



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: 15/03/2018

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	11.85500	11.85500		11.78010	11.78010		12.50	0.00	46,952,630.00	3,961	0.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.82790	11.82790		11.78370	11.78370		11.61	0.00	1,374,319,184.70	116,193	573,377.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	1.36810	0.00137	2.70480	0.00270	1.368	15.13	0.02	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	2.38610	0.00239	4.56430	0.00456	2.386	14.69	0.03	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	6.99280	0.00699	12.40690	0.01241	6.993	13.81	0.09	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	14.23470	0.01423	23.78970	0.02379	14.235	13.20	0.16	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	15.69960	0.01570	26.00340	0.02600	15.700	13.11	0.18	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	22.99040	0.02299	36.70130	0.03670	22.990	12.76	0.24	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	46.55230	0.04655	68.80840	0.06881	46.552	12.05	0.42	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	177.70500	0.17770	218.74810	0.21875	177.705	13.68	0.83	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	186.53020	0.18653	227.84500	0.22785	186.530	13.83	0.84	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	375.40800	0.37541	419.07460	0.41907	375.408	16.79	0.96	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	424.47040	0.42447	468.30150	0.46830	424.470	17.53	0.97	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	533.30180	0.53330	577.32240	0.57732	533.302	19.15	0.99	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	573.05600	0.57306	617.11270	0.61711	573.056	19.74	0.99	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	0.62680	0.00063	0.48100	0.00048	0.627	20.67	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	672.60250	0.67260		716.68530	0.71669	672.603	20.95	0.99	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	0.34940	0.00035		0.26730	0.00027	0.349	21.42	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	872.22220	0.87222		916.39260	0.91639	872.222	22.84	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	0.12220	0.00012		0.09260	0.00009	0.122	22.84	0.00	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	992.15530	0.99216		1,036.34140	1.03634	992.155	23.98	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,112.12620	1.11213		1,156.31930	1.15632	1,112.126	25.11	1.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	0.02460	0.00002		0.01810	0.00002	0.025	25.20	0.00	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	0.01830	0.00002		0.01340	0.00001	0.018	25.68	0.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,172.11830	1.17212		1,216.31340	1.21631	1,172.118	25.68	1.00	0.00	0	80,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	0.01240	0.00001		0.01170	0.00001	0.012	28.79	0.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,372.11240	1.37211		1,416.31170	1.41631	1,372.112	28.79	1.00	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,392.11230	1.39211		1,436.31160	1.43631	1,392.112	29.15	1.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,422.11210	1.42211		1,466.31140	1.46631	1,422.112	29.68	1.00	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,492.11180	1.49211		1,536.31110	1.53631	1,492.112	30.91	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.01170	0.00001		0.01100	0.00001	0.012	31.44	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,552.11160	1.55211		1,596.31100	1.59631	1,552.112	31.97	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,572.11160	1.57211		1,616.31090	1.61631	1,572.112	32.32	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,672.11140	1.67211		1,716.31080	1.71631	1,672.111	34.09	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.01140	0.00001		0.01080	0.00001	0.011	34.09	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,772.11140	1.77211		1,816.31070	1.81631	1,772.111	35.86	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.01140	0.00001		0.01070	0.00001	0.011	36.91	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.01140	0.00001		0.01070	0.00001	0.011	37.62	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,912.11140	1.91211		1,956.31080	1.95631	1,912.111	38.33	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.01150	0.00001		0.01080	0.00001	0.011	38.68	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.01150	0.00001		0.01080	0.00001	0.011	39.21	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,012.11160	2.01211		2,056.31090	2.05631	2,012.112	40.09	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,082.11180	2.08211		2,126.31110	2.12631	2,082.112	41.33	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.01180	0.00001		0.01110	0.00001	0.012	41.68	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,102.11180	2.10211		2,146.31110	2.14631	2,102.112	41.68	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,122.11190	2.12211		2,166.31110	2.16631	2,122.112	42.03	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,152.11190	2.15211		2,196.31120	2.19631	2,152.112	42.56	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.01200	0.00001		0.01130	0.00001	0.012	42.92	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.01210	0.00001		0.01130	0.00001	0.012	43.27	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,222.11220	2.22211		2,266.31140	2.26631	2,222.112	43.80	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.01220	0.00001		0.01150	0.00001	0.012	44.15	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.01240	0.00001		0.01170	0.00001	0.012	45.04	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,332.11260	2.33211		2,376.31220	2.37631	2,332.113	45.74	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,352.11260	2.35211		2,396.31320	2.39631	2,352.113	46.09	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.01270	0.00001		0.01420	0.00001	0.013	46.45	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,392.11360	2.39211		2,436.31530	2.43632	2,392.114	46.97	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.02600	0.00003		0.03180	0.00003	0.026	52.67	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.02670	0.00003		0.03270	0.00003	0.027	52.93	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,662.12970	2.66213		2,706.33670	2.70634	2,662.130	53.96	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.03040	0.00003		0.03780	0.00004	0.030	54.22	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	2,672.13040	2.67213	2,716.33780	2.71634	2,672.130	54.22	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,692.13200	2.69213	2,736.33990	2.73634	2,692.132	54.74	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.03360	0.00003	0.04220	0.00004	0.034	55.26	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.03620	0.00004	0.04570	0.00005	0.036	56.04	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.03880	0.00004	0.04950	0.00005	0.039	56.82	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.05420	0.00005	0.07130	0.00007	0.054	60.70	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.06780	0.00007	0.09080	0.00009	0.068	63.55	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.07330	0.00007	0.09880	0.00010	0.073	64.59	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.07470	