



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: 16/03/2018

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 19/03/2018	Foreign Exchange Future											
\$ / R	On 19/03/2018	Foreign Exchange Future	11.98990	11.98990	11.82790	11.82790			8.19	0.00	2,991,108,363.10	249,469	459,244.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.45	Put	0.02860	0.00003	1.36810	0.00137	0.029	15.78	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	0.05130	0.00005	2.38610	0.00239	0.051	15.09	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	0.17670	0.00018	6.99280	0.00699	0.177	13.71	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	0.44330	0.00044	14.23470	0.01423	0.443	12.74	0.01	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	0.50730	0.00051	15.69960	0.01570	0.507	12.60	0.01	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	0.87650	0.00088	22.99040	0.02299	0.877	12.05	0.02	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	2.69140	0.00269	46.55230	0.04655	2.691	10.95	0.05	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	36.17380	0.03617	177.70500	0.17770	36.174	8.33	0.50	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	40.81850	0.04082	186.53020	0.18653	40.818	8.19	0.54	80,000	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	212.08470	0.21208	375.40800	0.37541	212.085	10.99	0.96	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	261.12230	0.26112	424.47040	0.42447	261.122	11.69	0.98	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	370.36370	0.37036	533.30180	0.53330	370.364	13.24	0.99	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	410.26760	0.41027	573.05600	0.57306	410.268	13.80	1.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	0.07980	0.00008	0.62680	0.00063	0.080	14.78	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	510.15920	0.51016	672.60250	0.67260	510.159	15.20	1.00	0	25,380.00

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	12.55	Call	0.03690	0.00004		0.34940	0.00035	0.037	15.90	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Put	710.12050	0.71012		872.22220	0.87222	710.121	18.83	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.70	Call	0.02050	0.00002		0.12220	0.00012	0.020	18.83	0.00	0.00	0	11,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.82	Put	830.11850	0.83012		992.15530	0.99216	830.119	21.52	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.94	Put	950.11760	0.95012		1,112.12620	1.11213	950.118	24.20	1.00	0.00	0	5,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	12.95	Call	0.01750	0.00002		0.02460	0.00002	0.018	24.43	0.00	0.00	0	13,200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Call	0.01740	0.00002		0.01830	0.00002	0.017	25.54	0.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.00	Put	1,010.11740	1.01012		1,172.11830	1.17212	1,010.117	25.54	1.00	178,998,193.20	15,000	65,146.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Call	0.01750	0.00002		0.01240	0.00001	0.018	30.02	0.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.20	Put	1,210.11750	1.21012		1,372.11240	1.37211	1,210.118	30.02	1.00	0.00	0	373.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.22	Put	1,230.11680	1.23012		1,392.11230	1.39211	1,230.117	30.37	1.00	0.00	0	15,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.25	Put	1,260.11570	1.26012		1,422.11210	1.42211	1,260.116	30.90	1.00	0.00	0	2,478.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.32	Put	1,330.11370	1.33011		1,492.11180	1.49211	1,330.114	32.14	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.35	Call	0.01300	0.00001		0.01170	0.00001	0.013	32.66	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.38	Put	1,390.11240	1.39011		1,552.11160	1.55211	1,390.112	33.19	1.00	0.00	0	2,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,410.11200	1.41011		1,572.11160	1.57211	1,410.112	33.55	1.00	0.00	0	7,500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,510.11030	1.51011		1,672.11140	1.67211	1,510.110	35.31	1.00	0.00	0	17,750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	0.01030	0.00001		0.01140	0.00001	0.010	35.31	0.00	0.00	0	35,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,610.10910	1.61011		1,772.11140	1.77211	1,610.109	37.08	1.00	0.00	0	98,694.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	0.00850	0.00001		0.01140	0.00001	0.009	38.13	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	0.00810	0.00001		0.01140	0.00001	0.008	38.84	0.00	0.00	0	25,150.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,750.10780	1.75011		1,912.11140	1.91211	1,750.108	39.55	1.00	0.00	0	20,880.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	0.00770	0.00001		0.01150	0.00001	0.008	39.90	0.00	0.00	0	4,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	0.00750	0.00001		0.01150	0.00001	0.008	40.43	0.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,850.10720	1.85011		2,012.11160	2.01211	1,850.107	41.31	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,920.10680	1.92011		2,082.11180	2.08211	1,920.107	42.55	1.00	0.00	0	7,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	0.00670	0.00001		0.01180	0.00001	0.007	42.90	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,940.10670	1.94011		2,102.11180	2.10211	1,940.107	42.90	1.00	0.00	0	10,323.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,960.10660	1.96011		2,122.11190	2.12211	1,960.107	43.25	1.00	0.00	0	1,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,990.10650	1.99011		2,152.11190	2.15211	1,990.106	43.78	1.00	0.00	0	200.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	0.00640	0.00001		0.01200	0.00001	0.006	44.13	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	0.00630	0.00001		0.01210	0.00001	0.006	44.49	0.00	0.00	0	55.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,060.10620	2.06011		2,222.11220	2.22211	2,060.106	45.02	1.00	0.00	0	500.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	0.00620	0.00001		0.01220	0.00001	0.006	45.37	0.00	0.00	0	100.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	0.00600	0.00001		0.01240	0.00001	0.006	46.25	0.00	0.00	0	4,951.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,170.10590	2.17011		2,332.11260	2.33211	2,170.106	46.96	1.00	0.00	0	750.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,190.10590	2.19011		2,352.11260	2.35211	2,190.106	47.31	1.00	0.00	0	41,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	0.00580	0.00001		0.01270	0.00001	0.006	47.66	0.00	0.00	0	73.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,230.10580	2.23011		2,392.11360	2.39211	2,230.106	48.02	1.00	0.00	0	2,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	0.00280	0.00000		0.02600	0.00003	0.003	50.07	0.00	0.00	0	10,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	0.00230	0.00000		0.02670	0.00003	0.002	49.79	0.00	0.00	0	17,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.49	Put	2,500.10110	2.50010		2,662.12970	2.66213	2,500.101	48.67	1.00	0.00	0	80,000.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Call	0.00090	0.00000		0.03040	0.00003	0.001	48.39	0.00	0.00	0	10,490.00
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Put	2,510.10090	2.51010		2,672.13040	2.67213	2,510.101	48.39	1.00	0.00	0	400.00

