100.21674		6.93836	100.20475		2.18	0.00	0.00	0	35,809.00
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 03/05/2018	Bond Future			8.92233		76.96688		8.92272	76.96405		11.71	0.00	0.00	0	81,127.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,471.58000		1.47158		1,508.94000	1.50894	1,471.580	11.83	0.53	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,574.46000		2.57446		2,607.45000	2.60745	2,574.460	12.38	0.71	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	3,158.14000		3.15814		3,187.24000	3.18724	3,158.140	12.64	0.78	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	284.42000		0.28442		309.58000	0.30958	284.420	13.03	0.14	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,808.88000		5.80888		5,821.03000	5.82103	5,808.880	13.68	0.94	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	107.71000		0.10771		122.08000	0.12208	107.710	13.73	0.06	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	45.25000		0.04525		53.25000	0.05325	45.250	14.03	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	16.19000		0.01619		19.94000	0.01994	16.190	14.03	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.00000		0.00100		1.41000	0.00141	1.000	14.03	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.95901		78.39016		8.95937	78.38757		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,645.95000		5.64595		5,663.83000	5.66383	5,645.950	13.38	0.79	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	311.18000		0.31118		323.50000	0.32350	311.180	14.01	0.09	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	71.64000		0.07164		76.20000	0.07620	71.640	14.01	0.03	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 01/11/2018	Bond Future		8.99478	76.71149		8.99503	76.70971		12.73	0.00	0.00	0	0.00
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 03/05/2018	Bond Future		187.42753	187.42753		187.09400	187.09400			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future		155.15100	155.15100		155.15007	155.15007			0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future		8.60468	88.98311		8.61009	88.94514		9.45	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future		8.63748	90.62862		8.64301	90.59030		9.82	0.00	0.00	0	1.00
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 03/05/2018	Bond Future		9.04663	76.79195		9.04192	76.82825		12.64	0.00	0.00	0	47,218.00
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		21,820.25000	21,820.25000		21,806.44000	21,806.44000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future		9.00240	9.00240		8.99510	8.99510		10.27	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future		9.13100	9.13100		9.12510	9.12510		11.70	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.25870	9.25870		9.25340	9.25340		12.23	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.37820	9.37820		9.37000	9.37000		12.78	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		9.95230	9.95230		9.94860	9.94860		13.42	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future		3.08090	3.08090		3.09750	3.09750		9.69	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.03850	3.03850		3.05570	3.05570		11.04	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.99370	2.99370		3.01170	3.01170		11.75	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.94880	2.94880		2.97000	2.97000		12.45	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.95480	2.95480		2.97550	2.97550		13.21	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future		1.21720	1.21720		1.21720	1.21720			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.20040	1.20040		1.20050	1.20050			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.18290	1.18290		1.18300	1.18300			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.16230	1.16230		1.16000	1.16000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ZMW / R		On 14/06/2019	Foreign Exchange Future		1.21640	1.21640	1.21640	1.21640		0.00	0.00	0	0.00
Total for Derivatives :											11,509,930,792.94	837,847	7 614 731.00
Grand Total:											11,509,930,792.94	837,847	7 614 731.00