



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: 27/12/2017

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 27/12/2017	Any day expiry	12.36800	12.36800		12.74200	12.74200		14.80	0.00	11,329,088.00	916	0.00	
\$ / R	On 28/12/2017	Any day expiry	12.37000	12.37000		12.74200	12.74200		14.99	0.00	0.00	0	0.00	
\$ / R	On 28/12/2017	Any day expiry	13.10	Put	730.55320	0.73055	368.96680	0.36897	730.553	43.54	0.99	0.00	0	100.00
\$ / R	On 28/12/2017	Any day expiry	13.56	Call	0.06100	0.00006	1.68650	0.00169	0.061	54.33	0.00	0.00	0	100.00
\$ / R	On 29/12/2017	Any day expiry			12.37000	12.37000	12.74200	12.74200		14.53	0.00	0.00	0	1,000.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	0.06020	0.00006	0.13360	0.00013	0.060	63.60	0.00	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	0.04540	0.00005	0.06150	0.00006	0.045	69.76	0.00	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			12.37610	12.37610	12.74880	12.74880		12.94	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			12.37810	12.37810	12.75230	12.75230		13.57	0.00	0.00	0	195.00
\$ / R	On 08/01/2018	Any day expiry			12.38210	12.38210	12.76010	12.76010		13.81	0.00	0.00	0	0.00
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	873.62450	0.87362	512.91250	0.51291	873.624	20.09	0.97	0.00	0	20,000.00
\$ / R	On 09/01/2018	Any day expiry			12.38420	12.38420	12.76210	12.76210		14.04	0.00	0.00	0	220.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	822.48520	0.82249	471.08040	0.47108	822.485	18.89	0.96	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.30670	0.00031	0.46700	0.00047	0.307	31.04	0.00	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.26470	0.00026	0.36600	0.00037	0.265	31.93	0.00	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			12.38630	12.38630	12.76420	12.76420		14.23	0.00	0.00	0	1,126.00

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 12/01/2018	Any day expiry												
					12.39060	12.39060	12.76820	12.76820		14.42	0.00	0.00	0	241.00		
\$ / R			On 15/01/2018	Any day expiry												
					12.39690	12.39690	12.77430	12.77430		14.09	0.00	0.00	0	574.00		
\$ / R			On 15/01/2018	Any day expiry	12.39	Put	155.42130	0.15542	0.00000	0.00000	155.421	14.08	0.49	1,675,168.45	277	277.00
\$ / R			On 15/01/2018	Any day expiry	12.46	Call	132.73070	0.13273	0.00000	0.00000	132.731	14.35	0.44	1,531,199.63	277	277.00
\$ / R			On 15/01/2018	Any day expiry	12.72	Put	383.36490	0.38336	146.47600	0.14648	383.365	15.47	0.76	0.00	0	427.00
\$ / R			On 15/01/2018	Any day expiry	12.83	Call	42.45890	0.04246	150.54200	0.15054	42.459	15.94	0.18	0.00	0	427.00
\$ / R			On 15/01/2018	Any day expiry	13.50	Put	1,109.28790	1.10929	749.19570	0.74920	1,109.288	19.55	0.97	0.00	0	238.00
\$ / R			On 15/01/2018	Any day expiry	13.75	Call	3.38080	0.00338	11.69450	0.01169	3.381	20.98	0.02	0.00	0	238.00
\$ / R			On 15/01/2018	Any day expiry	14.12	Call	1.53820	0.00154	4.43600	0.00444	1.538	23.11	0.01	0.00	0	50,000.00
\$ / R			On 16/01/2018	Any day expiry			12.39900	12.39900	12.77640	12.77640		14.18	0.00	0.00	0	500.00
\$ / R			On 18/01/2018	Any day expiry			12.40320	12.40320	12.78040	12.78040		14.32	0.00	0.00	0	241.00
\$ / R			On 18/01/2018	Any day expiry	13.90	Put	1,500.19320	1.50019	1,130.20070	1.13020	1,500.193	21.16	0.98	0.00	0	20,000.00
\$ / R			On 19/01/2018	Any day expiry			12.40530	12.40530	12.78250	12.78250		14.38	0.00	0.00	0	0.00
\$ / R			On 25/01/2018	Any day expiry			12.41800	12.41800	12.79470	12.79470		14.36	0.00	0.00	0	70.00
\$ / R			On 31/01/2018	Any day expiry			12.43060	12.43060	12.80670	12.80670		14.56	0.00	1,766,651,355.00	140,915	144,845.00
\$ / R			On 31/01/2018	Any day expiry	12.80	Put	473.44630	0.47345	232.26340	0.23226	473.446	15.78	0.72	0.00	0	25,000.00
\$ / R			On 31/01/2018	Any day expiry	13.16	Put	775.18520	0.77519	474.34620	0.47435	775.185	16.77	0.86	0.00	0	19,500.00
\$ / R			On 31/01/2018	Any day expiry	13.25	Put	855.40370	0.85540	544.98350	0.54498	855.404	16.88	0.88	0.00	0	107,000.00
\$ / R			On 31/01/2018	Any day expiry	13.27	Put	873.50170	0.87350	561.11190	0.56111	873.502	16.90	0.89	0.00	0	2,883.00
\$ / R			On 31/01/2018	Any day expiry	13.30	Put	900.81700	0.90082	585.57710	0.58558	900.817	16.94	0.90	0.00	0	40,904.00
\$ / R			On 31/01/2018	Any day expiry	13.40	Put	993.18710	0.99319	669.28990	0.66929	993.187	17.05	0.92	1,926,739,173.27	167,304	168,000.00
\$ / R			On 31/01/2018	Any day expiry	13.90	Call	6.60110	0.00660	25.58190	0.02558	6.601	18.20	0.03	0.00	0	42,000.00
\$ / R			On 31/01/2018	Any day expiry	14.00	Call	5.43610	0.00544	20.43770	0.02044	5.436	18.61	0.02	0.00	0	23,300.00
\$ / R			On 31/01/2018	Any day expiry	14.25	Call	3.43630	0.00344	11.95990	0.01196	3.436	19.62	0.01	0.00	0	29,000.00
\$ / R			On 01/02/2018	Any day expiry			12.43250	12.43250	12.80860	12.80860		14.60	0.00	0.00	0	0.00
\$ / R			On 01/02/2018	Any day expiry	12.57	Put	310.30760	0.31031	126.57380	0.12657	310.308	15.02	0.58	0.00	0	242.00
\$ / R			On 01/02/2018	Any day expiry	13.04	Put	672.77150	0.67277	387.97280	0.38797	672.771	16.64	0.81	0.00	0	234.00
\$ / R			On 01/02/2018	Any day expiry	13.15	Put	767.36440	0.76736	468.63240	0.46863	767.364	16.82	0.85	0.00	0	3,496.00
\$ / R			On 01/02/2018	Any day expiry	15.22	Call	1.28550	0.00129	2.04500	0.00205	1.286	24.26	0.00	0.00	0	242.00
\$ / R			On 01/02/2018	Any day expiry	15.52	Call	1.33370	0.00133	1.63330	0.00163	1.334	26.42	0.00	0.00	0	2,723.00
\$ / R			On 01/02/2018	Any day expiry	15.79	Call	1.39690	0.00140	1.66030	0.00166	1.397	28.37	0.00	0.00	0	234.00
\$ / R			On 01/02/2018	Any day expiry	15.88	Call	1.42170	0.00142	1.67520	0.00168	1.422	29.02	0.00	0.00	0	773.00
\$ / R			On 06/02/2018	Any day expiry			12.44180	12.44180	12.81830	12.81830		14.60	0.00	0.00	0	0.00
\$ / R			On 06/02/2018	Any day expiry	13.20	Put	813.70910	0.81371	513.33180	0.51333	813.709	16.90	0.85	0.00	0	35,000.00
\$ / R			On 06/02/2018	Any day expiry	13.80	Put	1,372.82310	1.37282	1,024.64560	1.02465	1,372.823	18.19	0.95	0.00	0	35,000.00
\$ / R			On 08/02/2018	Any day expiry			12.44550	12.44550	12.82220	12.82220		14.68	0.00	0.00	0	0.00
\$ / R			On 08/02/2018	Any day expiry	13.16	Put	780.72160	0.78072	486.56630	0.48657	780.722	16.88	0.82	0.00	0	1,880.00
\$ / R			On 08/02/2018	Any day expiry	13.86	Put	1,429.87870	1.42988	1,080.09840	1.08010	1,429.879	18.49	0.95	0.00	0	1,880.00
\$ / R			On 08/02/2018	Any day expiry	15.05	Call	2.15630	0.00216	4.67010	0.00467	2.156	22.23	0.01	0.00	0	1,880.00
\$ / R			On 12/02/2018	Any day expiry			12.45290	12.45290	12.82990	12.82990		14.63	0.00	0.00	0	0.00
\$ / R			On 12/02/2018	Any day expiry	13.75	Put	1,320.60340	1.32060	979.35390	0.97935	1,320.603	18.10	0.93	0.00	0	20,000.00
\$ / R			On 12/02/2018	Any day expiry	13.90	Put	1,464.82460	1.46482	1,115.51570	1.11552	1,464.825	18.49	0.95	0.00	0	20,000.00
\$ / R			On 13/02/2018	Any day expiry			12.45480	12.45480	12.83180	12.83180		14.67	0.00	0.00	0	70.00
\$ / R			On 15/02/2018	Any day expiry			12.45850	12.45850	12.83570	12.83570		14.72	0.00	0.00	0	10.00