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	14.52	Put	2,530.10060	2.53010	2,692.13200	2.69213	2,530.101	47.83	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.00040	0.00000	0.03360	0.00003	0.000	47.27	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.00020	0.00000	0.03620	0.00004	0.000	46.43	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.00010	0.00000	0.03880	0.00004	0.000	45.59	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.00000	0.00000	0.05420	0.00005	0.000	41.39	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.00000	0.00000	0.06780	0.00007	0.000	38.31	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.00000	0.00000	0.07330	0.00007	0.000	37.19	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.00000	0.00000	0.07470	0.00007	0.000	36.91	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.00000	0.00000	0.08820	0.00009	0.000	34.39	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.00000	0.00000	0.10670	0.00011	0.000	31.31	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.00000	0.00000	0.13600	0.00014	0.000	27.11	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.00000	0.00000	0.14030	0.00014	0.000	21.51	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.00000	0.00000	0.12440	0.00012	0.000	20.39	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.00000	0.00000	0.10070	0.00010	0.000	18.43	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.00000	0.00000	0.06980	0.00007	0.000	17.59	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.00000	0.00000	0.02640	0.00003	0.000	17.59	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00000	0.00000	0.01580	0.00002	0.000	17.59	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.99170	11.99170	11.82740	11.82740		12.26	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	11.87	Call	154.90390	0.15490	62.74890	0.06275	154.904	13.06	0.73	0.00	0	15,000.00
\$ / R	On 26/03/2018	Any day expiry			11.99780	11.99780	11.83360	11.83360		12.56	0.00	0.00	0	6,797.00
\$ / R	On 27/03/2018	Any day expiry			11.99930	11.99930	11.97450	11.97450		12.76	0.00	0.00	0	0.00
\$ / R	On 27/03/2018	Any day expiry	12.50	Call	9.42420	0.00942	0.00000	0.00000	9.424	15.57	0.07	16,021,881.00	20,000	20,000.00
\$ / R	On 28/03/2018	Any day expiry			12.00080	12.00080	11.83690	11.83690		12.90	0.00	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.66	Call	360.79730	0.36080	226.72190	0.22672	360.797	14.17	0.87	0.00	0	50,000.00
\$ / R	On 28/03/2018	Any day expiry	11.85	Call	206.74240	0.20674	105.56110	0.10556	206.742	13.46	0.70	0.00	0	50,000.00
\$ / R	On 29/03/2018	Any day expiry			12.00260	12.00260	11.83870	11.83870		13.04	0.00	0.00	0	1,709.00
\$ / R	On 29/03/2018	Any day expiry	11.73	Put	32.85780	0.03286	73.92550	0.07393	32.858	13.93	0.19	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.76	Put	38.45480	0.03845	84.47350	0.08447	38.455	13.83	0.21	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	11.83	Call	227.23380	0.22723	122.18810	0.12219	227.234	13.60	0.72	0.00	0	252.00
\$ / R	On 29/03/2018	Any day expiry	11.87	Call	198.69770	0.19870	102.90350	0.10290	198.698	13.47	0.67	0.00	0	546.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	1.49790	0.00150	0.82730	0.00083	1.498	18.25	0.01	0.00	0	4,000.00
\$ / R	On 06/04/2018	Any day expiry			12.01680	12.01680	11.85280	11.85280		12.81	0.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	430.15240	0.43015	297.11540	0.29712	430.152	12.72	0.87	0.00	0	120,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	155.73540	0.15574	89.86550	0.08987	155.735	12.81	0.52	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	133.61270	0.13361	75.76850	0.07577	133.613	12.99	0.47	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry			12.03460	12.03460	11.87040	11.87040		12.77	0.00	0.00	0	54.00
\$ / R	On 17/04/2018	Any day expiry			12.03640	12.03640	11.87210	11.87210		12.80	0.00	0.00	0	1,005.00
\$ / R	On 24/04/2018	Any day expiry			12.04840	12.04840	11.88380	11.88380		12.88	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.05000	12.05000	11.88540	11.88540		12.91	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,950.74790	2.95075	3,115.33200	3.11533	2,950.748	23.48	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.67850	0.00068	0.38290	0.00038	0.678	28.21	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.05830	12.05830	11.89360	11.89360		12.87	0.00	144,360.00	12	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	73.35080	0.07335	122.74930	0.12275	73.351	12.29	0.24	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	200.21490	0.20021	137.27820	0.13728	200.215	13.03	0.48	0.00	0	400.00

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	13.80	Put	1,745.73160	1.74573	1,908.85300	1.90885	1,745.732	17.57	0.98	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.00280	0.00100	0.97410	0.00097	1.003	24.11	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	1.10800	0.00111	0.64760	0.00065	1.108	26.92	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.06150	12.06150	11.89680	11.89680		12.90	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	34.36860	0.03437	63.38440	0.06338	34.369	12.01	0.13	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	369.15110	0.36915	265.93360	0.26593	369.151	12.50	0.70	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	91.48290	0.09148	61.17450	0.06117	91.483	14.36	0.25	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			12.06980	12.06980	11.90500	11.90500		12.85	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	268.03000	0.26803	190.36930	0.19037	268.030	12.77	0.56	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.07310	12.07310	11.90820	11.90820		12.91	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	734.91990	0.73492	877.49310	0.87749	734.920	15.02	0.82	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,792.91680	1.79292	1,955.53320	1.95553	1,792.917	17.32	0.98	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.48640	0.00149	0.92890	0.00093	1.486	25.03	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.07640	12.07640	11.91150	11.91150		13.09	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.08130	12.08130	11.91640	11.91640		13.03	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	744.66950	0.74467	885.65630	0.88566	744.669	14.99	0.81	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,420.52690	2.42053	2,585.27750	2.58528	2,420.527	18.04	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	1.60770	0.00161	0.81210	0.00081	1.608	24.77	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.08300	12.08300	11.91800	11.91800		13.05	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	5.64120	0.00564	11.21670	0.01122	5.641	12.95	0.02	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	94.22340	0.09422	145.20570	0.14521	94.223	12.39	0.25	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	207.89030	0.20789	149.65150	0.14965	207.890	13.36	0.44	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.08790	12.08790	11.92290	11.92290		13.12	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	217.00420	0.21700	301.07870	0.30108	217.004	12.96	0.44	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.10800	12.10800	11.94280	11.94280		13.16	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,709.59140	1.70959	1,868.94820	1.86895	1,709.591	16.75	0.95	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	2.86960	0.00287	2.57350	0.00257	2.870	21.45	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	2.07380	0.00207	1.30790	0.00131	2.074	22.86	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.13530	12.13530	11.96990	11.96990		13.32	0.00	2,312,078,032.50	190,525	762,522.