0.00007	0.10080	0.00010	0.075	64.85	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.08820	0.00009	0.12060	0.00012	0.088	67.18	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.10670	0.00011	0.14800	0.00015	0.107	70.03	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.13600	0.00014	0.19160	0.00019	0.136	73.92	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.14030	0.00014	0.16090	0.00016	0.140	77.55	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.12440	0.00012	0.14320	0.00014	0.124	77.55	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.10070	0.00010	0.11660	0.00012	0.101	77.55	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.06980	0.00007	0.08170	0.00008	0.070	77.55	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.02640	0.00003	0.03190	0.00003	0.026	77.55	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.01580	0.00002	0.01940	0.00002	0.016	77.55	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.82740	11.82740	11.78680	11.78680		12.41	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	62.74890	0.06275	49.79870	0.04980	62.749	12.57	0.42	0.00	0	15,000.00
\$ / R	On 26/03/2018	Any day expiry			11.83360	11.83360	11.86590	11.86590		12.31	0.00	161,288,052.10	13,594	6,797.00
\$ / R	On 28/03/2018	Any day expiry			11.83690	11.83690	11.79480	11.79480		12.56	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	226.72190	0.22672	198.36900	0.19837	226.722	13.31	0.73	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	105.56110	0.10556	91.19820	0.09120	105.561	12.56	0.49	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			11.83870	11.83870	11.79670	11.79670		12.67	0.00	0.00	0	1,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	73.92550	0.07393	91.17730	0.09118	73.926	13.09	0.35	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	84.47350	0.08447	103.34700	0.10335	84.474	12.99	0.39	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	122.18810	0.12219	105.02050	0.10502	122.188	12.74	0.52	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	102.90350	0.10290	89.39930	0.08940	102.904	12.73	0.46	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	0.82730	0.00083	0.80090	0.00080	0.827	18.86	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			11.85280	11.85280	11.81190	11.81190		12.47	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	297.11540	0.29712	268.96640	0.26897	297.115	12.57	0.75	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	89.86550	0.08987	81.45340	0.08145	89.865	13.04	0.36	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	75.76850	0.07577	68.97280	0.06897	75.769	13.23	0.31	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry	11.87040		11.87040	11.87040	11.83090	11.83090		12.32	0.00	0.00	0	54.00
\$ / R	On 17/04/2018	Any day expiry			11.87210	11.87210	11.90350	11.90350		12.36	0.00	11,963,017.50	1,005	1,005.00
\$ / R	On 24/04/2018	Any day expiry			11.88380	11.88380	11.84370	11.84370		12.63	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.88540	11.88540	11.84530	11.84530		12.65	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,115.33200	3.11533	3,155.53640	3.15554	3,115.332	24.47	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.38290	0.00038	0.37210	0.00037	0.383	27.76	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.89360	11.89360	11.85320	11.85320		12.62	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	122.74930	0.12275	141.38270	0.14138	122.749	12.28	0.35	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	137.27820	0.13728	128.79200	0.12879	137.278	13.28	0.37	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,908.85300	1.90885	1,949.18520	1.94919	1,908.853	17.73	0.99	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.97410	0.00097	1.08450	0.00108	0.974	25.06	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.64760	0.00065	0.62990	0.00063	0.648	26.53	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.89680	11.89680	11.85640	11.85640		12.65	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	63.38440	0.06338	75.59640	0.07560	63.384	12.00	0.21	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	265.93360	0.26593	247.30450	0.24730	265.934	12.49	0.58	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	61.17450	0.06117	58.18620	0.05819	61.174	14.63	0.18	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.90500	11.90500	11.86440	11.86440		12.60	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	190.36930	0.19037	178.46630	0.17847	190.369	12.92	0.45	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.90820	11.90820	11.86750	11.86750		12.66	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	877.49310	0.87749	916.30040	0.91630	877.493	15.21	0.87	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,955.53320	1.95553	1,996.02650	1.99603	1,955.533	17.42	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.92890	0.00093	0.90170	0.00090	0.929	24.83	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.91150	11.91150	11.87070	11.87070		12.71	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.91640	11.91640	11.87550	11.87550		12.65	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	885.65630	0.88566	924.26420	0.92426	885.656	15.17	0.86	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,585.27750	2.58528	2,626.14020	2.62614	2,585.278	18.91	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.81210	0.00081	0.79630	0.00080	0.812	24.06	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.91800	11.91800	11.87710	11.87710		12.67	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	11.21670	0.01122	12.72030	0.01272	11.217	12.91	0.04	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	145.20570	0.14521	164.27380	0.16427	145.206	12.39	0.35	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	149.65150	0.14965	141.04530	0.14105	149.651	13.59	0.35	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.92290	11.92290	11.88170	11.88170		12.75	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	301.07870	0.30108	329.21360	0.32921	301.079	13.05	0.54	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.94280	11.94280	11.90150	11.90150		12.98	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,868.94820	1.86895	1,909.49490	1.90949	1,868.948	16.80	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.57350	0.00257	2.61980	0.00262	2.574	22.11	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.30790	0.00131	1.09930	0.00110	1.308	22.65	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.96990	11.96990	11.92900	11.92900		13.07	0.00	566,583,246.60	47,334	646,762.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	25.88690	0.02589	28.36580	0.02837	25.887	11.89	0.08	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	50.52970	0.05053	56.27170	0.05627	50.530	12.04	0.13	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	698.31120	0.69831	666.66080	0.66666	698.311	12.16	0.81	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	623.63250	0.62363	594.20700	0.59421	623.633	12.31	0.77	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	118.25370	0.11825	130.90440	0.13090	118.254	12.38	0.25	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	151.17230	0.15117	166.26840	0.16627	151.172	12.54	0.30	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	459.28590	0.45929	436.00320	0.43600	459.286	12.69	0.65	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	210.49730	0.21050	229.38490	0.22938	210.497	12.76	0.38	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	219.31730	0.21932	238.71080	0.23871	219.317	12.79	0.39	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	232.94700	0.23295	0.00000	0.00000	232.947	12.84	0.40	7,207,179.75	1,500	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	281.81160	0.28181	304.45430	0.30445	281.812	12.99	0.45	0.00	0	7,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	307.08650	0.30709	291.11380	0.29111	307.087	13.20	0.50	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	337.18650	0.33719	362.11380	0.36211	337.187	13.20	0.50	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	411.70360	0.41170	439.03800	0.43904	411.704	13.52	0.56	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	258.11160	0.25811	244.73630	0.24474	258.112	13.54	0.44	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	424.76380	0.42476	452.47690	0.45248	424.764	13.57	0.57	0.00	0	155,500.00