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 16/02/2018	Any day expiry			12.46040		12.46040		12.83760	12.83760		14.76	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,752.89160		1.75289	1,394.98440	1.39498	1,752.892		19.30	0.96	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.48270		12.48270		12.86080	12.86080		14.87	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	42.73200		0.04273	86.83440	0.08683	42.732		18.21	0.10	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,720.48910		1.72049	1,369.73060	1.36973	1,720.489		18.94	0.94	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry			12.48430		12.48430		12.86270	12.86270		14.89	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry			12.48590		12.48590		12.86460	12.86460		14.92	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	998.36470		0.99836	694.74450	0.69474	998.365		17.35	0.82	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry			12.50620		12.50620		12.88930	12.88930		14.95	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future			12.51250		12.51250		12.89690	12.89690		14.92	0.00	717,817,100.00	57,368	1,007,888.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	129.32820		0.12933	55.15150	0.05515	129.328		13.94	0.25	0.00	0	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	173.94550		0.17395	76.90230	0.07690	173.945		14.19	0.31	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	222.56760		0.22257	102.18560	0.10219	222.568		14.43	0.37	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	273.39120		0.27339	133.69300	0.13369	273.391		14.64	0.42	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	293.32960		0.29333	146.54400	0.14654	293.330		14.72	0.43	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	346.48480		0.34648	181.99680	0.18200	346.485		14.92	0.48	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	387.56780		0.38757	209.66150	0.20966	387.568		15.10	0.51	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	281.96690		0.28197	464.14980	0.46415	281.967		15.45	0.43	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	469.46690		0.46947	267.24980	0.26725	469.467		15.45	0.57	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	551.00970		0.55101	327.43440	0.32743	551.010		15.77	0.61	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	637.66350		0.63766	394.74880	0.39475	637.663		16.08	0.66	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	207.59700		0.20760	347.64810	0.34765	207.597		16.11	0.34	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	682.72810		0.68273	431.37490	0.43137	682.728		16.24	0.68	0.00	0	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	152.41740		0.15242	260.53290	0.26053	152.417		16.76	0.26	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	839.91740		0.83992	563.63290	0.56363	839.917		16.76	0.74	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	847.99620		0.84800	570.62670	0.57063	847.996		16.78	0.74	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	856.09710		0.85610	577.65460	0.57765	856.097		16.80	0.74	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	880.54220		0.88054	598.94180	0.59894	880.542		16.87	0.75	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	938.37680		0.93838	649.74480	0.64974	938.377		17.03	0.77	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	125.98930		0.12599	218.88390	0.21888	125.989		17.10	0.22	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	988.78520		0.98879	694.48840	0.69449	988.785		17.17	0.78	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,005.74860		1.00575	709.63860	0.70964	1,005.749		17.21	0.79	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,091.69380		1.09169	787.03580	0.78704	1,091.694		17.44	0.81	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	104.19380		0.10419	183.93580	0.18394	104.194		17.44	0.19	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,109.09530		1.10910	802.82830	0.80283	1,109.095		17.49	0.81	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,179.35600		1.17936	866.72600	0.86673	1,179.356		17.67	0.83	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	85.19210		0.08519	152.41540	0.15242	85.192		17.81	0.16	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	81.03400		0.08103	145.38070	0.14538	81.034		17.90	0.15	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,304.58780		1.30459	981.78190	0.98178	1,304.588		17.99	0.85	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	75.05500		0.07505	135.45310	0.13545	75.055		18.03	0.14	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	71.90390		0.07190	130.75370	0.13075	71.904		18.07	0.14	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,394.43100		1.39443	1,066.39820	1.06640	1,394.431		18.13	0.87	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,458.01810		1.45802	1,126.69970	1.12670	1,458.018		18.22	0.88	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,476.29620		1.47630	1,144.07940	1.14408	1,476.296		18.24	0.88	0.00	0	10,323.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	58.79620	0.05880	110.97940	0.11098	58.796	18.24	0.12	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,494.62140	1.49462	1,161.52130	1.16152	1,494.621	18.27	0.89	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,522.19540	1.52220	1,187.80330	1.18780	1,522.195	18.31	0.89	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	53.13320	0.05313	102.30020	0.10230	53.133	18.33	0.11	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	51.61410	0.05161	99.95580	0.09996	51.614	18.36	0.10	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,586.91440	1.58691	1,249.64470	1.24964	1,586.914	18.40	0.90	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	47.99830	0.04800	94.34110	0.09434	47.998	18.42	0.10	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	44.62860	0.04463	89.06380	0.08906	44.629	18.48	0.09	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,689.60010	1.68960	1,348.17260	1.34817	1,689.600	18.53	0.91	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,708.38830	1.70839	1,366.24990	1.36625	1,708.388	18.56	0.92	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	39.71060	0.03971	81.27300	0.08127	39.711	18.59	0.08	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,746.06610	1.74607	1,402.11120	1.40211	1,746.066	18.61	0.92	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	28.76430	0.02876	59.30180	0.05930	28.764	18.86	0.06	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	27.93120	0.02793	57.60320	0.05760	27.931	18.89	0.06	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	27.52400	0.02752	56.77150	0.05677	27.524	18.90	0.06	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,003.45190	2.00345	1,646.65400	1.64665	2,003.452	18.95	0.94	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	25.57340	0.02557	52.77580	0.05278	25.573	18.97	0.06	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,013.07340	2.01307	1,655.87580	1.65588	2,013.073	18.97	0.94	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,032.33200	2.03233	1,674.35290	1.67435	2,032.332	18.99	0.95	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	24.11210	0.02411	49.77000	0.04977	24.112	19.02	0.05	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	23.07130	0.02307	47.62220	0.04762	23.071	19.05	