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	11.75890	0.01176	25.88690	0.02589	11.759	11.30	0.04	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	27.84770	0.02785	50.52970	0.05053	27.848	11.66	0.08	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	833.46320	0.83346	698.31120	0.69831	833.463	11.92	0.87	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	751.95690	0.75196	623.63250	0.62363	751.957	12.10	0.84	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	77.57020	0.07757	118.25370	0.11825	77.570	12.19	0.18	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	102.94080	0.10294	151.17230	0.15117	102.941	12.36	0.23	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	568.59680	0.56860	459.28590	0.45929	568.597	12.54	0.73	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	150.42090	0.15042	210.49730	0.21050	150.421	12.62	0.30	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	157.63950	0.15764	219.31730	0.21932	157.640	12.66	0.31	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	168.86480	0.16886	232.94700	0.23295	168.865	12.71	0.32	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	209.73490	0.20973	281.81160	0.28181	209.735	12.89	0.37	11,136,856.73	2,500	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	391.19700	0.39120	307.08650	0.30709	391.197	13.06	0.58	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	255.89700	0.25590	337.18650	0.33719	255.897	13.06	0.42	73,685,164.11	14,500	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	318.11090	0.31811	411.70360	0.41170	318.111	13.27	0.48	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	328.92220	0.32892	258.11160	0.25811	328.922	13.29	0.52	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	12.14	Put	329.18250		0.32918		424.76380	0.42476	329.183	13.30	0.49	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	324.48250		0.32448		254.66380	0.25466	324.483	13.30	0.51	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	334.79160		0.33479		431.35960	0.43136	334.792	13.32	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	284.60490		0.28460		222.52070	0.22252	284.605	13.55	0.46	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	395.59400		0.39559		499.63040	0.49963	395.594	13.58	0.54	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	427.70820		0.42771		535.25740	0.53526	427.708	13.71	0.56	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	495.12490		0.49512		609.24390	0.60924	495.125	13.97	0.61	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	201.76060		0.20176		156.44120	0.15644	201.761	14.23	0.35	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	566.46060		0.56646		686.54120	0.68654	566.461	14.23	0.65	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	759.41780		0.75942		891.19000	0.89119	759.418	14.87	0.73	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	933.36220		0.93336		1,073.61370	1.07361	933.362	15.36	0.79	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	102.90940		0.10291		79.14040	0.07914	102.909	15.45	0.20	30,366,482.00	12,500	28,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	967.60940		0.96761		1,109.24040	1.10924	967.609	15.45	0.80	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,010.85840		1.01086		1,154.11400	1.15411	1,010.858	15.56	0.81	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,116.47140		1.11647		1,262.99560	1.26300	1,116.471	15.84	0.84	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,143.24010		1.14324		1,290.23500	1.29024	1,143.240	15.91	0.84	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,233.41300		1.23341		1,381.87360	1.38187	1,233.413	16.14	0.86	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	64.29780		0.06430		48.03820	0.04804	64.298	16.25	0.13	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,378.95680		1.37896		1,530.84300	1.53084	1,378.957	16.39	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,397.29980		1.39730		1,549.64170	1.54964	1,397.300	16.42	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,415.69150		1.41569		1,568.47610	1.56848	1,415.691	16.44	0.89	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,545.69390		1.54569		1,701.23580	1.70124	1,545.694	16.62	0.91	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,649.20240		1.64920		1,806.53620	1.80654	1,649.202	16.76	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,696.59630		1.69660		1,854.64740	1.85465	1,696.596	16.82	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,706.09830		1.70610		1,864.28630	1.86429	1,706.098	16.83	0.93	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,725.12600		1.72513		1,883.58100	1.88358	1,725.126	16.86	0.93	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,734.65150		1.73465		1,893.23670	1.89324	1,734.651	16.87	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,791.95170		1.79195		1,951.27590	1.95128	1,791.952	16.94	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,887.97780		1.88798		2,048.38220	2.04838	1,887.978	17.07	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,984.58140		1.98458		2,145.89920	2.14590	1,984.581	17.19	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,130.39460		2.13039		2,292.81690	2.29282	2,130.395	17.38	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	10.10910		0.01011		8.68460	0.00868	10.109	17.73	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	8.03880		0.00804		6.88540	0.00689	8.039	18.10	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	7.23020		0.00723		6.06870	0.00607	7.230	18.35	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	5.35180		0.00535		4.20500	0.00421	5.352	19.09	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	5.20040		0.00520		4.05760	0.00406	5.200	19.17	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	4.82330		0.00482		3.69260	0.00369	4.823	19.37	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	4.48130		0.00448		3.36490	0.00336	4.481	19.57	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	3.99140		0.00399		2.90140	0.00290	3.991	19.89	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	3.75710		0.00376		2.68270	0.00268	3.757	20.07	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	3.66230		0.00366		2.59490	0.00259	3.662	20.14	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.96380		0.00296		1.59390	0.00159	2.964	20.79	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.50600		0.00151		0.76010	0.00076	1.506	20.81	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.98900		0.00099		0.48340	0.00048	0.989	20.81	0.00	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 18/06/2018	Foreign Exchange Future	16.41	Call	0.93330	0.00093	0.45410	0.00045	0.933	20.81	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.79890	0.00080	0.38420	0.00038	0.799	20.81	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.75350	0.00075	0.36070	0.00036	0.753	20.81	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.58360	0.00058	0.27400	0.00027	0.584	20.81	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.34020	0.00034	0.15340	0.00015	0.340	20.81	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.28920	0.00029	0.12890	0.00013	0.289	20.81	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.18810	0.00019	0.08120	0.00008	0.188	20.81	