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	12.14	Call	254.66380	0.25466	241.47690	0.24148	254.664	13.57	0.43	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	431.35960	0.43136	459.25700	0.45926	431.360	13.59	0.57	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	222.52070	0.22252	211.10910	0.21111	222.521	13.83	0.39	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	499.63040	0.49963	529.28730	0.52929	499.630	13.86	0.61	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	535.25740	0.53526	565.72720	0.56573	535.257	13.99	0.64	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	609.24390	0.60924	641.20160	0.64120	609.244	14.25	0.67	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	156.44120	0.15644	148.81720	0.14882	156.441	14.52	0.29	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	686.54120	0.68654	719.81720	0.71982	686.541	14.52	0.71	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	891.19000	0.89119	926.85500	0.92686	891.190	15.14	0.78	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,073.61370	1.07361	1,110.68030	1.11068	1,073.614	15.65	0.83	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	79.14040	0.07914	75.52810	0.07553	79.140	15.75	0.16	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,109.24040	1.10924	1,146.52810	1.14653	1,109.240	15.75	0.84	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,154.11400	1.15411	1,191.66030	1.19166	1,154.114	15.87	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,262.99560	1.26300	1,301.08200	1.30108	1,262.996	16.14	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,290.23500	1.29024	1,328.43840	1.32844	1,290.235	16.19	0.87	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,381.87360	1.38187	1,420.42880	1.42043	1,381.874	16.35	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	48.03820	0.04804	45.84970	0.04585	48.038	16.43	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,530.84300	1.53084	1,569.86140	1.56986	1,530.843	16.61	0.91	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,549.64170	1.54964	1,588.71120	1.58871	1,549.642	16.64	0.91	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,568.47610	1.56848	1,607.59430	1.60759	1,568.476	16.67	0.92	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,701.23580	1.70124	1,740.66050	1.74066	1,701.236	16.89	0.93	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,806.53620	1.80654	1,846.16110	1.84616	1,806.536	17.07	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,854.64740	1.85465	1,894.35240	1.89435	1,854.647	17.15	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,864.28630	1.86429	1,904.00690	1.90401	1,864.286	17.17	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,883.58100	1.88358	1,923.33210	1.92333	1,883.581	17.20	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,893.23670	1.89324	1,933.00210	1.93300	1,893.237	17.21	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,951.27590	1.95128	1,991.12580	1.99113	1,951.276	17.31	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,048.38220	2.04838	2,088.35750	2.08836	2,048.382	17.47	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,145.89920	2.14590	2,185.98260	2.18598	2,145.899	17.63	0.96	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,292.81690	2.29282	2,333.03660	2.33304	2,292.817	17.87	0.97	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	8.68460	0.00868	8.24830	0.00825	8.685	18.36	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	6.88540	0.00689	6.57320	0.00657	6.885	18.69	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	6.06870	0.00607	5.81110	0.00581	6.069	18.88	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.20500	0.00421	4.06500	0.00407	4.205	19.43	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	4.05760	0.00406	3.92640	0.00393	4.058	19.49	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.69260	0.00369	3.58280	0.00358	3.693	19.63	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.36490	0.00336	3.27380	0.00327	3.365	19.78	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.90140	0.00290	2.83560	0.00284	2.901	20.02	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.68270	0.00268	2.62830	0.00263	2.683	20.15	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.59490	0.00259	2.54500	0.00255	2.595	20.21	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.59390	0.00159	1.57000	0.00157	1.594	20.24	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.76010	0.00076	0.75320	0.00075	0.760	20.24	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.48340	0.00048	0.48090	0.00048	0.483	20.24	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.45410	0.00045	0.45200	0.00045	0.454	20.24	0.00	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.38420	0.00038	0.38300	0.00038	0.384	20.24	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.36070	0.00036	0.35980	0.00036	0.361	20.24	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.27400	0.00027	0.27400	0.00027	0.274	20.24	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.15340	0.00015	0.15420	0.00015	0.153	20.24	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.12890	0.00013	0.12980	0.00013	0.129	20.24	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.08120	0.00008	0.08210	0.00008	0.081	20.24	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05550	0.00006	0.05640	0.00006	0.055	20.24	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.98680	11.98680	11.94570	11.94570		13.32	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,846.77250	1.84677	1,886.68440	1.88668	1,846.773	17.22	0.93	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.80920	0.00281	2.59920	0.00260	2.809	19.58	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.12900	0.00113	1.04100	0.00104	1.129	19.58	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.99150	11.99150	11.95030	11.95030		13.29	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.99760	11.99760	11.95640	11.95640		13.34	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	398.09720	0.39810	424.91320	0.42491	398.097	13.51	0.52	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	50.36890	0.05037	48.59620	0.04860	50.369	16.85	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	42.74310	