



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2018

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
<b>Derivatives</b>													
\$ / R	On 15/03/2018	Any day expiry	11.79680	11.79680		11.81930	11.81930		12.47	0.00	0.00	0	6,178.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80150	11.80150		11.82680	11.82680		11.29	0.00	1,634,755,581.50	138,521	565,585.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	2.91860	0.00292	5.18140	0.00518	2.919	13.21	0.04	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	4.93010	0.00493	7.78980	0.00779	4.930	12.94	0.06	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	13.15630	0.01316	16.99260	0.01699	13.156	12.39	0.14	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	24.60660	0.02461	28.36040	0.02836	24.607	12.01	0.23	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	26.78790	0.02679	30.43440	0.03043	26.788	11.95	0.25	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	37.17640	0.03718	40.07850	0.04008	37.176	11.73	0.32	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	67.41020	0.06741	67.00550	0.06701	67.410	11.29	0.49	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	207.82180	0.20782	191.20640	0.19121	207.822	13.31	0.82	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	216.54250	0.21654	199.46210	0.19946	216.543	13.41	0.83	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	403.22430	0.40322	380.33240	0.38033	403.224	15.53	0.95	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	451.93430	0.45193	428.36230	0.42836	451.934	16.06	0.96	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	560.25620	0.56026	535.77230	0.53577	560.256	17.23	0.98	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	599.89030	0.59989	575.20940	0.57521	599.890	17.65	0.99	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	0.82170	0.00082	1.29010	0.00129	0.822	18.09	0.01	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	699.15600	0.69916		674.24670	0.67425	699.156	18.27	0.99	0.00	0	25,380.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.55	Call	0.45120	0.00045		0.73980	0.00074	0.451	18.59	0.01	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	898.64880	0.89865		873.46530	0.87347	898.649	19.52	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	0.14880	0.00015		0.26530	0.00027	0.149	19.52	0.00	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	1,018.56260	1.01856		993.31950	0.99332	1,018.563	20.27	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	1,138.52700	1.13853		1,113.25530	1.11326	1,138.527	21.02	1.00	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	0.02520	0.00003		0.05190	0.00005	0.025	21.08	0.00	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	0.01790	0.00002		0.03800	0.00004	0.018	21.40	0.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,198.51790	1.19852		1,173.23800	1.17324	1,198.518	21.40	1.00	0.00	0	80,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.01510	0.00002		0.02140	0.00002	0.015	24.26	0.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,398.51510	1.39852		1,373.22140	1.37322	1,398.515	24.26	1.00	0.00	0	373.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,418.51490	1.41851		1,393.22080	1.39322	1,418.515	24.54	1.00	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,448.51460	1.44851		1,423.21990	1.42322	1,448.515	24.97	1.00	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,518.51410	1.51851		1,493.21810	1.49322	1,518.514	25.97	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.01390	0.00001		0.01740	0.00002	0.014	26.40	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,578.51380	1.57851		1,553.21680	1.55322	1,578.514	26.83	1.00	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,598.51370	1.59851		1,573.21640	1.57322	1,598.514	27.11	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,698.51330	1.69851		1,673.21480	1.67321	1,698.513	28.54	1.00	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.01330	0.00001		0.01480	0.00001	0.013	28.54	0.00	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,798.51310	1.79851		1,773.21360	1.77321	1,798.513	29.97	1.00	0.00	0	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.01300	0.00001		0.01300	0.00001	0.013	30.83	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.01300	0.00001		0.01260	0.00001	0.013	31.40	0.00	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,938.51300	1.93851		1,913.21230	1.91321	1,938.513	31.98	1.00	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.01300	0.00001		0.01220	0.00001	0.013	32.26	0.00	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.01300	0.00001		0.01200	0.00001	0.013	32.69	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	2,038.51300	2.03851		2,013.21170	2.01321	2,038.513	33.40	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	2,108.51310	2.10851		2,083.21130	2.08321	2,108.513	34.41	1.00	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.01310	0.00001		0.01120	0.00001	0.013	34.69	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	2,128.51310	2.12851		2,103.21120	2.10321	2,128.513	34.69	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	2,148.51320	2.14851		2,123.21110	2.12321	2,148.513	34.98	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	2,178.51320	2.17851		2,153.21100	2.15321	2,178.513	35.41	1.00	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.01330	0.00001		0.01090	0.00001	0.013	35.69	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.01330	0.00001		0.01080	0.00001	0.013	35.98	0.00	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,248.51340	2.24851		2,223.21070	2.22321	2,248.513	36.41	1.00	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.01340	0.00001		0.01070	0.00001	0.013	36.69	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.01360	0.00001		0.01050	0.00001	0.014	37.41	0.00	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,358.51420	2.35851		2,333.21040	2.33321	2,358.514	38.07	1.00	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,378.51550	2.37852		2,353.21040	2.35321	2,378.515	38.55	1.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	0.01690	0.00002		0.01040	0.00001	0.017	39.03	0.00	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,418.51840	2.41852		2,393.21150	2.39321	2,418.518	39.51	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	0.04110	0.00004		0.03040	0.00003	0.041	44.77	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	0.04250	0.00004		0.03150	0.00003	0.043	45.01	0.00	0.00	0	17,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.49	Put	2,688.54820	2.68855		2,663.23660	2.66324	2,688.548	45.96	1.00	0.00	0	80,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Call	0.04970	0.00005		0.03800	0.00004	0.050	46.20	0.00	0.00	0	10,490.