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.13210	0.00013	0.05550	0.00006	0.132	20.81	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.15240	12.15240	11.98680	11.98680		13.46	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,691.29770	1.69130	1,846.77250	1.84677	1,691.298	16.99	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	3.99940	0.00400	2.80920	0.00281	3.999	19.55	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.84520	0.00185	1.12900	0.00113	1.845	19.79	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.15700	12.15700	11.99150	11.99150		13.43	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.16330	12.16330	11.99760	11.99760		13.48	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	312.51060	0.31251	398.09720	0.39810	312.511	13.34	0.44	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	65.32360	0.06532	50.36890	0.05037	65.324	16.67	0.12	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	55.40240	0.05540	42.74310	0.04274	55.402	16.87	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.18500	12.18500	12.01920	12.01920		13.65	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.19130	12.19130	12.02530	12.02530		13.64	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,292.90050	2.29290	2,451.41710	2.45142	2,292.900	17.97	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.92240	0.00392	2.58020	0.00258	3.922	18.55	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.19280	12.19280	12.02690	12.02690		13.65	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.19590	12.19590	12.03000	12.03000		13.67	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.20220	12.20220	12.03610	12.03610		13.66	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,675.09640	1.67510	1,824.56220	1.82456	1,675.096	16.91	0.87	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	5.32580	0.00533	3.56690	0.00357	5.326	18.25	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.30450	0.00230	1.49220	0.00149	2.304	18.25	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.21310	12.21310	12.04690	12.04690		13.68	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	483.99930	0.48400	582.54060	0.58254	483.999	13.94	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,726.90580	1.72691	1,876.16120	1.87616	1,726.906	16.98	0.87	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.24230	0.00324	2.14200	0.00214	3.242	17.96	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.22240	12.22240	12.05620	12.05620		13.68	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.25040	12.25040	12.08390	12.08390		13.82	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,662.64240	1.66264	1,806.30920	1.80631	1,662.642	16.80	0.84	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	10.49520	0.01050	6.47210	0.00647	10.495	18.68	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	5.14780	0.00515	3.01420	0.00301	5.148	18.68	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.27690	12.27690	12.11010	12.11010		13.89	0.00	18,464,457.60	1,504	51,563.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	147.36390	0.14736	189.56190	0.18956	147.364	12.69	0.22	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	176.71080	0.17671	225.93760	0.22594	176.711	12.80	0.25	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	228.37350	0.22837	287.78000	0.28778	228.373	12.99	0.30	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	268.73360	0.26873	333.81290	0.33381	268.734	13.15	0.34	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	336.39830	0.33640	409.86490	0.40986	336.398	13.40	0.39	0.00	0	13,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	696.13430	0.69613	802.83790	0.80284	696.134	14.51	0.58	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	723.94030	0.72394	832.35860	0.83236	723.940	14.59	0.59	0.00	0	1,550.00

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	12.85	Put	869.03480	0.86903	985.48630	0.98549	869.035	14.98	0.65	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,184.39680	1.18440	1,314.47940	1.31448	1,184.397	15.76	0.73	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	202.72220	0.20272	167.44790	0.16745	202.722	15.85	0.26	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	151.35680	0.15136	122.00760	0.12201	151.357	16.48	0.20	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	20.30180	0.02030	14.46220	0.01446	20.302	19.27	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	18.89210	0.01889	13.27640	0.01328	18.892	19.30	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	16.80780	0.01681	11.73930	0.01174	16.808	19.30	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	14.07970	0.01408	9.74320	0.00974	14.080	19.30	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.29380	12.29380	12.12670	12.12670		13.96	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,653.59290	1.65359	1,793.23880	1.79324	1,653.593	16.70	0.81	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	20.79250	0.02079	14.28940	0.01429	20.793	19.72	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	11.30450	0.01130	7.48610	0.00749	11.305	19.72	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.33520	12.33520	12.16750	12.16750		14.13	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.34140	12.34140	12.17350	12.17350		14.13	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.34440	12.34440	12.17650	12.17650		14.15	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,646.92600	1.64693	1,782.93970	1.78294	1,646.926	16.67	0.78	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	30.83340	0.03083	22.72230	0.02272	30.833	20.03	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	18.23850	0.01824	13.09230	0.01309	18.238	20.03	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.35210	12.35210	12.18400	12.18400		14.15	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	324.96440	0.32496	392.85100	0.39285	324.964	13.43	0.34	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,697.08010	1.69708	1,833.98270	1.83398	1,697.080	16.73	0.79	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	24.06830	0.02407	17.63450	0.01763	24.068	20.03	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.36440	12.36440	12.19610	12.19610		14.17	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.36900	12.36900	12.20060	12.20060		14.19	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	59.48180	0.05948	75.69960	0.07570	59.482	12.82	0.09	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	241.00160	0.24100	295.57720	0.29558	241.002	13.17	0.28	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	316.55180	0.31655	271.51650	0.27152	316.552	15.71	0.33	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.39050	12.39050	12.22170	12.22170		14.29	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,641.66890	1.64167	1,774.56350	1.77456	1,641.669	16.63	0.76	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	36.90690	0.03691	28.50370	0.02850	36.907	19.99	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	21.67630	0.02168	16.38760	0.01639	21.676	19.99	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.40730	12.40730	12.23830	12.23830		14.30	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,515.74740	1.51575	1,644.94510	1.64495	1,515.747	16.42	0.73	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	81.54780	0.08155	69.72150	0.06972	81.548	19.27	0.09	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.41190	12.41190	12.24290	12.24290		14.31	0.00	682,654.50	55	18,608.