0.04274	41.32200	0.04132	42.743	17.07	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.01920	12.01920	11.97770	11.97770		13.39	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.02530	12.02530	11.98380	11.98380		13.49	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,451.41710	2.45142	2,491.90200	2.49190	2,451.417	18.13	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.58020	0.00258	2.50830	0.00251	2.580	18.42	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.02690	12.02690	11.98530	11.98530		13.50	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.03000	12.03000	12.06550	12.06550		13.52	0.00	16,228,097.50	1,345	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.03610	12.03610	11.99450	11.99450		13.51	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,824.56220	1.82456	1,864.59570	1.86460	1,824.562	17.03	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.56690	0.00357	3.49320	0.00349	3.567	18.13	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.49220	0.00149	1.47000	0.00147	1.492	18.13	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.04690	12.04690	12.00520	12.00520		13.53	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	582.54060	0.58254	613.57940	0.61358	582.541	14.12	0.58	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,876.16120	1.87616	1,916.36520	1.91637	1,876.161	17.09	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.14200	0.00214	2.12760	0.00213	2.142	17.85	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.05620	12.05620	12.01430	12.01430		13.52	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.08390	12.08390	12.04170	12.04170		13.66	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,806.30920	1.80631	1,846.61310	1.84661	1,806.309	16.84	0.86	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	6.47210	0.00647	7.01370	0.00701	6.472	18.21	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.01420	0.00301	3.33770	0.00334	3.014	18.21	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.11010	12.11010	12.06760	12.06760		13.64	0.00	139,375,140.90	11,509	50,062.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	189.56190	0.18956	207.96540	0.20797	189.562	12.71	0.27	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	225.93760	0.22594	246.17830	0.24618	225.938	12.87	0.30	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	287.78000	0.28778	310.70360	0.31070	287.780	13.10	0.36	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	333.81290	0.33381	358.44620	0.35845	333.813	13.25	0.39	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	409.86490	0.40986	436.92850	0.43693	409.865	13.49	0.44	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	802.83790	0.80284	837.96990	0.83797	802.838	14.63	0.63	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	832.35860	0.83236	867.84150	0.86784	832.359	14.71	0.64	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	985.48630	0.98549	1,022.65950	1.02266	985.486	15.10	0.69	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	13.25	Put	1,314.47940	1.31448	1,354.03500	1.35404	1,314.479	15.89	0.77	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	167.44790	0.16745	164.07280	0.16407	167.448	15.98	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	122.00760	0.12201	119.97290	0.11997	122.008	16.49	0.17	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.46220	0.01446	14.73580	0.01474	14.462	19.02	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.27640	0.01328	13.54480	0.01354	13.276	19.02	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.73930	0.01174	11.99890	0.01200	11.739	19.02	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.74320	0.00974	9.98710	0.00999	9.743	19.02	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.12670	12.12670	12.08420	12.08420		13.81	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,793.23880	1.79324	1,833.76690	1.83377	1,793.239	16.74	0.84	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	14.28940	0.01429	14.57320	0.01457	14.289	19.32	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.48610	0.00749	7.70910	0.00771	7.486	19.32	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.16750	12.16750	12.12490	12.12490		13.93	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.17350	12.17350	12.13090	12.13090		13.93	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.17650	12.17650	12.13390	12.13390		14.03	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,782.93970	1.78294	1,822.24210	1.82224	1,782.940	16.72	0.81	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	22.72230	0.02272	22.63970	0.02264	22.722	19.73	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	13.09230	0.01309	13.10630	0.01311	13.092	19.73	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.18400	12.18400	12.14140	12.14140		14.04	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	392.85100	0.39285	416.51030	0.41651	392.851	13.57	0.39	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,833.98270	1.83398	1,873.34980	1.87335	1,833.983	16.79	0.81	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	17.63450	0.01763	17.59060	0.01759	17.635	19.74	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.19610	12.19610	12.15350	12.15350		14.06	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.20060	12.20060	12.15800	12.15800		14.08	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	75.69960	0.07570	81.17190	0.08117	75.700	12.71	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	295.57720	0.29558	315.40530	0.31541	295.577	13.27	0.32	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	271.51650	0.27152	265.61860	0.26562	271.517	15.87	0.29	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.22170	12.22170	12.17910	12.17910		14.12	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,774.56350	1.77456	1,812.61240	1.81261	1,774.564	16.68	0.79	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	28.50370	0.02850	28.05720	0.02806	28.504	19.79	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	16.38760	0.01639	16.17270	0.01617	16.388	19.79	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.23830	12.23830	12.19560	12.19560		14.21	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,644.94510	1.64495	1,680.88210	1.68088	1,644.945	16.50	0.76	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	69.72150	0.06972	69.89650	0.06990	69.721	19.39	0.08	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.24290	12.24290	12.20020	12.20020		14.22	0.00	0.00	0	18,553.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	299.01260	0.29901	317.00880	0.31701	299.013	13.30	0.31	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	504.86990	0.50487	491.22340	0.49122	504.870	14.63	0.46	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,088.09920	1.08810	1,121.33770	1.12134	1,088.099	15.38	0.64	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	361.45800	0.36146	352.27220	0.35227	361.458	15.45	0.35	12,927,959.10	3,000	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	317.72930	0.31773	309.83490	0.30983	317.729	15.80	0.32	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	214.55190	0.21455	208.50140	0.20850	214.552	16.69	0.22	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	107.31920	0.10732	105.89660	0.10590	107.319	18.10	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	64.06870	0.06407	62.06300	0.06206	64.069	19.83	0.07	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	21.56960	0.02157	20.87780	0.02088	21.570	19.83	0.03	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.26840	12.26840	12.22550	12.22550		14.24	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,766.82840	1.76683	1,804.11250	1.80411	1,766.828	16.64	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	34.03590	0.03404	33.49070	0.03349	34.036	19.77	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	19.81140	0.01981	19.53800	0.01954	19.811	19.77	0.03	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.33420	12.33420	12.29080	12.29080		14.45	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.38360	12.38360	12.33990	12.33990		14.54	0.00	0.00	0	400.