0.05	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	22.07530	0.02208	45.56040	0.04556	22.075	19.09	0.05	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	17.70450	0.01770	36.45080	0.03645	17.705	19.28	0.04	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	15.06230	0.01506	30.89560	0.03090	15.062	19.42	0.03	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	14.20320	0.01420	29.08290	0.02908	14.203	19.47	0.03	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	13.99650	0.01400	28.64600	0.02865	13.997	19.48	0.03	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	13.19900	0.01320	26.95950	0.02696	13.199	19.53	0.03	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	12.26670	0.01227	24.98400	0.02498	12.267	19.60	0.03	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	11.59850	0.01160	21.11560	0.02112	11.598	20.07	0.03	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	10.81330	0.01081	16.75890	0.01676	10.813	20.70	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	9.95170	0.00995	12.28360	0.01228	9.952	21.55	0.02	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	9.80120	0.00980	11.54010	0.01154	9.801	21.72	0.02	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	9.55260	0.00955	11.30950	0.01131	9.553	22.02	0.02	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	9.16790	0.00917	10.97500	0.01097	9.168	22.53	0.02	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	8.37410	0.00837	10.32730	0.01033	8.374	23.85	0.02	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	8.05600	0.00806	10.09170	0.01009	8.056	24.53	0.02	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.52810	12.52810	12.91580	12.91580		15.06	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.57680	12.57680	12.96550	12.96550		15.07	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.57880	12.57880	12.96740	12.96740		15.07	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,459.21930	2.45922	2,099.88770	2.09989	2,459.219	19.60	0.94	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	18.93970	0.01894	31.54390	0.03154	18.940	21.11	0.03	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.58850	12.58850	12.97690	12.97690		15.03	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,350.56730	1.35057	1,040.87840	1.04088	1,350.567	17.71	0.80	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	33.94920	0.03395	58.79930	0.05880	33.949	19.93	0.06	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 30/04/2018	Any day expiry	15.66	Call	23.23210	0.02323	39.87120	0.03987	23.232	20.65	0.04	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.60600	12.60600	12.99410	12.99410		15.01	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	537.53180	0.53753	340.97710	0.34098	537.532	15.32	0.53	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,400.26900	1.40027	1,090.47900	1.09048	1,400.269	17.76	0.80	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	27.62390	0.02762	48.40170	0.04840	27.624	20.32	0.05	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.60990	12.60990	12.99790	12.99790		15.02	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.61570	12.61570	13.00370	13.00370		14.98	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	546.36740	0.54637	349.64620	0.34965	546.367	15.31	0.53	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,969.56230	1.96956	1,633.18370	1.63318	1,969.562	18.70	0.88	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	26.09930	0.02610	45.78950	0.04579	26.099	20.29	0.04	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.61770	12.61770	13.00560	13.00560		14.99	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.64880	12.64880	13.03610	13.03610		15.05	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,343.04160	1.34304	1,045.66000	1.04566	1,343.042	17.46	0.76	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	46.77890	0.04678	78.91160	0.07891	46.779	19.68	0.07	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	27.95130	0.02795	51.92600	0.05193	27.951	19.76	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.68380	12.68380	13.07050	13.07050		15.09	0.00	30,149,392.60	2,377	173,725.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	38.32020	0.03832	25.16320	0.02516	38.320	14.29	0.07	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	82.25070	0.08225	48.59260	0.04859	82.251	13.40	0.13	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	206.22000	0.20622	114.06260	0.11406	206.220	13.91	0.27	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	249.43650	0.24944	142.94420	0.14294	249.437	14.09	0.30	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	303.17080	0.30317	179.33400	0.17933	303.171	14.31	0.34	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	325.43300	0.32543	194.78600	0.19479	325.433	14.40	0.36	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	372.57830	0.37258	228.16970	0.22817	372.578	14.57	0.39	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	423.14200	0.42314	266.15020	0.26615	423.142	14.75	0.42	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	564.29810	0.56430	376.12740	0.37613	564.298	15.20	0.50	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	699.10090	0.69910	484.51240	0.48451	699.101	15.63	0.56	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	726.13920	0.72614	506.73350	0.50673	726.139	15.71	0.57	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	760.50980	0.76051	535.19660	0.53520	760.510	15.81	0.58	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	845.48780	0.84549	607.52410	0.60752	845.488	16.06	0.61	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	867.25390	0.86725	626.25060	0.62625	867.254	16.12	0.62	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	881.87730	0.88188	638.87220	0.63887	881.877	16.16	0.62	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	941.23650	0.94124	690.43630	0.69044	941.236	16.32	0.64	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,063.69620	1.06370	798.49990	0.79850	1,063.696	16.64	0.68	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,079.34030	1.07934	812.44650	0.81245	1,079.340	16.68	0.68	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,095.05370	1.09505	826.48640	0.82649	1,095.054	16.72	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,206.98240	1.20698	927.27190	0.92727	1,206.982	17.00	0.71	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,297.13400	1.29713	1,009.44680	1.00945	1,297.134	17.22	0.73	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,338.70490	1.33870	1,047.62580	1.04763	1,338.705	17.32	0.74	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,347.06080	1.34706	1,055.31990	1.05532	1,347.061	17.34	0.74	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,363.81400	1.36381	1,070.75980	1.07076	1,363.814	17.38	0.75	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,372.21100	1.37221	1,078.50540	1.07851	1,372.211	17.40	0.75	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,422.87510	1.42288	1,125.36250	1.12536	1,422.875	17.52	0.76	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,507.62730	1.50763	1,204.82130	1.20482	1,507.627	17.70	0.77	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,592.94280	1.59294	1,285.87710	1.28588	1,592.943	17.84	0.79	0.00	0	7,028.00