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	247.01050	0.24701	299.01260	0.29901	247.010	13.24	0.27	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	578.63710	0.57864	504.86990	0.50487	578.637	14.48	0.50	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	975.40810	0.97541	1,088.09920	1.08810	975.408	15.22	0.60	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	416.28640	0.41629	361.45800	0.36146	416.286	15.29	0.39	23,917,972.50	5,000	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	366.49760	0.36650	317.72930	0.31773	366.498	15.64	0.35	17,340,154.56	4,000	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	251.17680	0.25118	214.55190	0.21455	251.177	16.60	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	124.97460	0.12497	107.31920	0.10732	124.975	17.95	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	74.74630	0.07475	64.06870	0.06407	74.746	19.71	0.08	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	27.54340	0.02754	21.56960	0.02157	27.543	19.95	0.03	0.00	0	23,443.00

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			12.43780	12.43780		12.26840	12.26840	14.40	0.00	0.00	0	0.00
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,636.38520	1.63639		1,766.82840	1.76683	1,636.385	16.57	0.74	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	43.18330	0.04318		34.03590	0.03404	43.183	19.94	0.05	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	25.62830	0.02563		19.81140	0.01981	25.628	19.94	0.03	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry	12.50450	12.50450		12.33420	12.33420		14.52	0.00	0.00	0	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	12.55460	12.55460		12.38360	12.38360		14.59	0.00	0.00	0	400.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	12.68930	12.68930		12.52000	12.52000		14.92	0.00	0.00	0	869.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	12.96800	12.96800		12.80210	12.80210		15.25	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	87.02580	0.08703		75.19280	0.07519	87.026	19.89	0.06	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	13.27220	13.27220		13.10600	13.10600		15.68	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	13.35660	13.35660		13.18900	13.18900		15.83	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	13.44460	13.44460		13.27570	13.27570		15.98	0.00	0.00	0	0.00	
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future	11.98990	11.98990		11.82790	11.82790		8.19	0.00	179,848.50	15	300.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.13530	12.13530		11.96990	11.96990		13.32	0.00	303,382.50	25	403.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.27690	12.27690		12.11010	12.11010		13.89	0.00	0.00	0	45.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.41190	12.41190		12.24290	12.24290		14.31	0.00	0.00	0	34.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	12.68930	12.68930		12.52000	12.52000		14.92	0.00	0.00	0	0.00	
£ / R			On 19/03/2018	Foreign Exchange Future	16.67360	16.67360		16.53070	16.53070		23.30	0.00	80,400,099.20	4,822	22,373.00	
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future	370.35660	0.37036		502.55110	0.50255	370.357	25.56	0.80	0.00	0	500.00	
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future	0.06010	0.00006		0.12080	0.00012	0.060	42.42	0.00	0.00	0	1,500.00	
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future	0.02400	0.00002		0.04450	0.00004	0.024	56.28	0.00	0.00	0	500.00	
£ / R			On 30/04/2018	Any day expiry	16.80440	16.80440		16.65970	16.65970		20.33	0.00	0.00	0	9.00	
£ / R			On 18/06/2018	Foreign Exchange Future	16.94380	16.94380		16.79850	16.79850		20.13	0.00	21,976,108.60	1,297	185,805.00	
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future	1,030.79050	1.03079		1,123.36550	1.12337	1,030.791	20.62	0.60	0.00	0	500.00	
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future	47.76140	0.04776		48.05920	0.04806	47.761	22.64	0.06	0.00	0	500.00	
£ / R			On 17/09/2018	Foreign Exchange Future	17.21060	17.21060		17.06370	17.06370		19.39	0.00	0.00	0	13,662.00	
£ / R			On 14/12/2018	Foreign Exchange Future	17.46860	17.46860		17.31940	17.31940		18.86	0.00	0.00	0	923.00	
£ / R			On 18/03/2019	Foreign Exchange Future	17.75000	17.75000		17.59560	17.59560		18.58	0.00	0.00	0	951.00	
£ / R			On 14/06/2019	Foreign Exchange Future	18.01200	18.01200		17.85850	17.85850		18.42	0.00	0.00	0	3,115.00	
¥ / R			On 19/03/2018	Foreign Exchange Future	0.11298	0.11298		0.11165	0.11165		17.18	0.00	0.00	0	1,803.00	
¥ / R			On 18/06/2018	Foreign Exchange Future	0.11506	0.11506		0.11370	0.11370		15.70	0.00	0.00	0	6,483.00	
¥ / R			On 17/09/2018	Foreign Exchange Future	0.11719	0.11719		0.11582	0.11582		13.65	0.00	0.00	0	0.00	
¥ / R			On 14/12/2018	Foreign Exchange Future	0.11930	0.11930		0.11789	0.11789		12.90	0.00	0.00	0	0.00	
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12662	0.12662		0.12521	0.12521		21.01	0.00	0.00	0	0.00	
€ / R			On 19/03/2018	Foreign Exchange Future	14.70780	14.70780		14.60110	14.60110		6.29	0.00	59,301,849.60	4,032	63,455.00	
€ / R	14.45	Put	On 19/03/2018	Foreign Exchange Future	0.13480	0.00013		16.21890	0.01622	0.135	7.44	0.00	0.00	0	10,000.00	
€ / R	14.62	Put	On 19/03/2018	Foreign Exchange Future	7.48920	0.00749		68.69030	0.06869	7.489	6.66	0.16	0.00	0	10,000.00	
€ / R	15.05	Put	On 19/03/2018	Foreign Exchange Future	342.92890	0.34293		450.89710	0.45090	342.929	11.47	0.99	0.00	0	5,648.00	
€ / R	15.10	Put	On 19/03/2018	Foreign Exchange Future	392.67860	0.39268		500.34420	0.50034	392.679	12.20	0.99	0.00	0	14,172.00	
€ / R	16.50	Call	On 19/03/2018	Foreign Exchange Future	0.02970	0.00003		0.02150	0.00002	0.030	36.22	0.00	0.00	0	643.00	

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	17.00	Call	0.02250	0.00002	0.01910	0.00002	0.023	44.10	0.00	0.00	0	620.00		
€ / R	On 29/03/2018	Any day expiry			14.73240	14.73240	14.62440	14.62440		11.82	0.00	0.00	0	3.00		
€ / R	On 11/04/2018	Any day expiry			14.77860	14.77860	14.67070	14.67070		11.66	0.00	0.00	0	107.00		
€ / R	On 30/04/2018	Any day expiry			14.84070	14.84070	14.73250	14.73250		11.83	0.00	0.00	0	16.00		
€ / R	On 18/06/2018	Foreign Exchange Future			14.98830	14.98830	14.87960	14.87960		12.34	0.00	157,646,939.40	10,518	121,891.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	15.34020	0.01534	20.81150	0.02081	15.340	12.02	0.04	0.00	0	29,734.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	29.03390	0.02903	37.38020	0.03738	29.034	11.82	0.07	0.00	0	50,995.00		
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	48.80490	0.04880	60.55010	0.06055	48.805	11.64	0.11	0.00	0	6,460.00		
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	89.33480	0.08933	112.18900	0.11219	89.335	11.41	0.18	0.00	0	29,734.00		
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	789.36870	0.78937	705.60600	0.70561	789.369	11.47	0.80	0.00	0	10,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	715.93580	0.71594	636.54470	0.63654	715.936	11.60	0.76	0.00	0	10,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	368.82290	0.36882	320.26220	0.32026	368.823	12.34	0.51	0.00	0	3,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	538.08580	0.53809	608.73940	0.60874	538.086	12.86	0.59	0.00	0	50,995.00		