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.52000	12.52000	12.47730	12.47730		14.82	0.00	0.00	0	869.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.80210	12.80210	12.76150	12.76150		15.22	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	75.19280	0.07519	74.56860	0.07457	75.193	19.79	0.06	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.10600	13.10600	13.06470	13.06470		15.64	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.18900	13.18900	13.14640	13.14640		15.80	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.27570	13.27570	13.23170	13.23170		15.94	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			11.82790	11.82790	11.78370	11.78370		11.61	0.00	177,418.50	15	315.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			11.96990	11.96990	11.92900	11.92900		13.07	0.00	0.00	0	428.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.11010	12.11010	12.06760	12.06760		13.64	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.24290	12.24290	12.20020	12.20020		14.22	0.00	0.00	0	34.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.52000	12.52000	12.47730	12.47730		14.82	0.00	0.00	0	0.00
£ / R	On 15/03/2018	Any day expiry			16.54800	16.54800	16.44630	16.44630		26.88	0.00	628,824.00	38	0.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.53070	16.53070	16.45230	16.45230		23.14	0.00	290,163,377.10	17,553	22,702.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	502.55110	0.50255	576.77160	0.57677	502.551	25.33	0.85	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	0.12080	0.00012	0.13230	0.00013	0.121	41.03	0.00	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	0.04450	0.00004	0.05970	0.00006	0.045	52.85	0.00	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.65970	16.65970	16.58750	16.58750		20.28	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.79850	16.79850	16.72500	16.72500		19.98	0.00	259,335,243.00	15,438	185,805.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	1,123.36550	1.12337	1,177.11120	1.17711	1,123.366	20.61	0.63	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	48.05920	0.04806	47.18550	0.04719	48.059	23.40	0.06	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.06370	17.06370	16.98760	16.98760		19.36	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.31940	17.31940	17.24130	17.24130		18.82	0.00	0.00	0	923.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.59560	17.59560	17.51680	17.51680		18.53	0.00	0.00	0	951.00
£ / R	On 14/06/2019	Foreign Exchange Future			17.85850	17.85850	17.78170	17.78170		18.39	0.00	439,390,534.00	24,604	3,115.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11165	0.11165	0.11078	0.11078		17.17	0.00	0.00	0	1,803.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11370	0.11370	0.11287	0.11287		14.86	0.00	0.00	0	6,483.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11582	0.11582	0.11495	0.11495		12.92	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11789	0.11789	0.11701	0.11701		12.31	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12521	0.12521	0.12432	0.12432		21.37	0.00	0.00	0	0.00
€ / R	On 15/03/2018	Any day expiry			14.61800	14.61800	14.56410	14.56410		8.93	0.00	920,934.00	63	0.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.60110	14.60110	14.57030	14.57030		9.40	0.00	790,328,340.80	54,128	64,485.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.45	Put	16.21890	0.01622	26.59830	0.02660	16.219	10.88	0.18	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	14.62	Put	68.69030	0.06869	98.97240	0.09897	68.690	9.63	0.55	0.00	0	10,000.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	450.89710	0.45090	483.64760	0.48365	450.897	14.57	0.98	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	500.34420	0.50034	532.78520	0.53279	500.344	15.15	0.98	0.00	0	14,172.00

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	16.50	Call	0.02150	0.00002	0.02080	0.00002	0.021	32.54	0.00	0.00	0	643.00		
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	0.01910	0.00002	0.02110	0.00002	0.019	39.59	0.00	0.00	0	620.00		
€ / R	On 29/03/2018	Any day expiry	14.62440		14.62440	14.62440	14.60110	14.60110	11.37	0.00	0.00	0	3.00			
€ / R	On 11/04/2018	Any day expiry	14.67070		14.67070	14.67070	14.64600	14.64600	11.27	0.00	0.00	0	107.00			
€ / R	On 30/04/2018	Any day expiry	14.73250		14.73250	14.73250	14.70880	14.70880	11.64	0.00	0.00	0	16.00			
€ / R	On 18/06/2018	Foreign Exchange Future	14.87960		14.87960	14.87960	14.85490	14.85490	12.21	0.00	782,369,368.00	52,580	121,606.00			
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	20.81150	0.02081	22.65980	0.02266	20.812	12.02	0.05	0.00	0	29,734.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	37.38020	0.03738	39.51010	0.03951	37.380	11.73	0.09	0.00	0	50,995.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	60.55010	0.06055	62.77900	0.06278	60.550	11.48	0.13	0.00	0	6,460.00		
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	112.18900	0.11219	118.23520	0.11824	112.189	11.39	0.22	0.00	0	29,734.00		
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	705.60600	0.70561	687.50230	0.68750	705.606	11.46	0.76	0.00	0	10,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	636.54470	0.63654	619.58400	0.61958	636.545	11.58	0.72	0.00	0	10,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	320.26220	0.32026	311.72740	0.31173	320.262	12.41	0.46	0.00	0	3,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	608.73940	0.60874	627.43650	0.62744	608.739	12.93	0.63	0.00	0	50,995.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	151.46630	0.15147	147.99720	0.14800	151.466	13.71	0.25	0.00	0	29,734.00		
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	95.32220	0.09532	93.55300	0.09355	95.322	14.34	0.17	0.00	0	3,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,615.35370	1.61535	1,639.26540	1.63927	1,615.354	15.06	0.90	0.00	0	6,460.00		
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	6.80900	0.00681	7.28100	0.00728	6.809	19.42	0.01	0.00	0	6,460.00		
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.04640	0.00105	1.07480	0.00107	1.046	21.81	0.00	0.00	0	50,995.00		
€ / R	On 17/09/2018	Foreign Exchange Future	15.16390		15.16390	15.16390	15.13760	15.13760	12.78	0.00	74,985,485.50	4,945	49,132.00			
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	41.16660	0.04117	46.05540	0.04606	41.167	11.47	0.07	0.00	0	29,734.00		
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	163.61070	0.16361	172.34080	0.17234	163.611	11.73	0.22	0.00	0	86,824.00		