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,698.54970	2.69855	2,673.23800	2.67324	2,698.550	46.20	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,718.55280	2.71855	2,693.24080	2.69324	2,718.553	46.68	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.05610	0.00006	0.04380	0.00004	0.056	47.16	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.06120	0.00006	0.04860	0.00005	0.061	47.88	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.06660	0.00007	0.05360	0.00005	0.067	48.60	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.09880	0.00010	0.08480	0.00008	0.099	52.18	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.12810	0.00013	0.11420	0.00011	0.128	54.81	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.14000	0.00014	0.12640	0.00013	0.140	55.77	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.14310	0.00014	0.12960	0.00013	0.143	56.01	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.17300	0.00017	0.16080	0.00016	0.173	58.16	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.21470	0.00021	0.20520	0.00021	0.215	60.80	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.28150	0.00028	0.27780	0.00028	0.281	64.38	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.24160	0.00024	0.30610	0.00031	0.242	66.52	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.21630	0.00022	0.27480	0.00027	0.216	66.52	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.17800	0.00018	0.22740	0.00023	0.178	66.52	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.12700	0.00013	0.16360	0.00016	0.127	66.52	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.05200	0.00005	0.06860	0.00007	0.052	66.52	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.03240	0.00003	0.04330	0.00004	0.032	66.52	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.80610	11.80610	11.83230	11.83230		12.12	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	64.99200	0.06499	82.90830	0.08291	64.992	12.61	0.40	0.00	0	15,000.00
\$ / R	On 28/03/2018	Any day expiry			11.81640	11.81640	11.84240	11.84240		12.65	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	217.72220	0.21772	241.70400	0.24170	217.722	13.08	0.70	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	106.70160	0.10670	124.37870	0.12438	106.702	12.83	0.46	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.81820	11.81820	11.84410	11.84410		12.73	0.00	425,498.40	36	1,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	87.61180	0.08761	84.47540	0.08448	87.612	12.90	0.39	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	99.33240	0.09933	95.74430	0.09574	99.332	12.83	0.42	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	120.92170	0.12092	140.17200	0.14017	120.922	12.83	0.49	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	104.06770	0.10407	121.14200	0.12114	104.068	12.97	0.44	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	1.18470	0.00118	1.53600	0.00154	1.185	18.69	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.83220	11.83220	11.85760	11.85760		12.84	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	285.07980	0.28508	308.45880	0.30846	285.080	12.36	0.73	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	93.37030	0.09337	106.55420	0.10655	93.370	13.44	0.35	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	79.81280	0.07981	0.00000	0.00000	79.813	13.64	0.31	73,016,096.00	20,000	20,000.00
\$ / R	On 16/04/2018	Any day expiry			11.84970	11.84970	11.87440	11.87440		12.76	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.85640	11.85640	11.88720	11.88720		12.86	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.85730	11.85730	11.88880	11.88880		12.88	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,143.66010	3.14366	3,112.10570	3.11211	3,143.660	24.75	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.42180	0.00042	0.44950	0.00045	0.422	27.53	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.86150	11.86150	11.89680	11.89680		12.83	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	143.12810	0.14313	134.58050	0.13458	143.128	12.57	0.37	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	136.94940	0.13695	152.53890	0.15254	136.949	13.70	0.35	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,941.36660	1.94137	1,906.74600	1.90675	1,941.367	17.98	0.99	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.20710	0.00121	1.14640	0.00115	1.207	25.31	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.70040	0.00070	0.74690	0.00075	0.700	26.40	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 02/05/2018	Any day expiry		11.86320	11.86320		11.89990	11.89990		12.86	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	77.74770	0.07775	72.65060	0.07265	77.748	12.27	0.24	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	256.18170	0.25618	281.38570	0.28139	256.182	12.78	0.55	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	63.53860	0.06354	72.55560	0.07256	63.539	15.06	0.18	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry		11.86740	11.86740		11.90790	11.90790		12.80	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	185.07580	0.18508	205.58370	0.20558	185.076	13.30	0.42	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry		11.86910	11.86910		11.91110	11.91110		12.85	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	918.51820	0.91852	884.01220	0.88401	918.518	15.64	0.87	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,994.94040	1.99494	1,953.88990	1.95389	1,994.940	17.62	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.98160	0.00098	1.05380	0.00105	0.982	24.79	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry		11.87080	11.87080		11.91430	11.91430		12.88	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry		11.87330	11.87330		11.91910	11.91910		12.84	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	930.00070	0.93000	892.49610	0.89250	930.001	15.59	0.86	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,628.76490	2.62876	2,582.99980	2.58300	2,628.765	19.36	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.85730	0.00086	0.93360	0.00093	0.857	24.07	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry		11.87420	11.87420		11.92060	11.92060		12.86	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	13.55480	0.01355	12.21820	0.01222	13.555	12.76	0.05	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	169.38430	0.16938	156.18060	0.15618	169.384	12.63	0.38	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	145.62210	0.14562	163.67420	0.16367	145.622	13.98	0.33	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry		11.88080	11.88080		11.92520	11.92520		13.07	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	334.84390	0.33484	312.66990	0.31267	334.844	13.38	0.56	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry		11.90960	11.90960		11.94520	11.94520		13.08	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,902.60130	1.90260	1,870.16020	1.87016	1,902.601	16.97	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.73360	0.00273	2.33400	0.00233	2.734	22.20	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.15140	0.00115	1.09990	0.00110	1.151	22.28	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future		11.94740	11.94740		11.97290	11.97290		13.25	0.00	562,591,118.60	47,089	589,743.