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	176.94950	0.17695	151.46630	0.15147	176.950	13.64	0.28	0.00	0	29,734.00		
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	112.88000	0.11288	95.32220	0.09532	112.880	14.30	0.19	0.00	0	3,000.00		
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,517.39010	1.51739	1,615.35370	1.61535	1,517.390	15.04	0.88	0.00	0	6,460.00		
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	7.49260	0.00749	6.80900	0.00681	7.493	19.21	0.01	0.00	0	6,460.00		
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	1.42840	0.00143	1.04640	0.00105	1.428	22.10	0.00	0.00	0	50,995.00		
€ / R	On 17/09/2018	Foreign Exchange Future			15.27460	15.27460	15.16390	15.16390		12.89	0.00	3,971,396.00	260	49,392.00		
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	41.28520	0.04129	41.16660	0.04117	41.285	12.05	0.07	0.00	0	29,734.00		
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	143.22220	0.14322	163.61070	0.16361	143.222	11.84	0.19	0.00	0	86,824.00		
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	938.80650	0.93881	1,012.21790	1.01222	938.806	13.77	0.63	0.00	0	86,824.00		
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	184.26930	0.18427	162.04620	0.16205	184.269	15.09	0.21	0.00	0	29,734.00		
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	26.47360	0.02647	24.03610	0.02404	26.474	18.48	0.03	0.00	0	86,824.00		
€ / R	On 14/12/2018	Foreign Exchange Future			15.55650	15.55650	15.44270	15.44270		13.37	0.00	0.00	0	2,971.00		
€ / R	On 18/03/2019	Foreign Exchange Future			15.87030	15.87030	15.75330	15.75330		13.62	0.00	0.00	0	1,091.00		
€ / R	On 14/06/2019	Foreign Exchange Future			16.10430	16.10430	15.98890	15.98890		13.97	0.00	0.00	0	3,542.00		
10Y STND	On 17/12/2025	Interest Rate Swap			93.16000	93.16000	93.24000	93.24000			0.00	0.00	0	0.00		
10Y STND	On 16/03/2026	Interest Rate Swap			90.09000	90.09000	90.18000	90.18000			0.00	0.00	0	0.00		
10Y STND	On 15/06/2026	Interest Rate Swap			88.77000	88.77000	88.86000	88.86000			0.00	0.00	0	0.00		
10Y STND	On 21/09/2026	Interest Rate Swap			90.90000	90.90000	90.98000	90.98000			0.00	0.00	0	0.00		
10Y STND	On 21/12/2026	Interest Rate Swap			94.67000	94.67000	94.75000	94.75000			0.00	0.00	0	0.00		
10Y STND	On 15/03/2027	Interest Rate Swap			93.17000	93.17000	93.25000	93.25000			0.00	0.00	0	0.00		
10Y STND	On 21/06/2027	Interest Rate Swap			95.20000	95.20000	95.28000	95.28000			0.00	0.00	0	0.00		
10Y STND	On 20/09/2027	Interest Rate Swap			98.90000	98.90000	98.97000	98.97000			0.00	0.00	0	0.00		
10Y STND	On 20/12/2027	Interest Rate Swap			99.20000	99.20000	99.27000	99.27000			0.00	0.00	0	0.00		
10Y STND	On 22/03/2028	Interest Rate Swap			94.33000	94.33000	94.41000	94.41000			0.00	0.00	0	0.00		
10Y STND	On 20/06/2028	Interest Rate Swap			99.81000	99.81000	99.88000	99.88000			0.00	0.00	0	0.00		
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000	99.91000	99.90000	99.90000			0.00	0.00	0	0.00		
1Y STND	On 20/09/2018	Interest Rate Swap			100.04000	100.04000	100.03000	100.03000			0.00	0.00	0	0.00		
1Y STND	On 20/12/2018	Interest Rate Swap			100.46000	100.46000	100.45000	100.45000			0.00	0.00	0	0.00		
1Y STND	On 22/03/2019	Interest Rate Swap			99.42000	99.42000	99.41000	99.41000			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 20/06/2019	Interest Rate Swap	100.02000	100.02000	100.02000	100.02000					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	98.84000	98.84000	98.83000	98.83000					0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.16000	99.16000	99.16000	99.16000					0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.48000	99.48000	99.47000	99.47000					0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.80000	99.80000	99.79000	99.79000					0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.67000	100.67000	100.66000	100.66000					0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.34000	98.34000	98.34000	98.34000					0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.14000	100.14000	100.14000	100.14000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.58000	95.58000	95.59000	95.59000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.73000	94.73000	94.73000	94.73000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.84000	93.84000	93.85000	93.85000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.93000	93.93000	93.94000	93.94000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.04000	96.04000	96.06000	96.06000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.10000	96.10000	96.12000	96.12000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.22000	97.22000	97.24000	97.24000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.36000	99.36000	99.38000	99.38000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.54000	100.54000	100.57000	100.57000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.55000	95.55000	95.58000	95.58000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.82000	99.82000	99.86000	99.86000					0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.98300	589.98300	589.98300	589.98300					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	690.82900	690.82900	690.81400	690.81400					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	628.96800	628.96800	628.94100	628.94100					0.00	0.00	0	814.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.26520	9.26520	9.25840	9.25840				10.51	0.00	4,632,600.00	500	4,141.00
AU\$ / R	On 29/03/2018	Any day expiry	9.27530	9.27530	9.26740	9.26740				11.04	0.00	0.00	0	46.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.38110	9.38110	9.37390	9.37390				11.31	0.00	0.00	0	9,183.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.49780	9.49780	9.49070	9.49070				11.77	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.61140	9.61140	9.60330	9.60330				12.74	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.84870	9.84870	9.84130	9.84130				12.90	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.15480	9.15480	9.07150	9.07150				11.97	0.00	0.00	0	100.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.28290	9.28290	9.19800	9.19800				12.53	0.00	0.00	0	940.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.42510	9.42510	9.33890	9.33890				13.13	0.00	0.00	0	0.00
CF CANDO CAHB	On 28/03/2018	Can-Do Future	0.16420	0.16420	0.70440	0.70440					0.00	0.00	0	5,000.00

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
CF CANDO CAHC	On 28/03/2018	Can-Do Future		0.03780	0.03780		0.26070	0.26070			0.00	0.00	0	5,000.00