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,012.21790	1.01222	1,031.71620	1.03172	1,012.218	13.79	0.66	0.00	0	86,824.00		
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	162.04620	0.16205	158.84620	0.15885	162.046	15.05	0.19	0.00	0	29,734.00		
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	24.03610	0.02404	24.68180	0.02468	24.036	18.59	0.03	0.00	0	86,824.00		
€ / R	On 14/12/2018	Foreign Exchange Future	15.44270		15.44270	15.44270	15.41630	15.41630	13.29	0.00	0.00	0	2,971.00			
€ / R	On 18/03/2019	Foreign Exchange Future	15.75330		15.75330	15.75330	15.72510	15.72510	13.57	0.00	0.00	0	1,091.00			
€ / R	On 14/06/2019	Foreign Exchange Future	15.98890		15.98890	15.98890	15.96110	15.96110	13.91	0.00	0.00	0	3,542.00			
10Y STND	On 17/12/2025	Interest Rate Swap	93.24000		93.24000	93.24000	93.10000	93.10000	0.00	0.00	0.00	0	0.00			
10Y STND	On 16/03/2026	Interest Rate Swap	90.18000		90.18000	90.18000	90.02000	90.02000	0.00	0.00	0.00	0	0.00			
10Y STND	On 15/06/2026	Interest Rate Swap	88.86000		88.86000	88.86000	88.70000	88.70000	0.00	0.00	0.00	0	0.00			
10Y STND	On 21/09/2026	Interest Rate Swap	90.98000		90.98000	90.98000	90.83000	90.83000	0.00	0.00	0.00	0	0.00			
10Y STND	On 21/12/2026	Interest Rate Swap	94.75000		94.75000	94.75000	94.60000	94.60000	0.00	0.00	0.00	0	0.00			
10Y STND	On 15/03/2027	Interest Rate Swap	93.25000		93.25000	93.25000	93.11000	93.11000	0.00	0.00	0.00	0	0.00			
10Y STND	On 21/06/2027	Interest Rate Swap	95.28000		95.28000	95.28000	95.14000	95.14000	0.00	0.00	0.00	0	0.00			
10Y STND	On 20/09/2027	Interest Rate Swap	98.97000		98.97000	98.97000	98.84000	98.84000	0.00	0.00	0.00	0	0.00			
10Y STND	On 20/12/2027	Interest Rate Swap	99.27000		99.27000	99.27000	99.13000	99.13000	0.00	0.00	0.00	0	0.00			
10Y STND	On 22/03/2028	Interest Rate Swap	94.41000		94.41000	94.41000	94.27000	94.27000	0.00	0.00	0.00	0	0.00			
10Y STND	On 20/06/2028	Interest Rate Swap	99.88000		99.88000	99.88000	100.00000	100.00000	0.00	0.00	0.00	0	0.00			
1Y STND	On 15/03/2018	Interest Rate Swap	99.72000		99.72000	99.72000	99.72000	99.72000	0.00	0.00	0.00	0	0.00			
1Y STND	On 21/06/2018	Interest Rate Swap	99.90000		99.90000	99.90000	99.90000	99.90000	0.00	0.00	0.00	0	0.00			
1Y STND	On 20/09/2018	Interest Rate Swap	100.03000		100.03000	100.03000	100.03000	100.03000	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
1Y STND	On 20/12/2018	Interest Rate Swap	100.45000	100.45000	100.44000	100.44000					0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.41000	99.41000	99.40000	99.40000					0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.02000	100.02000	100.00000	100.00000					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	98.50000	98.50000	98.50000	98.50000					0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.82000	98.82000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.16000	99.16000	99.15000	99.15000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.47000	99.47000	99.46000	99.46000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.79000	99.79000	99.78000	99.78000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.66000	100.66000	100.65000	100.65000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.34000	98.34000	98.31000	98.31000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.14000	100.14000	100.00000	100.00000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.59000	95.59000	95.56000	95.56000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.73000	94.73000	94.71000	94.71000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.85000	93.85000	93.81000	93.81000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.94000	93.94000	93.90000	93.90000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.06000	96.06000	96.01000	96.01000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.12000	96.12000	96.06000	96.06000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.24000	97.24000	97.18000	97.18000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.38000	99.38000	99.31000	99.31000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.57000	100.57000	100.49000	100.49000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.58000	95.58000	95.50000	95.50000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.86000	99.86000	100.00000	100.00000					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.98300	589.98300	590.70400	590.70400					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	690.81400	690.81400	692.52100	692.52100					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	628.94100	628.94100	630.77500	630.77500					0.00	0.00	0	814.00
AU\$ / R	On 15/03/2018	Any day expiry	9.27780	9.27780	9.28920	9.28920				11.89	0.00	37,111.20	4	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.25840	9.25840	9.29200	9.29200				10.03	0.00	4,629,200.00	500	4,141.00
AU\$ / R	On 29/03/2018	Any day expiry	9.26740	9.26740	9.30270	9.30270				10.65	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.37390	9.37390	9.41060	9.41060				11.14	0.00	9,373.90	1	9,183.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.49070	9.49070	9.52720	9.52720				11.69	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.60330	9.60330	9.64050	9.64050				12.85	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.84130	9.84130	9.87920	9.87920				13.05	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.07150	9.07150	9.10090	9.10090				11.28	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.19800	9.19800	9.23030	9.23030				12.36	0.00	91,980.00	10	940.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.33890	9.33890	9.37140	9.37140				13.12	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
CF CANDO CAHB	On 28/03/2018	Can-Do Future		0.70440	0.70440		0.48740	0.48740			0.00	0.00	0	5,000.00
CF CANDO CAHC	On 28/03/2018	Can-Do Future		0.26070	0.26070		0.16320	0.16320			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future		32.73480	32.73480		22.80670	22.80670			0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.49110	12.49110		12.44710	12.44710		11.01	0.00	15,201,668.70	1,217	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.74130	12.74130		12.70290	12.70290		11.61	0.00	31,636,647.90	2,483	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		12.99800	12.99800		12.95800	12.95800		12.24	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.24870	13.24870		13.20820	13.20820		12.99	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.04460	14.04460		14.00560	14.00560		13.94	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.87160	1.87160		1.86780	1.86780		13.06	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.88470	1.88470		1.88100	1.88100		12.28	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.89810	1.89810		1.89410	1.89410		12.66	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.91070	1.91070		1.90690	1.90690		13.48	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.93770	1.93770		1.93370	1.93370		14.12	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		1.98150	1.98150		1.97690	1.97690		20.50	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.02090	2.02090		2.01690	2.01690		13.00	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.06210	2.06210		2.05750	2.05750		13.63	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.09650	2.09650		2.09260	2.09260		14.45	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.26190	2.26190		2.25820	2.25820		15.13	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		10.37021	79.26472		10.35077	79.38840			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.45611	80.73088		10.43591	80.85749			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