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	14.25	Put	1,723.10600	1.72311	1,410.18130	1.41018	1,723.106	18.07	0.81	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	125.97600	0.12598	187.82440	0.18782	125.976	18.48	0.16	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	109.63280	0.10963	164.12920	0.16413	109.633	18.74	0.14	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	101.57250	0.10157	152.37970	0.15238	101.573	18.89	0.13	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	88.01160	0.08801	132.50590	0.13251	88.012	19.17	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	81.09720	0.08110	122.31930	0.12232	81.097	19.33	0.11	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	79.31820	0.07932	119.69470	0.11969	79.318	19.38	0.10	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	74.78970	0.07479	112.99740	0.11300	74.790	19.49	0.10	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	69.84810	0.06985	106.71780	0.10672	69.848	19.56	0.09	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	61.87150	0.06187	97.33540	0.09734	61.871	19.63	0.08	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	57.94670	0.05795	92.67480	0.09267	57.947	19.66	0.08	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	56.33890	0.05634	90.75560	0.09076	56.339	19.68	0.08	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	44.09840	0.04410	75.46410	0.07546	44.098	19.81	0.06	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	31.03340	0.03103	58.03660	0.05804	31.033	19.99	0.05	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	25.15560	0.02516	49.84830	0.04985	25.156	20.10	0.04	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	24.44510	0.02445	48.83720	0.04884	24.445	20.11	0.04	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	22.64420	0.02264	46.25270	0.04625	22.644	20.15	0.03	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	21.93860	0.02194	45.32450	0.04532	21.939	20.16	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	18.99070	0.01899	41.54180	0.04154	18.991	20.16	0.03	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	14.00810	0.01401	34.79430	0.03479	14.008	20.16	0.02	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	12.78530	0.01279	32.51920	0.03252	12.785	20.16	0.02	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	10.03500	0.01004	26.48010	0.02648	10.035	20.16	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	9.24940	0.00925	24.71070	0.02471	9.249	20.16	0.02	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	8.22710	0.00823	22.37320	0.02237	8.227	20.16	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.70520	12.70520	13.09140	13.09140		15.10	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,337.34770	1.33735	1,049.95160	1.04995	1,337.348	17.29	0.73	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	63.72130	0.06372	96.55600	0.09656	63.721	19.92	0.08	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	45.11480	0.04511	70.67270	0.07067	45.115	20.48	0.06	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.71060	12.71060	13.09700	13.09700		15.07	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			12.74280	12.74280	13.13030	13.13030		15.17	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.75000	12.75000	13.13770	13.13770		15.16	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,659.89950	1.65990	1,357.81460	1.35781	1,659.900	17.81	0.77	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,883.65110	1.88365	1,571.91960	1.57192	1,883.651	18.17	0.80	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	81.19490	0.08119	115.39490	0.11539	81.195	20.00	0.10	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	71.60490	0.07160	102.64500	0.10264	71.605	20.33	0.08	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.75180	12.75180	13.13960	13.13960		15.17	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.76250	12.76250	13.15070	13.15070		15.16	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,334.88640	1.33489	1,054.72200	1.05472	1,334.886	17.11	0.70	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	83.16530	0.08317	115.29750	0.11530	83.165	20.15	0.10	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	64.20400	0.06420	89.52940	0.08953	64.204	20.96	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.77510	12.77510	13.16370	13.16370		15.23	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	365.04990	0.36505	233.37800	0.23338	365.050	14.41	0.35	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,382.73660	1.38274	1,100.31050	1.10031	1,382.737	17.19	0.71	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	73.75750	0.07376	102.59700	0.10260	73.758	20.66	0.08	0.00	0	1,880.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/08/2018	Any day expiry			12.78580	12.78580		13.17480	13.17480		15.22	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.81810	12.81810		13.20810	13.20810		15.21	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,332.83020	1.33283	1,058.92750	1.05893	1,332.830	16.98	0.68	0.00	0	1,000.00	
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	100.04670	0.10005	132.32240	0.13232	100.047	20.38	0.10	0.00	0	500.00	
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	80.53710	0.08054	106.25550	0.10626	80.537	21.29	0.08	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future			12.84860	12.84860		13.23960	13.23960		15.24	0.00	642,430.00	50	5,037.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	56.74500	0.05675	35.76360	0.03576	56.745	13.58	0.08	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	182.69510	0.18270	115.19150	0.11519	182.695	13.72	0.20	0.00	0	73,314.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	528.29950	0.52830	363.21690	0.36322	528.299	14.84	0.42	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	549.97030	0.54997	380.80510	0.38081	549.970	14.91	0.43	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	664.55090	0.66455	475.49870	0.47550	664.551	15.24	0.47	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	922.83250	0.92283	696.66100	0.69666	922.833	15.91	0.56	0.00	0	73,314.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	999.78150	0.99978	764.18650	0.76419	999.781	16.10	0.59	0.00	0	2,179.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	412.28220	0.41228	544.39890	0.54440	412.282	16.60	0.36	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	117.01490	0.11701	153.34350	0.15334	117.015	20.06	0.12	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	113.58820	0.11359	148.75650	0.14876	113.588	20.18	0.11	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.08	Call	111.69270	0.11169	146.22470	0.14622	111.693	20.25	0.11	0.00	0	2,179.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	108.93840	0.10894	142.53800	0.14254	108.938	20.35	0.11	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	102.47570	0.10248	133.89370	0.13389	102.476	20.61	0.10	0.00	0	73,314.00	