CF CANDO CAHE	On 28/03/2018	Can-Do Future		10.28260	10.28260		32.73480	32.73480			0.00	0.00	0	5,000.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.57150	12.57150		12.49110	12.49110		10.21	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.82400	12.82400		12.74130	12.74130		11.69	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.08210	13.08210		12.99800	12.99800		12.49	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.33720	13.33720		13.24870	13.24870		13.11	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.12620	14.12620		14.04460	14.04460		13.93	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.89300	1.89300		1.87160	1.87160		11.54	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.90680	1.90680		1.88470	1.88470		12.15	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.92010	1.92010		1.89810	1.89810		12.58	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.93330	1.93330		1.91070	1.91070		13.62	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		1.95980	1.95980		1.93770	1.93770		13.95	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		1.99520	1.99520		1.98150	1.98150		17.58	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.03530	2.03530		2.02090	2.02090		13.59	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.07630	2.07630		2.06210	2.06210		14.13	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.11150	2.11150		2.09650	2.09650		14.29	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.27530	2.27530		2.26190	2.26190		15.32	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		10.35821	79.34103		10.37021	79.26472			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future		10.44376	80.80825		10.45611	80.73088			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		10.54938	82.52181		10.55639	82.47022			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future		10.63292	84.04772		10.64010	83.99560			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 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	626.47200		626.47200		626.45600	626.45600			0.00	0.00	0	474.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.52870		1.52870		1.50860	1.50860		14.06	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55200		1.55200		1.53120	1.53120		13.21	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57290		1.57290		1.55190	1.55190		13.50	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.59190		1.59190		1.57060	1.57060		14.33	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68420		1.68420		1.66330	1.66330		15.33	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.31372		133.31372		133.30892	133.30892			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.40599		134.40599		134.40096	134.40096			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	100.26387		100.26387		100.25813	100.25813			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	102.12353		102.12353		102.11764	102.11764			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	103.13342		103.13342		103.12756	103.12756			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	105.04630		105.04630		105.04019	105.04019			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	125.61641		125.61641		125.80597	125.80597			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	126.39316		126.39316		126.58615	126.58615			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	117.33317		117.33317		117.78670	117.78670			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.50948		119.50948		119.97132	119.97132			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	124.05374		124.05374		124.31276	124.31276			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	124.62152		124.62152		124.88543	124.88543			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	252.08600		252.08600		252.25100	252.25100			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

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
KES / R	On 19/03/2018	Foreign Exchange Future			0.11840		0.11840		0.11670	0.11670			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11730		0.11730		0.11630	0.11630			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11630		0.11630		0.11600	0.11600			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.11760		0.11760		0.11530	0.11530			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11150		0.11150		0.11150	0.11150			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.55680		1.55680		1.54230	1.54230		12.56	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.58130		1.58130		1.56610	1.56610		13.61	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.60590		1.60590		1.59070	1.59070		13.80	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.62780		1.62780		1.61180	1.61180		14.16	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67660		1.67660		1.66150	1.66150		13.88	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.64420		8.64420		8.62970	8.62970		12.03	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.74640		8.74640		8.73050	8.73050		12.37	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.84910		8.84910		8.83240	8.83240		12.89	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.94840		8.94840		8.93050	8.93050		13.69	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.45780		9.45780		9.44690	9.44690		14.08	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.24930		1.24930		1.23650	1.23650			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25900		1.25900		1.24590	1.24590			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26720		1.26720		1.25380	1.25380			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27360		1.27360		1.26010	1.26010			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34820		1.34820		1.33580	1.33580			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.39060		1.39060		1.39760	1.39760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39620		1.39620		1.40340	1.40340			0.00	0.00	0	1,176.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40190		1.40190		1.40910	1.40910			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.22670		1.22670		1.23450	1.23450			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23510		1.23510		1.24310	1.24310			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24420		1.24420		1.25220	1.25220			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			8.85140		8.85140	0.11295	8.95680	8.95680		13.72	0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	7.75530		0.00078	0.11295	107.78380	0.01078	7.755	13.09	0.02	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.69120		8.69120	0.11295	8.79480	8.79480		14.98	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,747.05280		0.37471	0.11295	2,789.12650	0.27891	3,747.053	14.81	0.60	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.53300		8.53300	0.11295	8.63440	8.63440		15.88	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.12573		118.47593		8.12638	118.47159		6.37	0.00	3,554,277.90	30	198,870.00
R186	On 03/05/2018	Bond Future	7.85	Call	375.47000		0.37547		382.96000	0.38296	375.470	6.11	0.24	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.35	Put	545.74000		0.54574		557.35000	0.55735	545.740	6.68	0.30	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	461.04000		0.46104		471.94000	0.47194	461.040	6.74	0.26	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	324.73000		0.32473		334.08000	0.33408	324.730	6.87	0.20	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	84.19000		0.08419		88.45000	0.08845	84.190	7.31	0.06	0.00	0	4,745.00