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
ES42	On 03/05/2018	Bond Future	10.55639		82.47022		10.51662	82.76368			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.64010		83.99560		10.59894	84.29517			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	626.45600		626.45600		628.24100	628.24100			0.00	0.00	0	474.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.50860	1.50860		1.50310	1.50310			11.05	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.53120	1.53120		1.52620	1.52620			13.37	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.55190	1.55190		1.54660	1.54660			13.60	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.57060	1.57060		1.56520	1.56520			13.90	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.66330	1.66330		1.65820	1.65820			15.02	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.30892	133.30892		133.30651	133.30651				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.40096	134.40096		134.39942	134.39942				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	100.25813	100.25813		100.25540	100.25540				0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.11764	102.11764		102.11551	102.11551				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	103.12756	103.12756		103.12456	103.12456				0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.04019	105.04019		105.03785	105.03785				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	125.80597	125.80597		125.01619	125.01619				0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	126.58615	126.58615		125.78285	125.78285				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	117.78670	117.78670		117.78279	117.78279				0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.97132	119.97132		119.96809	119.96809				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	124.31276	124.31276		124.30850	124.30850				0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	124.88543	124.88543		124.88195	124.88195				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	252.25100	252.25100		252.03500	252.03500				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

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
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			0.11670		0.11670		0.11630	0.11630			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11630		0.11630		0.11520	0.11520			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11600		0.11600		0.11410	0.11410			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.11530		0.11530		0.11320	0.11320			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11150		0.11150		0.11160	0.11160			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.54230		1.54230		1.52870	1.52870		12.01	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56610		1.56610		1.55290	1.55290		12.92	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59070		1.59070		1.57680	1.57680		13.70	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.61180		1.61180		1.59850	1.59850		13.78	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66150		1.66150		1.64820	1.64820		13.59	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.62970		8.62970		8.63740	8.63740		11.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.73050		8.73050		8.74050	8.74050		12.35	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.83240		8.83240		8.84160	8.84160		12.84	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.93050		8.93050		8.94040	8.94040		13.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.44690		9.44690		9.46410	9.46410		14.16	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.23650		1.23650		1.23660	1.23660			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.24590		1.24590		1.24610	1.24610			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25380		1.25380		1.25400	1.25400			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26010		1.26010		1.26030	1.26030			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33580		1.33580		1.33700	1.33700			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39760		1.39760		1.39620	1.39620			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40340		1.40340		1.40200	1.40200			0.00	0.00	0	1,176.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40910		1.40910		1.40770	1.40770			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.23450		1.23450		1.23650	1.23650			0.00	234,555.00	190	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.24310		1.24310		1.24530	1.24530			0.00	236,189.00	190	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.25220		1.25220		1.25440	1.25440			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.95680		8.95680	0.11158	9.02670	9.02670		12.60	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	107.78380		0.01078	0.11158	369.39110	0.03694	107.784	12.57	0.17	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.79480		8.79480	0.11158	8.85980	8.85980		13.00	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,789.12650		0.27891	0.11158	2,944.34780	0.29443	2,789.127	12.68	0.55	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.63440		8.63440	0.11158	8.69910	8.69910		12.91	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.12638		118.47159		8.09088	118.70917		6.37	0.00	20,021,698.71	169	198,900.00
R186	On 03/05/2018	Bond Future	7.85	Call	382.96000		0.38296		453.83000	0.45383	382.960	6.11	0.25	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.35	Put	557.35000		0.55735		499.37000	0.49937	557.350	6.68	0.30	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
R186	On 03/05/2018	Bond Future	8.40	Put	471.94000		0.47194		421.85000	0.42185	471.940	6.74	0.26	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	334.08000		0.33408		297.38000	0.29738	334.080	6.87	0.20	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	88.45000		0.08845		78.06000	0.07806	88.450	7.31	0.06	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,513.17000		7.51317		7,749.49000	7.74949	7,513.170	7.62	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.66000		0.00066		0.58000	0.00058	0.660	7.62	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.53000		0.00053		0.46000	0.00046	0.530	7.62	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.15411		115.36270		8.11691	115.60562		6.84	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	419.46000		0.41946		468.24000	0.46824	419.460	6.31	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,315.57000		2.31557		2,460.50000	2.46050	2,315.570	7.00	0.56	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.17831		117.52403		8.13936	117.77208		6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,866.46000		1.86646		1,978.44000	1.97844	1,866.460	6.68	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,605.81000		3.60581		3,766.05000	3.76605	3,605.810	7.09	0.62	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	770.00000		0.77000		728.10000	0.72810	770.000	7.65	0.19	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			306.11974		306.11974		306.11578	306.11578			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			236.71232		236.71232		236.13129	236.13129		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			7.43353		102.69757		7.40249	102.82236		4.01	0.00	313,946,471.49	3,057	71,110.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.02000		0.00002		0.01000	0.00001	0.020	4.71	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			8.59690		97.76585		8.54640	98.12458		8.60	0.00	312,948,485.85	3,201	93,383.00