\$ / R	On 28/09/2018	Any day expiry			12.86830	12.86830		13.26000	13.26000		15.24	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,329.46980	1.32947	1,061.75800	1.06176	1,329.470	16.83	0.66	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	114.20010	0.11420	147.59610	0.14760	114.200	20.51	0.11	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	90.26660	0.09027	119.94070	0.11994	90.267	21.29	0.09	0.00	0	500.00	
\$ / R	On 25/10/2018	Any day expiry			12.91530	12.91530		13.31020	13.31020		15.29	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.92230	12.92230		13.31770	13.31770		15.27	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.92580	12.92580		13.32140	13.32140		15.35	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,327.30560	1.32731	1,064.51910	1.06452	1,327.306	16.70	0.64	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	128.33870	0.12834	166.38640	0.16639	128.339	20.50	0.12	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	101.05860	0.10106	138.21810	0.13822	101.059	21.12	0.09	0.00	0	500.00	
\$ / R	On 05/11/2018	Any day expiry			12.93450	12.93450		13.33070	13.33070		15.34	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	249.40690	0.24941	160.69730	0.16070	249.407	13.92	0.24	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,372.64230	1.37264	1,106.37940	1.10638	1,372.642	16.77	0.64	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	117.89910	0.11790	150.96300	0.15096	117.899	21.02	0.11	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			12.94840	12.94840		13.34560	13.34560		15.33	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.97800	12.97800		13.37730	13.37730		15.39	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,325.40680	1.32541	1,066.71610	1.06672	1,325.407	16.60	0.62	0.00	0	1,000.00	
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	141.90360	0.14190	178.71380	0.17871	141.904	20.66	0.12	0.00	0	500.00	
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	104.08070	0.10408	147.77910	0.14778	104.081	20.97	0.09	0.00	0	500.00	
\$ / R	On 11/12/2018	Any day expiry			12.99720	12.99720		13.39770	13.39770		15.37	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,213.60820	1.21361	967.22330	0.96722	1,213.608	16.33	0.59	0.00	0	20,000.00	
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	214.57970	0.21458	277.81190	0.27781	214.580	18.99	0.18	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			13.00240	13.00240		13.40330	13.40330		15.37	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	756.87620	0.75688	563.18800	0.56319	756.876	15.31	0.46	0.00	0	23,443.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	118.49200	0.11849	163.23170	0.16323	118.492	20.89	0.10	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			13.03200	13.03200						
\$ / R	13.80	Put	On 31/12/2018	Any day expiry			1,323.68190	1.32368	1,068.99360	1.06899	1,323.682	16.51	0.60	1,000.00
\$ / R	16.93	Call	On 31/12/2018	Any day expiry			156.37800	0.15638	195.06510	0.19507	156.378	20.81	0.13	500.00
\$ / R	17.58	Call	On 31/12/2018	Any day expiry			108.73000	0.10873	158.97800	0.15898	108.730	20.84	0.09	500.00
\$ / R			On 13/02/2019	Any day expiry			13.11210	13.11210				15.70	0.00	70.00
\$ / R			On 18/03/2019	Foreign Exchange Future			13.17220	13.17220				15.86	0.00	0.00
\$ / R			On 14/06/2019	Foreign Exchange Future			13.33240	13.33240				16.31	0.00	0.00
\$ / R			On 13/12/2019	Foreign Exchange Future			13.66370	13.66370				16.74	0.00	0.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future			243.88960	0.24389	314.52570	0.31453	243.890	21.55	0.13	2,000.00
\$ / R			On 12/06/2020	Foreign Exchange Future			14.05050	14.05050				17.24	0.00	0.00
\$ / R			On 28/07/2020	Any day expiry			14.14980	14.14980				17.34	0.00	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			14.25340	14.25340				17.42	0.00	0.00
\$ / R MAXI			On 19/03/2018	Foreign Exchange Future			12.51250	12.51250				14.92	0.00	439.00
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future			12.68380	12.68380				15.09	0.00	86.00
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future			12.84860	12.84860				15.24	0.00	0.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future			13.00240	13.00240				15.37	0.00	0.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			13.33240	13.33240				16.31	0.00	0.00
£ / R			On 31/01/2018	Any day expiry			16.70770	16.70770				15.18	0.00	10.00
£ / R			On 01/03/2018	Any day expiry			16.79450	16.79450				15.71	0.00	17.00
£ / R			On 15/03/2018	Any day expiry			16.83030	16.83030				15.83	0.00	38.00
£ / R			On 19/03/2018	Foreign Exchange Future			16.84050	16.84050				15.80	0.00	208,855.00
£ / R	17.00	Put	On 19/03/2018	Foreign Exchange Future			595.63670	0.59564	365.22570	0.36523	595.637	16.00	0.53	500.00
£ / R	19.00	Call	On 19/03/2018	Foreign Exchange Future			62.12480	0.06212	120.06110	0.12006	62.125	18.62	0.09	1,500.00
£ / R	20.14	Call	On 19/03/2018	Foreign Exchange Future			20.41930	0.02042	37.33900	0.03734	20.419	20.08	0.03	500.00
£ / R			On 18/06/2018	Foreign Exchange Future			17.12910	17.12910				16.05	0.00	7,360.00
£ / R	17.50	Put	On 18/06/2018	Foreign Exchange Future			978.41800	0.97842	719.71160	0.71971	978.418	16.39	0.55	500.00
£ / R	20.40	Call	On 18/06/2018	Foreign Exchange Future			105.34450	0.10534	162.03640	0.16204	105.345	19.11	0.10	500.00
£ / R			On 17/09/2018	Foreign Exchange Future			17.41130	17.41130				15.98	0.00	4,164.00
£ / R			On 14/12/2018	Foreign Exchange Future			17.67980	17.67980				16.01	0.00	886.00
£ / R			On 14/06/2019	Foreign Exchange Future			18.26060	18.26060				16.04	0.00	0.00
¥ / R			On 19/03/2018	Foreign Exchange Future			0.11105	0.11105				14.04	0.00	195.00
¥ / R			On 18/06/2018	Foreign Exchange Future			0.11316	0.11316				15.00	0.00	0.00
¥ / R			On 17/09/2018	Foreign Exchange Future			0.11531	0.11531				0.00	0.00	0.00
¥ / R			On 14/06/2019	Foreign Exchange Future			0.12508	0.12508				23.75	0.00	0.00
€ / R			On 27/12/2017	Any day expiry			14.72310	14.72310				16.50	0.00	11,778,480.00
€ / R			On 30/01/2018	Any day expiry			14.82890	14.82890				13.65	0.00	0.00
€ / R			On 31/01/2018	Any day expiry			14.84480	14.84480				13.69	0.00	151,617
€ / R	15.80	Put	On 31/01/2018	Any day expiry			996.02340	0.99602	673.85700	0.67386	996.023	16.36	0.89	180,475
€ / R	16.50	Call	On 31/01/2018	Any day expiry			10.56400	0.01056	24.16500	0.02417	10.564	18.25	0.03	15,150.00
€ / R			On 15/02/2018	Any day expiry			14.89130	14.89130				13.88	0.00	44.00