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	26.97380	0.02697	26.63890	0.02664	26.974	11.69	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	54.96780	0.05497	53.29770	0.05330	54.968	12.02	0.14	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	684.08260	0.68408	706.30600	0.70631	684.083	12.26	0.80	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	611.14880	0.61115	632.28520	0.63229	611.149	12.43	0.76	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	129.16820	0.12917	124.20850	0.12421	129.168	12.51	0.27	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	163.90750	0.16391	0.00000	0.00000	163.908	12.67	0.31	15,014,608.20	4,000	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	451.32680	0.45133	469.18970	0.46919	451.327	12.84	0.64	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	225.92580	0.22593	217.56420	0.21756	225.926	12.92	0.39	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	235.09350	0.23509	226.44010	0.22644	235.093	12.96	0.40	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	299.74950	0.29975	289.16520	0.28917	299.750	13.17	0.46	0.00	0	7,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	303.97030	0.30397	317.46490	0.31746	303.970	13.39	0.49	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	356.57030	0.35657	344.56490	0.34456	356.570	13.39	0.51	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	432.53050	0.43253	418.95210	0.41895	432.531	13.71	0.57	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	256.54770	0.25655	268.34410	0.26834	256.548	13.74	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	445.80710	0.44581	431.97680	0.43198	445.807	13.77	0.58	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	253.20710	0.25321	264.87680	0.26488	253.207	13.77	0.42	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	452.50860	0.45251	438.55460	0.43855	452.509	13.79	0.58	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	222.04510	0.22205	232.49830	0.23250	222.045	14.04	0.38	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	521.74380	0.52174	506.57880	0.50658	521.744	14.06	0.62	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	557.79220	0.55779	542.05360	0.54205	557.792	14.20	0.64	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	632.50760	0.63251	615.68490	0.61568	632.508	14.47	0.68	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	157.79390	0.15779	165.47900	0.16548	157.794	14.74	0.29	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	710.39390	0.71039	692.57900	0.69258	710.394	14.74	0.71	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	915.69300	0.91569	896.11080	0.89611	915.693	15.36	0.78	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,098.25680	1.09826	1,077.56170	1.07756	1,098.257	15.87	0.83	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	81.28520	0.08129	85.90290	0.08590	81.285	15.97	0.16	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,133.88520	1.13389	1,113.00290	1.11300	1,133.885	15.97	0.84	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,178.75550	1.17876	1,157.65200	1.15765	1,178.756	16.09	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,287.61660	1.28762	1,266.03620	1.26604	1,287.617	16.36	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,314.87030	1.31487	1,293.18890	1.29319	1,314.870	16.41	0.87	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,406.52430	1.40652	1,384.53090	1.38453	1,406.524	16.58	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	50.18370	0.05018	53.54380	0.05354	50.184	16.66	0.11	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,555.45290	1.55545	1,533.01070	1.53301	1,555.453	16.85	0.91	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,574.24130	1.57424	1,551.74790	1.55175	1,574.241	16.88	0.91	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,593.06570	1.59307	1,570.52000	1.57052	1,593.066	16.91	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,725.73220	1.72573	1,702.85270	1.70285	1,725.732	17.15	0.93	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,830.94020	1.83094	1,807.82520	1.80783	1,830.940	17.33	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,879.00590	1.87901	1,855.79040	1.85579	1,879.006	17.41	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,888.63600	1.88864	1,865.40090	1.86540	1,888.636	17.43	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,907.91160	1.90791	1,884.63860	1.88464	1,907.912	17.46	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,917.55770	1.91756	1,894.26560	1.89427	1,917.558	17.48	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,975.53960	1.97554	1,952.13620	1.95214	1,975.540	17.58	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,072.54700	2.07255	2,048.97200	2.04897	2,072.547	17.75	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,169.96380	2.16996	2,146.23090	2.14623	2,169.964	17.91	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,316.73370	2.31673	2,292.78870	2.29279	2,316.734	18.16	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	9.53090	0.00953	10.51770	0.01052	9.531	18.58	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	7.38300	0.00738	8.04360	0.00804	7.383	18.83	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	6.41570	0.00642	6.93440	0.00693	6.416	18.97	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.23900	0.00424	4.45930	0.00446	4.239	19.39	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	4.06950	0.00407	4.26820	0.00427	4.069	19.43	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.65160	0.00365	3.79890	0.00380	3.652	19.54	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.27950	0.00328	3.38290	0.00338	3.279	19.65	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.75900	0.00276	2.80520	0.00281	2.759	19.83	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.51620	0.00252	2.53780	0.00254	2.516	19.93	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.41940	0.00242	2.43140	0.00243	2.419	19.97	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.47450	0.00147	1.47360	0.00147	1.474	20.00	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.69900	0.00070	0.69500	0.00070	0.699	20.00	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.44300	0.00044	0.43890	0.00044	0.443	20.00	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.41590	0.00042	0.41200	0.00041	0.416	20.00	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.35140	0.00035	0.34760	0.00035	0.351	20.00	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.32980	0.00033	0.32610	0.00033	0.330	20.00	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.25000	0.00025	0.24670	0.00025	0.250	20.00	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.13930	0.00014	0.13690	0.00014	0.139	20.00	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.11690	0.00012	0.11470	0.00011	0.117	20.00	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.07340	0.00007	0.07170	0.00007	0.073	20.00	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05010	0.00005	0.04880	0.00005	0.050	20.00	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.96410	11.96410	11.98980	11.98980		13.40	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,871.68740	1.87169	1,848.36310	1.84836	1,871.687	17.49	0.93	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.47120	0.00247	2.68420	0.00268	2.471	19.24	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.97620	