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	9.30	Call	7,516.66000		7.51666	7,513.17000	7.51317	7,516.660		7.62	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.57000		0.00057	0.66000	0.00066	0.570		7.62	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.46000		0.00046	0.53000	0.00053	0.460		7.62	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.15352		115.36655	8.15411	115.36270			6.84	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	415.97000		0.41597	419.46000	0.41946	415.970		6.31	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,310.66000		2.31066	2,315.57000	2.31557	2,310.660		7.00	0.56	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.17750		117.52918	8.17831	117.52403			6.77	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,863.35000		1.86335	1,866.46000	1.86646	1,863.350		6.68	0.42	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,603.51000		3.60351	3,605.81000	3.60581	3,603.510		7.09	0.62	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	764.83000		0.76483	770.00000	0.77000	764.830		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			306.12738		306.12738	306.11974	306.11974				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			236.72680		236.72680	236.71232	236.71232			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			7.43363		102.69717	7.43353	102.69757			4.01	0.00	0.00	0	71,110.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.01000		0.00001	0.02000	0.00002	0.010		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			8.59602		97.77209	8.59690	97.76585			8.60	0.00	0.00	0	93,383.00
R2030	On 02/08/2018	Bond Future			8.63600		95.57442	8.63685	95.56850			9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,754.53000		1.75453	1,759.57000	1.75957	1,754.530		9.17	0.45	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,328.73000		3.32873	3,332.62000	3.33262	3,328.730		9.71	0.64	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	544.48000		0.54448	550.91000	0.55091	544.480		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			8.79078		96.55156	8.79189	96.54301			9.73	0.00	0.00	0	61,647.00
R2032	On 02/08/2018	Bond Future			8.83047		98.33702	8.83156	98.32875			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			8.98651		100.68345	8.98741	100.67577			13.54	0.00	0.00	0	66,923.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,165.64000		1.16564	1,182.30000	1.18230	1,165.640		13.78	0.35	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	1,056.74000		1.05674	1,077.66000	1.07766	1,056.740		13.66	0.32	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			9.02800		102.54530	9.02887	102.53796			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			9.06884		97.17269	9.06984	97.16410			11.23	0.00	0.00	0	48,150.00

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
R2037	On 02/08/2018	Bond Future			9.11463		94.71357		9.11561	94.70525		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			6.30830		104.03599		6.29993	104.04107		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			9.15413		100.94353		9.15514	100.93418		11.85	0.00	0.00	0	39,345.00
R2040	On 03/05/2018	Bond Future	8.50	Call	102.43000		0.10243		106.84000	0.10684	102.430	10.77	0.06	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,090.27000		1.09027		1,103.56000	1.10356	1,090.270	11.67	0.38	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	7,503.62000		7.50362		7,501.55000	7.50155	7,503.620	13.92	0.94	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.20051		98.30380		9.20150	98.29473		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			9.20360		97.87819		9.20459	97.86885		12.55	0.00	0.00	0	23,617.00
R2044	On 02/08/2018	Bond Future			9.24895		95.30696		9.24992	95.29791		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			9.16532		97.39956		9.16617	97.39124		13.09	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			6.66815		103.16366		6.66586	103.16728		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			7.00025		100.04542		6.99929	100.04789		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			8.98509		76.51187		8.98616	76.50414		11.74	0.00	171,616,124.41	2,243	79,535.00
R209	On 03/05/2018	Bond Future	8.95	Call	1,168.61000		1.16861		1,178.26000	1.17826	1,168.610	11.65	0.48	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,189.11000		2.18911		2,196.49000	2.19649	2,189.110	12.18	0.68	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	2,748.60000		2.74860		2,754.19000	2.75419	2,748.600	12.44	0.75	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	305.37000		0.30537		315.63000	0.31563	305.370	12.83	0.16	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,356.64000		5.35664		5,354.72000	5.35472	5,356.640	13.47	0.93	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	109.86000		0.10986		115.41000	0.11541	109.860	13.52	0.07	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	48.40000		0.04840		51.55000	0.05155	48.400	14.05	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	16.83000		0.01683		18.25000	0.01825	16.830	14.05	0.01	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	10.73	Put	0.94000	0.00094	1.08000	0.00108	0.940	14.05	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.02350	77.92675	9.02455	77.91924		12.20	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	738.16000	0.73816	742.44000	0.74244	738.160	11.36	0.24	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,113.87000	2.11387	2,118.59000	2.11859	2,113.870	12.14	0.48	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,289.42000	1.28942	1,299.64000	1.29964	1,289.420	13.00	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,264.41000	5.26441	5,265.70000	5.26570	5,264.410	13.43	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	344.12000	0.34412	349.27000	0.34927	344.120	14.06	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	79.99000	0.07999	81.86000	0.08186	79.990	14.06	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.06116	76.23875	9.06235	76.23032		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			186.96518	186.96518	186.95547	186.95547			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			155.21768	155.21768	155.21479	155.21479			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			8.66825	88.53825	8.66901	88.53295		9.44	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future			8.70309	90.17551	8.70381	90.17055		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			9.11989	76.23080	9.12073	76.22440		12.66	0.00	30,187,396.80	396	46,754.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
RAIN	On 19/03/2018	Foreign Exchange Future			22,076.61000	22,076.61000	21,866.57000	21,866.57000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.09620	9.09620	9.02740	9.02740		10.68	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.22560	9.22560	9.15400	9.15400		11.67	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.35420	9.35420	9.28230	9.28230		12.13	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			9.47650	9.47650	9.40300	9.40300		12.71	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.04950	10.04950	9.98270	9.98270		13.38	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.05800	3.05800	3.03620	3.03620		10.31	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.01550	3.01550	2.99260	2.99260		11.23	0.00	0.00	0	6,380.00

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 17/09/2018		Foreign Exchange Future	2.96900	2.96900	2.94730	2.94730		11.86	0.00	0.00	0	0.00
TRY / R	On 14/12/2018		Foreign Exchange Future	2.92180	2.92180	2.89970	2.89970		12.55	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.91690	2.91690	2.90000	2.90000		13.29	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.25460	1.25460	1.23230	1.23230			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.23770	1.23770	1.21590	1.21590			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.21990	1.21990	1.19830	1.19830			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.19870	1.19870	1.17740	1.17740			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 : **6,728,218,177.91** **619,203** **7 803 618.00**

Grand Total: **6,728,218,177.91** **619,203** **7 803 618.00**