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 28/02/2018	Any day expiry			14.93180		14.93180		15.31640	15.31640		14.00	0.00	0.00	0	0.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,524.64720		1.52465	1,185.11070	1.18511	1,524.647		16.99	0.90	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.97130		14.97130		15.36400	15.36400		14.15	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.98190		14.98190		15.37670	15.37670		14.24	0.00	38,353,664.00	2,560	94,860.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	442.30460		0.44230	257.39240	0.25739	442.305		14.35	0.51	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	472.97170		0.47297	279.25100	0.27925	472.972		14.46	0.53	0.00	0	19,510.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	75.35470		0.07535	129.01150	0.12901	75.355		17.27	0.13	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	42.17070		0.04217	75.55800	0.07556	42.171		18.05	0.08	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.00820		15.00820		15.40850	15.40850		14.28	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.28060		15.28060		15.67850	15.67850		14.40	0.00	0.00	0	6,965.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	67.72860		0.06773	51.80010	0.05180	67.729		12.58	0.10	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	103.37320		0.10337	64.42180	0.06442	103.373		12.79	0.14	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	585.20110		0.58520	399.93020	0.39993	585.201		14.33	0.47	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,431.91360		1.43191	1,136.25280	1.13625	1,431.914		16.22	0.73	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	61.43610		0.06144	90.22480	0.09022	61.436		18.86	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	16.15370		0.01615	19.54720	0.01955	16.154		20.50	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.57880		15.57880		15.98360	15.98360		14.53	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	200.35920		0.20036	139.08750	0.13909	200.359		13.13	0.20	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	934.80370		0.93480	711.21780	0.71122	934.804		14.86	0.53	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,034.36650		1.03437	797.82640	0.79783	1,034.366		15.06	0.56	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	126.55650		0.12656	150.56530	0.15057	126.556		20.09	0.11	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	47.99350		0.04799	71.13960	0.07114	47.994		21.47	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.86620		15.86620		16.28480	16.28480		14.59	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.48780		16.48780		16.93780	16.93780		15.43	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.09000		95.09000		95.57000	95.57000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.12000		92.12000		92.62000	92.62000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.88000		90.88000		91.41000	91.41000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.06000		93.06000		93.60000	93.60000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.85000		96.85000		97.38000	97.38000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.43000		95.43000		95.96000	95.96000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.49000		97.49000		98.01000	98.01000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			101.19000		101.19000		101.70000	101.70000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.54000		101.54000		102.04000	102.04000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.81000		96.81000		97.32000	97.32000			0.00	0.00	0	0.00
1Y STND	On 15/03/2018	Interest Rate Swap			99.72000		99.72000		99.72000	99.72000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.88000		99.88000		99.88000	99.88000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.01000		100.01000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.46000		100.46000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.48000		99.48000		99.50000	99.50000			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			98.57000		98.57000		98.57000	98.57000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 21/09/2018	Interest Rate Swap	98.49000	98.49000	98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.84000	98.84000	98.86000	98.86000	98.86000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.23000	99.23000	99.25000	99.25000	99.25000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.60000	99.60000	99.64000	99.64000	99.64000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.99000	99.99000	100.03000	100.03000	100.03000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.97000	100.97000	100.97000	100.97000	100.97000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.73000	98.73000	98.74000	98.74000	98.74000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.08000	96.08000	96.26000	96.26000	96.26000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.29000	95.29000	95.49000	95.49000	95.49000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.48000	94.48000	94.69000	94.69000	94.69000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.65000	94.65000	94.87000	94.87000	94.87000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.83000	96.83000	97.07000	97.07000	97.07000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.95000	96.95000	97.21000	97.21000	97.21000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.12000	98.12000	98.40000	98.40000	98.40000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.30000	100.30000	100.60000	100.60000	100.60000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.53000	101.53000	101.86000	101.86000	101.86000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.64000	96.64000	97.00000	97.00000	97.00000				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	570.22400	570.22400	567.20100	567.20100	567.20100				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	580.88300	580.88300	577.79800	577.79800	577.79800				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	658.06600	658.06600	652.14500	652.14500	652.14500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	670.36700	670.36700	664.33000	664.33000	664.33000				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	593.49600	593.49600	587.06300	587.06300	587.06300				0.00	0.00	0	777.00
ALBI	On 03/05/2018	Index Future	604.59000	604.59000	598.03200	598.03200	598.03200				0.00	0.00	0	0.00
AU\$ / R	On 27/12/2017	Any day expiry	9.60530	9.60530	9.82730	9.82730	9.82730			12.93	0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry	9.62830	9.62830	9.85230	9.85230	9.85230			12.80	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry	9.69380	9.69380	9.91770	9.91770	9.91770			13.58	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.71630	9.71630	9.94480	9.94480	9.94480			13.60	0.00	17,926,573.50	1,845	18,559.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.84790	9.84790	10.07740	10.07740	10.07740			13.79	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.97590	9.97590	10.20800	10.20800	10.20800			13.79	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.09360	10.09360	10.33330	10.33330	10.33330			13.78	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.34970	10.34970	10.60260	10.60260	10.60260			13.55	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.91480	9.91480	10.15920	10.15920	10.15920			14.04	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.06000	10.06000	10.30450	10.30450	10.30450			15.15	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.75380	12.75380	13.12820	13.12820	13.12820			13.62	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.02250	13.02250	13.39960	13.39960	13.39960			13.78	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.28990	13.28990	13.67380	13.67380	13.67380				0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.36980	14.36980	14.80240	14.80240	14.80240			14.64	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