0.00098	1.06920	0.00107	0.976	19.24	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.96870	11.96870	11.99450	11.99450		13.37	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.97470	11.97470	12.00060	12.00060		13.43	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	419.02950	0.41903	405.92930	0.40593	419.029	13.73	0.53	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	52.80590	0.05281	55.93190	0.05593	52.806	17.11	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	45.14230	0.04514	47.87760	0.04788	45.142	17.34	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.99600	11.99600	12.02230	12.02230		13.61	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.00210	12.00210	12.02840	12.02840		13.60	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,476.15920	2.47616	2,452.20270	2.45220	2,476.159	18.35	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.29170	0.00229	2.48610	0.00249	2.292	18.15	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.00360	12.00360	12.03000	12.03000		13.62	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.01280	12.01280	12.03920	12.03920		13.63	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,850.81020	1.85081	1,827.56550	1.82757	1,850.810	17.31	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.17590	0.00318	3.43130	0.00343	3.176	17.87	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.30860	0.00131	1.42450	0.00142	1.309	17.87	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.02340	12.02340	12.05000	12.05000		13.65	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	606.47610	0.60648	591.02480	0.59102	606.476	14.36	0.59	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,902.70050	1.90270	1,879.24860	1.87925	1,902.700	17.37	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.88490	0.00188	2.57990	0.00258	1.885	17.60	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.03260	12.03260	12.05930	12.05930		13.75	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.05990	12.05990	12.08710	12.08710		13.80	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,833.87790	1.83388	1,810.66770	1.81067	1,833.878	17.12	0.86	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	10.56550	0.01057	11.52400	0.01152	10.565	19.47	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.36400	0.00536	5.90790	0.00591	5.364	19.47	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.08580	12.08580	12.11320	12.11320		13.90	0.00	71,209,533.60	5,892	43,726.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	203.93800	0.20394	198.17630	0.19818	203.938	12.91	0.28	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	241.89750	0.24190	235.07740	0.23508	241.898	13.07	0.31	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	306.05220	0.30605	297.56090	0.29756	306.052	13.32	0.37	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	353.55810	0.35356	343.91350	0.34391	353.558	13.49	0.40	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	431.68150	0.43168	420.28390	0.42028	431.682	13.73	0.45	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	830.18350	0.83018	812.73480	0.81273	830.184	14.92	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	859.92990	0.85993	842.14570	0.84215	859.930	15.00	0.64	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,013.74420	1.01374	994.69540	0.99470	1,013.744	15.40	0.69	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,343.24660	1.34325	1,322.30430	1.32230	1,343.247	16.18	0.77	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	171.93220	0.17193	178.18860	0.17819	171.932	16.28	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	126.44990	0.12645	131.35240	0.13135	126.450	16.79	0.17	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	17.65190	0.01765	19.88510	0.01989	17.652	19.64	0.03	0.00	0	5,300.00

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 17/09/2018	Foreign Exchange Future	16.04	Call	16.28230	0.01628	18.37940	0.01838	16.282	19.64	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	14.49720	0.01450	16.41200	0.01641	14.497	19.64	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	12.15980	0.01216	13.82680	0.01383	12.160	19.64	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.10240	12.10240	12.12980	12.12980		13.96	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,821.51760	1.82152	1,798.78920	1.79879	1,821.518	17.01	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	17.24090	0.01724	18.40840	0.01841	17.241	19.91	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	9.34640	0.00935	10.04580	0.01005	9.346	19.91	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.14300	12.14300	12.17040	12.17040		14.13	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.14900	12.14900	12.17640	12.17640		14.12	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.15210	12.15210	12.17940	12.17940		14.14	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,810.19970	1.81020	1,788.31430	1.78831	1,810.200	16.94	0.81	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	24.41580	0.02442	26.00100	0.02600	24.416	20.00	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	14.26410	0.01426	15.28430	0.01528	14.264	20.00	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.15960	12.15960	12.18690	12.18690		14.14	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	411.39850	0.41140	401.01070	0.40101	411.398	13.74	0.40	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,861.12250	1.86112	1,839.12950	1.83913	1,861.123	16.99	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	18.92490	0.01892	20.18930	0.02019	18.925	19.98	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.17160	12.17160	12.19900	12.19900		14.16	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.17610	12.17610	12.20350	12.20350		14.26	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	81.52720	0.08153	79.22410	0.07922	81.527	12.81	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	310.46760	0.31047	302.69620	0.30270	310.468	13.40	0.33	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	273.30730	0.27331	281.10780	0.28111	273.307	16.06	0.29	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.19720	12.19720	12.22450	12.22450		14.27	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,801.28350	1.80128	1,779.63140	1.77963	1,801.284	16.87	0.79	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	29.56640	0.02957	31.25880	0.03126	29.566	19.95	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	17.14670	0.01715	18.22900	0.01823	17.147	19.95	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.21380	12.21380	12.24110	12.24110		14.28	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,670.06860	1.67007	1,650.26320	1.65026	1,670.069	16.64	0.76	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	72.67930	0.07268	74.32560	0.07433	72.679	19.63	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.21830	12.21830	12.24560	12.24560		14.29	0.00	647,569.90	53	18,553.