R2030	On 02/08/2018	Bond Future			8.63685		95.56850		8.58445	95.93466		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,759.57000		1.75957		1,935.65000	1.93565	1,759.570	9.17	0.45	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,332.62000		3.33262		3,579.01000	3.57901	3,332.620	9.71	0.64	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	550.91000		0.55091		499.29000	0.49929	550.910	10.55	0.16	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			8.79189		96.54301		8.75167	96.85318		9.73	0.00	0.00	0	61,647.00
R2032	On 02/08/2018	Bond Future			8.83156		98.32875		8.78995	98.64538		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			8.98741		100.67577		8.94721	101.01955		13.54	0.00	0.00	0	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,182.30000		1.18230		1,327.98000	1.32798	1,182.300	13.78	0.35	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,077.66000		1.07766		989.48000	0.98948	1,077.660	13.66	0.32	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.02887		102.53796		8.98735	102.88888		14.29	0.00	0.00	0	3.00

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
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	9.06984		97.16410		9.03478	97.46591		11.23	0.00	0.00	0	48,150.00
R2037	On 02/08/2018	Bond Future	9.11561		94.70525		9.07940	95.01343		12.17	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
R204	On 03/05/2018	Bond Future	6.29993		104.04107		6.25895	104.06595		0.34	0.00	0.00	0	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	9.15514		100.93418		9.11501	101.30674		11.85	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	106.84000	0.10684	138.29000	0.13829	106.840	10.77	0.06	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,103.56000	1.10356	1,267.35000	1.26735	1,103.560	11.67	0.38	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,501.55000	7.50155	7,857.34000	7.85734	7,501.550	13.92	0.93	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future	9.20150		98.29473		9.16010	98.67496		12.84	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	9.20459		97.86885		9.16448	98.24837		12.55	0.00	91,018,030.50	930	23,617.00
R2044	On 02/08/2018	Bond Future	9.24992		95.29791		9.20858	95.68522		13.61	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	9.16617		97.39124		9.12602	97.78557		13.09	0.00	1,343,999,112.00	13,800	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	6.66586		103.16728		6.62669	103.22933		1.04	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	6.99929		100.04789		6.96206	100.14370		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	8.98616		76.50414		8.94601	76.79473		11.74	0.00	10,098,546.48	132	81,061.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,178.26000	1.17826	1,335.19000	1.33519	1,178.260	11.65	0.48	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,196.49000	2.19649	2,408.80000	2.40880	2,196.490	12.18	0.67	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,754.19000	2.75419	2,986.04000	2.98604	2,754.190	12.44	0.75	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	315.63000	0.31563	279.54000	0.27954	315.630	12.83	0.16	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,354.72000	5.35472	5,630.58000	5.63058	5,354.720	13.47	0.93	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 03/05/2018	Bond Future	9.77	Put	115.41000		0.11541		101.64000	0.10164	115.410	13.52	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	51.55000		0.05155		45.38000	0.04538	51.550	14.05	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	18.25000		0.01825		15.96000	0.01596	18.250	14.05	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.08000		0.00108		0.94000	0.00094	1.080	14.05	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.02455		77.91924		8.98321	78.21578		12.20	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	742.44000		0.74244		0.00000	0.00000	742.440	11.36	0.24	92,986,976.25	5,000	5,000.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,118.59000		2.11859		0.00000	0.00000	2,118.590	12.14	0.48	188,508,188.75	5,000	5,000.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,299.64000		1.29964		0.00000	0.00000	1,299.640	13.00	0.31	120,551,669.00	5,000	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,265.70000		5.26570		5,502.36000	5.50236	5,265.700	13.43	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	349.27000		0.34927		323.74000	0.32374	349.270	14.06	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	81.86000		0.08186		74.88000	0.07488	81.860	14.06	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.06235		76.23032		9.01980	76.53281		12.77	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			186.95547		186.95547		187.11537	187.11537			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			155.21479		155.21479		155.21326	155.21326			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			8.66901		88.53295		8.62363	88.85018		9.44	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.70381		90.17055		8.65688	90.49431		9.81	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			9.12073		76.22440		9.08058	76.53108		12.66	0.00	10,366,518.40	136	47,150.00
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			21,866.57000		21,866.57000		21,800.30000	21,800.30000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.02740		9.02740		8.99890	8.99890		10.40	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.15400		9.15400		9.12830	9.12830		11.52	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.28230		9.28230		9.25550	9.25550		12.06	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.40300		9.40300		9.37600	9.37600		12.71	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			9.98270		9.98270		9.95920	9.95920		13.45	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 19/03/2018	Foreign Exchange Future	3.03620		3.03620		3.03420	3.03420		9.89	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.99260		2.99260		2.98970	2.98970		11.13	0.00	0.00	0	6,380.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.94730		2.94730		2.94520	2.94520		11.74	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.89970		2.89970		2.90000	2.90000		12.70	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.90000		2.90000		2.90340	2.90340		13.45	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.23230		1.23230		1.22290	1.22290			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21590		1.21590		1.20600	1.20600			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19830		1.19830		1.18850	1.18850			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17740		1.17740		1.16770	1.16770			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21640		1.21640		1.21640	1.21640			0.00	0.00	0	0.00

Total for Derivatives : 7,531,666,456.18 409,825 7 778 741.00

Grand Total: 7,531,666,456.18 409,825 7 778 741.00