CNH / R	On 19/03/2018	Foreign Exchange Future	1.90080		1.90080		1.95170	1.95170		14.45	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91660		1.91660		1.96720	1.96720		14.40	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.93140		1.93140		1.98200	1.98200			0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97430		1.97430		2.02820	2.02820		15.23	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.02040		2.02040		2.07380	2.07380		15.18	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.06180		2.06180		2.11550	2.11550		15.46	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10260		2.10260		2.15740	2.15740			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.32050		2.32050		2.38710	2.38710		16.24	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 01/02/2018	Bond Future	10.70928		78.88524		10.86588	77.93450			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future	10.80564		76.56821		10.96781	75.59896			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.90240		78.00879		11.06994	77.02306			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/02/2018	Bond Future	10.98835		81.45382		11.13975	80.42030			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future	11.08750		78.71504		11.24441	77.66140			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	11.18540		80.19585		11.34750	79.12418			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/02/2018	GOVI	592.13100		592.13100		585.62100	585.62100			0.00	5,921,310.00	1	784.00
GOVI	On 03/05/2018	GOVI	603.20000		603.20000		596.56200	596.56200			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.60360		1.60360		1.65140	1.65140		14.86	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.62780		1.62780		1.67580	1.67580		15.30	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.65060		1.65060		1.69950	1.69950			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78420		1.78420		1.84140	1.84140		16.74	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
I2025	On 01/02/2018	Bond Future		129.43548	129.43548		129.43247	129.43247			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		131.86245	131.86245		131.85877	131.85877			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.32113	134.32113		134.32065	134.32065			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/02/2018	Bond Future		100.15390	100.15390		100.15044	100.15044			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future		101.01370	101.01370		101.00978	101.00978			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.93123	102.93123		102.92976	102.92976			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/02/2018	Bond Future		104.76267	104.76267		104.48948	104.48948			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future		105.63898	105.63898		105.36009	105.36009			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		107.64430	107.64430		107.36282	107.36282			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 01/02/2018	Bond Future		126.49036	126.49036		126.48655	126.48655			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future		128.86200	128.86200		128.85758	128.85758			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		131.25813	131.25813		131.25694	131.25694			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/02/2018	Bond Future		122.26445	122.26445		122.25939	122.25939			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future		122.95731	122.95731		122.95149	122.95149			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		125.29138	125.29138		125.28862	125.28862			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/02/2018	Bond Future		127.29905	127.29905		127.29374	127.29374			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future		129.68599	129.68599		129.67980	129.67980			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		130.41473	130.41473		130.41157	130.41157			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/02/2018	Index Future		250.23400	250.23400		249.79700	249.79700			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future		254.92600	254.92600		254.48000	254.48000			0.00	0.00	0	269.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future		7.20000	92.80000		7.20000	92.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.26000	92.74000		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.30000	92.70000		7.30000	92.70000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		7.33000	92.67000		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		7.40000	92.60000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.58000	92.42000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.67000	92.33000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.77000	92.23000		7.77000	92.23000			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			0.11900		0.11900		0.12330	0.12330			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.11940		0.11940		0.12250	0.12250			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.11940		0.11940		0.12180	0.12180			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11620		0.11620		0.11900	0.11900			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.51620		1.51620		1.54820	1.54820		15.00	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54160		1.54160		1.57360	1.57360		15.36	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56680		1.56680		1.59930	1.59930			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.64410		1.64410		1.67940	1.67940		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.82560		8.82560		9.03610	9.03610		14.54	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.93920		8.93920		9.15080	9.15080		14.70	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.05090		9.05090		9.26470	9.26470			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.74700		9.74700		10.00360	10.00360		14.80	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.25890		1.25890		1.28380	1.28380			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26820		1.26820		1.29840	1.29840			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27870		1.27870		1.31450	1.31450			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37000		1.37000		1.39750	1.39750			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.34590		1.34590		1.34440	1.34440			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35050		1.35050		1.34880	1.34880			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35510		1.35510		1.35350	1.35350			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.19740		1.19740		1.19230	1.19230			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.20470		1.20470		1.19950	1.19950			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.21250		1.21250		1.20730	1.20730			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.56808		113.17016		8.72263	112.15645		9.21	0.00	270,929,363.04	2,394	109,280.00