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	313.39750	0.31340	305.30440	0.30530	313.398	13.43	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	502.50090	0.50250	514.87290	0.51487	502.501	14.78	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,112.86380	1.11286	1,094.82900	1.09483	1,112.864	15.55	0.64	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	361.76010	0.36176	370.81410	0.37081	361.760	15.62	0.35	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	318.65680	0.31866	326.69410	0.32669	318.657	15.97	0.31	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	22.80	Call	215.31760	0.21532	222.19340	0.22219	215.318	16.82	0.22	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	109.93130	0.10993	112.75130	0.11275	109.931	18.30	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	64.47570	0.06448	68.38070	0.06838	64.476	19.91	0.07	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	21.90390	0.02190	23.59170	0.02359	21.904	19.91	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.24370	12.24370	12.27080	12.27080		14.37	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,792.85130	1.79285	1,771.74060	1.77174	1,792.851	16.79	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	34.71310	0.03471	36.45300	0.03645	34.713	19.88	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	20.32490	0.02032	21.44510	0.02145	20.325	19.88	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.30920	12.30920	12.33620	12.33620		14.49	0.00	0.00	0	70.00

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 18/03/2019	Foreign Exchange Future			12.35860		12.35860		12.38540	12.38540		14.57	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.49550		12.49550		12.52130	12.52130		14.93	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.77870		12.77870		12.80240	12.80240		15.35	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	76.35940		0.07636		77.11370	0.07711	76.359	19.89	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.08140		13.08140		13.10500	13.10500		15.76	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.16310		13.16310		13.18740	13.18740		15.85	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.24840		13.24840		13.27330	13.27330		15.97	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.80150		11.80150		11.82680	11.82680		11.29	0.00	177,022.50	15	478.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.94740		11.94740		11.97290	11.97290		13.25	0.00	358,422.00	30	198.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.08580		12.08580		12.11320	12.11320		13.90	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.21830		12.21830		12.24560	12.24560		14.29	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.49550		12.49550		12.52130	12.52130		14.93	0.00	0.00	0	0.00
£ / R	On 15/03/2018	Any day expiry			16.47340		16.47340		16.42020	16.42020		26.34	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.48140		16.48140		16.43250	16.43250		24.07	0.00	16,893,435.00	1,025	36,084.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	563.88370		0.56388		619.00560	0.61901	563.884	24.56	0.83	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	0.19250		0.00019		0.21360	0.00021	0.193	35.44	0.00	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	0.05640		0.00006		0.06130	0.00006	0.056	44.45	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.60230		16.60230		16.56630	16.56630		20.16	0.00	49,800.90	3	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.75430		16.75430		16.70390	16.70390		20.00	0.00	25,215,221.50	1,505	172,857.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,160.81950		1.16082		1,197.43210	1.19743	1,160.819	20.68	0.64	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	49.66350		0.04966		49.31100	0.04931	49.664	23.57	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.01570		17.01570		16.96740	16.96740		19.32	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.26930		17.26930		17.21890	17.21890		18.81	0.00	431,732.50	25	923.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.54550		17.54550		17.49310	17.49310		18.55	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.80880		17.80880		17.75560	17.75560		18.40	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11044		0.11044		0.11113	0.11113		24.61	0.00	0.00	0	8,286.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11253		0.11253		0.11322	0.11322		14.15	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11459		0.11459		0.11532	0.11532		12.36	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11664		0.11664		0.11737	0.11737		11.88	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12391		0.12391		0.12465	0.12465		13.21	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry			14.59230		14.59230		14.56060	14.56060		10.45	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.60080		14.60080		14.57320	14.57320		9.95	0.00	51,409,416.80	3,521	77,672.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	26.89510		0.02690		37.97550	0.03798	26.895	10.89	0.23	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	85.76120		0.08576		112.02400	0.11202	85.761	10.14	0.54	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	454.76280		0.45476		482.77110	0.48277	454.763	14.30	0.95	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	503.48380		0.50348		531.37250	0.53137	503.484	14.78	0.96	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	0.01690		0.00002		0.01480	0.00001	0.017	26.16	0.00	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.01670		0.00002		0.01370	0.00001	0.017	32.06	0.00	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.63120		14.63120		14.60470	14.60470		11.25	0.00	0.00	0	3.00
€ / R	On 11/04/2018	Any day expiry			14.67820		14.67820		14.65150	14.65150		11.45	0.00	0.00	0	107.00



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 30/04/2018	Any day expiry			14.72660		14.72660		14.71030	14.71030		11.72	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.88530		14.88530		14.85650	14.85650		12.17	0.00	27,820,625.70	1,869	89,741.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	21.20980		0.02121		23.34770	0.02335	21.210	11.98	0.05	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	37.82570		0.03783		41.25050	0.04125	37.826	11.69	0.09	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	60.95860		0.06096		65.94980	0.06595	60.959	11.43	0.13	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	112.49360		0.11249		123.10820	0.12311	112.494	11.34	0.22	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	711.61030		0.71161		694.15180	0.69415	711.610	11.41	0.76	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	642.53930		0.64254		626.53270	0.62653	642.539	11.53	0.72	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	325.83080		0.32583		318.91730	0.31892	325.831	12.38	0.46	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	608.47400		0.60847		632.64720	0.63265	608.474	12.91	0.63	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	156.45420		0.15645		153.85270	0.15385	156.454	13.71	0.26	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	99.60100		0.09960		98.45400	0.09845	99.601	14.36	0.17	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,612.99790		1.61300		1,641.30550	1.64131	1,612.998	15.10	0.89	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	7.44220		0.00744		7.91790	0.00792	7.442	19.42	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.18360		0.00118		1.21530	0.00122	1.184	21.81	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.16710		15.16710		15.13960	15.13960		12.80	0.00	879,691.80	58	49,082.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	43.19150		0.04319		46.68120	0.04668	43.191	11.56	0.07	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	166.08730		0.16609		174.22730	0.17423	166.087	11.77	0.22	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,014.81280		1.01481		1,036.72140	1.03672	1,014.813	13.83	0.65	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	167.54310		0.16754		165.02110	0.16502	167.543	15.13	0.19	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.32830		0.02433		24.21100	0.02421	24.328	18.51	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.44600		15.44600		15.41670	15.41670		13.25	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.75440		15.75440		15.72250	15.72250		13.51	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.98950		15.98950		15.95550	15.95550		13.89	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			93.13000		93.13000		93.17000	93.17000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			90.05000		90.05000		90.11000	90.11000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.73000		88.73000		88.79000	88.79000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.85000		90.85000		90.91000	90.91000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.62000		94.62000		94.68000	94.68000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			93.12000		93.12000		93.18000	93.18000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			95.15000		95.15000		95.21000	95.21000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.86000		98.86000		98.91000	98.91000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			99.16000		99.16000		99.21000	99.21000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			94.30000		94.30000		94.34000	94.34000			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		99.40000	99.40000			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 21/09/2018		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
2Y STND	On 15/03/2019		Interest Rate Swap	99.15000	99.15000		99.15000	99.15000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019		Interest Rate Swap	99.46000	99.46000		99.46000	99.46000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019		Interest Rate Swap	99.78000	99.78000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019		Interest Rate Swap	100.65000	100.65000		100.64000	100.64000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020		Interest Rate Swap	98.31000	98.31000		98.30000	98.30000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020		Interest Rate Swap	95.57000	95.57000		95.57000	95.57000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021		Interest Rate Swap	94.71000	94.71000		94.72000	94.72000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021		Interest Rate Swap	93.82000	93.82000		93.83000	93.83000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021		Interest Rate Swap	93.91000	93.91000		93.92000	93.92000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	96.03000	96.03000		96.04000	96.04000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022		Interest Rate Swap	96.08000	96.08000		96.10000	96.10000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022		Interest Rate Swap	97.20000	97.20000		97.22000	97.22000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022		Interest Rate Swap	99.33000	99.33000		99.36000	99.36000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022		Interest Rate Swap	100.52000	100.52000		100.54000	100.54000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023		Interest Rate Swap	95.53000	95.53000		95.56000	95.56000			0.00	0.00	0	0.00
AL37	On 03/05/2018		Index Future	590.70700	590.70700		591.07400	591.07400			0.00	0.00	0	0.00
AL7T	On 03/05/2018		Index Future	692.36500	692.36500		693.50300	693.50300			0.00	0.00	0	0.00
ALBI	On 03/05/2018		Index Future	630.64300	630.64300		632.03600	632.03600			0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018		Any day expiry	9.29410	9.29410		9.30350	9.30350		10.58	0.00	37,185.60	4	4.00
AU\$ / R	On 19/03/2018		Foreign Exchange Future	9.29780	9.29780		9.30940	9.30940		9.59	0.00	2,380,236.80	256	6,578.00
AU\$ / R	On 29/03/2018		Any day expiry	9.31140	9.31140		9.32330	9.32330		10.61	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018		Foreign Exchange Future	9.41710	9.41710		9.42780	9.42780		11.21	0.00	2,533,199.90	269	5,608.00
AU\$ / R	On 17/09/2018		Foreign Exchange Future	9.53340	9.53340		9.54530	9.54530		11.85	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018		Foreign Exchange Future	9.64600	9.64600		9.65770	9.65770		12.76	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	9.88540	9.88540		9.89410	9.89410		12.90	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018		Foreign Exchange Future	9.14030	9.14030		9.22790	9.22790		10.76	0.00	0.00	0	600.00
CAD/ R	On 18/06/2018		Foreign Exchange Future	9.27090	9.27090		9.35900	9.35900		12.32	0.00	0.00	0	430.00
CAD/ R	On 14/12/2018		Foreign Exchange Future	9.40930	9.40930		9.49850	9.49850		13.01	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018		Can-Do Future	0.77430	0.77430		1.87720	1.87720			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018		Can-Do Future	0.34430	0.34430		0.87350	0.87350			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018		Can-Do Future	36.93200	36.93200		76.95540	76.95540			0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018		Foreign Exchange Future	12.49850	12.49850		12.47980	12.47980		11.41	0.00	0.00	0	1,215.00

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 18/06/2018	Foreign Exchange Future	12.75510	12.75510	12.73490	12.73490				11.77	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.00940	13.00940	12.98980	12.98980				12.46	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.26090	13.26090	13.23950	13.23950				13.02	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.05930	14.05930	14.03070	14.03070				13.82	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.86720	1.86720	1.86930	1.86930				9.97	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.88040	1.88040	1.88220	1.88220				12.43	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.89300	1.89300	1.89530	1.89530				12.88	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.90570	1.90570	1.90770	1.90770				13.51	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.93240	1.93240	1.93440	1.93440				14.12	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.98190	1.98190	1.97750	1.97750				15.60	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02190	2.02190	2.01730	2.01730				13.04	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06210	2.06210	2.05770	2.05770				13.78	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09730	2.09730	2.09250	2.09250				14.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26330	2.26330	2.25770	2.25770				15.08	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	10.37896	79.20915	10.34927	79.39795					0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.46515	80.67431	10.43452	80.86622					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	10.51944	82.74281	10.48467	83.00073					0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.60195	84.27320	10.56610	84.53552					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	628.14500	628.14500	629.46800	629.46800					0.00	0.00	0	612.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.50560	1.50560	1.50890	1.50890				11.02	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 18/06/2018	Foreign Exchange Future		1.52860	1.52860		1.53190	1.53190		13.53	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.54910	1.54910		1.55240	1.55240		13.83	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.56760	1.56760		1.57070	1.57070		14.05	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.66040	1.66040		1.66280	1.66280		15.12	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.29905	133.29905		133.29715	133.29715			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future		134.39108	134.39108		134.38832	134.38832			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		100.44467	100.44467		100.59099	100.59099			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		102.30778	102.30778		102.45617	102.45617			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		103.11544	103.11544		103.11284	103.11284			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		105.02809	105.02809		105.02471	105.02471			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		125.00474	125.00474		125.00145	125.00145			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future		125.77042	125.77042		125.76615	125.76615			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		117.77061	117.77061		117.76717	117.76717			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		119.95516	119.95516		119.95077	119.95077			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		124.29573	124.29573		124.29201	124.29201			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		124.86831	124.86831		124.86350	124.86350			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		252.08100	252.08100		252.08500	252.08500			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		0.11630	0.11630		0.11690	0.11690			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11590	0.11590		0.11650	0.11650			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11550	0.11550		0.11560	0.11560			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11480	0.11480		0.11480	0.11480			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11100	0.11100		0.11530	0.11530			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 19/03/2018	Foreign Exchange Future			1.53270		1.53270		1.53290	1.53290		11.96	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.55680		1.55680		1.55730	1.55730		13.10	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58120		1.58120		1.58130	1.58130		13.95	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60290		1.60290		1.60270	1.60270		13.81	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65240		1.65240		1.65170	1.65170		13.58	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.65090		8.65090		8.63410	8.63410		10.39	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.75420		8.75420		8.73710	8.73710		12.16	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.85590		8.85590		8.84040	8.84040		12.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.95440		8.95440		8.93910	8.93910		13.55	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.47630		9.47630		9.45820	9.45820		13.98	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23660		1.23660		1.23570	1.23570			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24610		1.24610		1.24510	1.24510			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25390		1.25390		1.25300	1.25300			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26020		1.26020		1.25910	1.25910			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33680		1.33680		1.33550	1.33550			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39660		1.39660		1.38940	1.38940			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40230		1.40230		1.39510	1.39510			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40790		1.40790		1.40070	1.40070			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23720		1.23720		1.23220	1.23220			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24590		1.24590		1.24080	1.24080			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25500		1.25500		1.24980	1.24980			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.05460		9.05460	0.11036	8.99840	8.99840		15.16	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	607.78740		0.06078	0.11036	421.41020	0.04214	607.787	14.71	0.47	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.88660		8.88660	0.11036	8.83210	8.83210		15.67	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,887.82930		0.28878	0.11036	3,163.28030	0.31633	2,887.829	15.71	0.49	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.72650		8.72650	0.11036	8.67160	8.67160		16.42	0.00	272,547.47	283	283.00
R186	On 03/05/2018	Bond Future			8.09691		118.66877		8.07154	118.83887		6.37	0.00	64,437,142.11	543	199,570.00
R186	On 03/05/2018	Bond Future	7.85	Call	453.10000		0.45310		510.76000	0.51076	453.100	6.12	0.27	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	817.03000		0.81703		899.88000	0.89988	817.030	6.27	0.41	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.35	Put	521.82000		0.52182		485.22000	0.48522	521.820	6.69	0.28	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	441.96000		0.44196		410.55000	0.41055	441.960	6.75	0.25	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,448.81000		2.44881		2,587.50000	2.58750	2,448.810	6.75	0.75	0.00	0	7.00
R186	On 03/05/2018	Bond Future	8.50	Put	313.18000		0.31318		290.47000	0.29047	313.180	6.88	0.19	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	84.12000		0.08412		77.98000	0.07798	84.120	7.31	0.06	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,710.31000		7.71031		7,879.71000	7.87971	7,710.310	7.63	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.69000		0.00069		0.65000	0.00065	0.690	7.63	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.56000		0.00056		0.53000	0.00053	0.560	7.63	0.00	0.00	0	3,200.00

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			8.12335		115.56352		8.09695	115.73623		6.85	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	464.59000		0.46459		502.65000	0.50265	464.590	6.31	0.19	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,446.07000		2.44607		2,553.22000	2.55322	2,446.070	7.01	0.57	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.14583		117.73083		8.11826	117.90675		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,965.74000		1.96574		2,048.66000	2.04866	1,965.740	6.68	0.44	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,747.62000		3.74762		3,864.40000	3.86440	3,747.620	7.10	0.63	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	742.21000		0.74221		714.50000	0.71450	742.210	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	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 03/05/2018	Bond Future			306.10373		306.10373		306.10109	306.10109			0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			236.10920		236.10920		236.10269	236.10269		4.60	0.00	0.00	0	23,064.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.40227		102.82325		7.38662	102.88624		4.02	0.00	348,262,347.75	3,387	73,377.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.02000		0.00002		0.02000	0.00002	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	0.00
R2030	On 03/05/2018	Bond Future			8.54764		98.11575		8.51743	98.33119		8.60	0.00	0.00	0	90,182.00
R2030	On 02/08/2018	Bond Future			8.58585		95.92485		8.55463	96.14389		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,939.67000		1.93967		2,052.68000	2.05268	1,939.670	9.18	0.47	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,582.18000		3.58218		3,736.14000	3.73614	3,582.180	9.72	0.66	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	505.94000		0.50594		478.94000	0.47894	505.940	10.55	0.15	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.75302		96.84274		8.72288	97.07606		9.74	0.00	0.00	0	61,647.00
R2032	On 02/08/2018	Bond Future			8.79144		98.63402		8.76039	98.87122		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	0.00
R2035	On 03/05/2018	Bond Future			8.95360		100.96479		8.92349	101.22323		13.54	0.00	0.00	0	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,326.72000		1.32672		1,446.45000	1.44645	1,326.720	13.78	0.38	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,023.62000		1.02362		964.66000	0.96466	1,023.620	13.66	0.30	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.99403		102.83230		8.96305	103.09511		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	0.00
R2037	On 03/05/2018	Bond Future			9.04132		97.40950		9.01635	97.62514		11.22	0.00	0.00	0	48,150.00
R2037	On 02/08/2018	Bond Future			9.08623		94.95518		9.06056	95.17438		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	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	On 03/05/2018	Bond Future			6.22726		104.08519		6.19139	104.10699		0.34	0.00	29,143,853.20	280	21,652.00
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 03/05/2018	Bond Future			9.11649		101.29296		9.08136	101.62087		11.82	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	141.97000		0.14197		176.28000	0.17628	141.970	10.75	0.08	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,274.20000		1.27420		1,430.73000	1.43073	1,274.200	11.64	0.41	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,848.74000		7.84874		8,163.68000	8.16368	7,848.740	13.88	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.16170		98.66022		9.12559	98.99371		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			9.16592		98.23470		9.13080	98.56899		12.53	0.00	0.00	0	23,617.00
R2044	On 02/08/2018	Bond Future			9.21014		95.67055		9.17407	96.01055		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			9.12725		97.77344		9.09210	98.12089		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			6.61756		103.24380		6.58887	103.28929		1.03	0.00	14,867,107.20	144	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			6.96065		100.14733		6.93371	100.21674		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			8.95240		76.74838		8.92233	76.96688		11.71	0.00	0.00	0	81,127.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,344.86000		1.34486		1,471.58000	1.47158	1,344.860	11.83	0.51	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,408.79000		2.40879		2,574.46000	2.57446	2,408.790	12.38	0.69	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,979.07000		2.97907		3,158.14000	3.15814	2,979.070	12.64	0.76	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	308.50000		0.30850		284.42000	0.28442	308.500	13.03	0.15	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,600.15000		5.60015		5,808.88000	5.80888	5,600.150	13.68	0.93	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	116.84000		0.11684		107.71000	0.10771	116.840	13.73	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	49.07000		0.04907		45.25000	0.04525	49.070	14.03	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	17.57000		0.01757		16.19000	0.01619	17.570	14.03	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.08000		0.00108		1.00000	0.00100	1.080	14.03	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.98986		78.16797		8.95901	78.39016		12.17	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,465.12000		5.46512		5,645.95000	5.64595	5,465.120	13.38	0.78	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	10.21	Put	328.38000		0.32838		311.18000	0.31118	328.380	14.01	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	76.20000		0.07620		71.64000	0.07164	76.200	14.01	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.02648		76.48520		8.99478	76.71149		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			187.43126		187.43126		187.42753	187.42753			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			155.15187		155.15187		155.15100	155.15100			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			8.62980		88.80696		8.60468	88.98311		9.45	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.66335		90.44958		8.63748	90.62862		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			9.08179		76.52181		9.04663	76.79195		12.64	0.00	765,218.10	10	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			21,819.31000		21,819.31000		21,820.25000	21,820.25000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			8.99950		8.99950		9.00240	9.00240		9.88	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.12870		9.12870		9.13100	9.13100		11.67	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.25500		9.25500		9.25870	9.25870		12.20	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.37580		9.37580		9.37820	9.37820		12.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.95740		9.95740		9.95230	9.95230		13.42	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.05200		3.05200		3.08090	3.08090		9.47	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.01010		3.01010		3.03850	3.03850		11.08	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.96710		2.96710		2.99370	2.99370		11.79	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.92170		2.92170		2.94880	2.94880		12.50	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.92530		2.92530		2.95480	2.95480		13.28	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future			1.22130		1.22130		1.21720	1.21720			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future			1.20420		1.20420		1.20040	1.20040			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 17/09/2018		Foreign Exchange Future	1.18660	1.18660	1.18290	1.18290			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.16570	1.16570	1.16230	1.16230			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
<b>Total for Derivatives :</b>											<b>2,943,594,213.03</b>	<b>228,818</b>	<b>7 666 067.00</b>
<b>Grand Total:</b>											<b>2,943,594,213.03</b>	<b>228,818</b>	<b>7 666 067.00</b>