R186	On 01/02/2018	Bond Future	7.75	Call	47.55000		0.04755		30.19000	0.03019	47.550	8.62	0.04	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	1,075.84000		1.07584		759.64000	0.75964	1,075.840	9.07	0.45	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	789.05000		0.78905		1,292.70000	1.29270	789.050	9.21	0.35	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	362.17000		0.36217		680.79000	0.68079	362.170	9.39	0.19	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	147.32000		0.14732		323.84000	0.32384	147.320	9.57	0.09	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	27.62000		0.02762		80.60000	0.08060	27.620	9.86	0.02	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.61200		115.28556		8.77351	114.25181		9.55	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,344.17000		5.34417		4,638.24000	4.63824	5,344.170	9.93	0.75	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	546.68000		0.54668		754.71000	0.75471	546.680	10.23	0.15	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	521.79000		0.52179		722.70000	0.72270	521.790	10.25	0.14	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	250.53000		0.25053		367.26000	0.36726	250.530	10.25	0.08	0.00	0	1,120.00
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

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/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/02/2018	Bond Future			296.78482		296.78482		296.77989	296.77989			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			302.34937		302.34937		302.34300	302.34300			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/02/2018	Bond Future			237.46465		237.46465		235.40530	235.40530		4.66	0.00	0.00	0	21,519.00
R202	On 03/05/2018	Bond Future			241.91682		241.91682		239.81809	239.81809		4.60	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/02/2018	Bond Future			7.87149		102.89680		8.02129	102.28533		5.79	0.00	0.00	0	60,572.00
R2023	On 03/05/2018	Bond Future			7.88837		100.89028		8.04772	100.26645		6.05	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	162.66000		0.16266		242.59000	0.24259	162.660	6.46	0.09	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/02/2018	Bond Future			9.14625		91.88868		9.30073	90.84932			0.00	0.00	0	71,608.00
R2030	On 03/05/2018	Bond Future			9.20178		93.60638		9.36187	92.54666			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.25894		91.36190		9.42457	90.28428			0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/02/2018	Bond Future			9.31751		94.60663		9.47204	93.48662		13.17	0.00	0.00	0	45,389.00
R2032	On 01/02/2018	Bond Future	9.20	Call	1,169.02000		1.16902		851.76000	0.85176	1,169.020	13.13	0.42	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,504.71000		1.50471		1,113.25000	1.11325	1,504.710	13.22	0.50	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,892.06000		1.89206		1,422.47000	1.42247	1,892.060	13.32	0.57	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	2,103.75000		2.10375		1,594.43000	1.59443	2,103.750	13.37	0.60	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.37258		92.21788		9.53241	91.07599		14.41	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.42718		93.95290		9.59207	92.79154		13.68	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/02/2018	Bond Future			9.51417		98.54478		9.66887	97.31595			0.00	0.00	0	54,663.00
R2035	On 03/05/2018	Bond Future			9.56993		95.88648		9.72965	94.63377			0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/02/2018	Bond Future			9.61275		90.50951		9.76719	89.28633		15.56	0.00	0.00	0	44,365.00
R2037	On 01/02/2018	Bond Future	9.88	Call	3,034.22000		3.03422		2,369.64000	2.36964	3,034.220	15.99	0.69	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	261.16000		0.26116		513.59000	0.51359	261.160	16.48	0.11	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	61.41000		0.06141		153.15000	0.15315	61.410	16.68	0.03	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.67190		92.20140		9.83126	90.95449		16.33	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.73263		89.68012		9.89683	88.41180		16.26	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 01/02/2018	Bond Future			6.99272		101.85677		7.11016	101.75841		0.94	0.00	0.00	0	30,645.00
R204	On 03/05/2018	Bond Future			6.76302		103.76067		6.93070	103.65949		0.73	0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/02/2018	Bond Future			9.70300		93.80310		9.85239	92.53860		16.28	0.00	0.00	0	28,354.00
R2040	On 03/05/2018	Bond Future			9.76274		95.55655		9.91684	94.26752		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,336.67000		1.33667	1,090.06000		1.09006	1,336.670	16.41	0.25	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,927.83000		4.92783	4,261.42000		4.26142	4,927.830	17.36	0.60	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.82406		92.84808		9.98279	91.53689		17.03	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/02/2018	Bond Future			9.74242		90.81531		9.89677	89.49611		17.10	0.00	0.00	0	22,082.00
R2044	On 03/05/2018	Bond Future			9.80058		92.51295		9.95970	91.16815		17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.86021		89.87231		10.02402	88.50425		17.92	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/02/2018	Bond Future			9.69259		94.67245		9.84699	93.31101		16.90	0.00	0.00	0	94,443.00
R2048	On 03/05/2018	Bond Future			9.74492		92.00517		9.90395	90.61733		18.61	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/02/2018	Bond Future			7.23073		100.46806		7.38202	100.19910		2.13	0.00	5,626,211.36	56	45,523.00
R207	On 03/05/2018	Bond Future			7.18734		102.34604		7.36321	102.07108		2.03	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/02/2018	Bond Future			7.52376		100.24724		7.67425	99.83883		3.61	0.00	76,588,891.36	764	35,491.00
R208	On 03/05/2018	Bond Future			7.51996		98.71975		7.68523	98.30277		3.64	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/02/2018	Bond Future			9.45049		74.67393		9.60456	73.63924		15.63	0.00	0.00	0	145,964.00
R209	On 01/02/2018	Bond Future	9.32	Call	1,051.83000		1.05183	766.03000		0.76603	1,051.830	15.46	0.41	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	1,080.20000		1.08020	787.85000		0.78785	1,080.200	15.47	0.42	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,706.40000		1.70640	1,280.67000		1.28067	1,706.400	15.65	0.56	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,041.04000		1.04104	1,598.64000		1.59864	1,041.040	15.73	0.39	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,673.90000		2.67390	2,081.02000		2.08102	2,673.900	15.91	0.71	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	514.13000		0.51413	887.78000		0.88778	514.130	16.02	0.23	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	484.98000		0.48498	845.59000		0.84559	484.980	16.05	0.22	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	470.89000		0.47089	825.06000		0.82506	470.890	16.06	0.21	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	457.15000		0.45715	804.93000		0.80493	457.150	16.07	0.21	0.00	0	157.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/02/2018	Bond Future	10.00	Put	326.97000		0.32697		608.59000	0.60859	326.970	16.19	0.16	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	237.54000		0.23754		466.06000	0.46606	237.540	16.30	0.12	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	159.01000		0.15901		333.22000	0.33322	159.010	16.44	0.09	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.50066		72.92036		9.65932	71.86564		17.15	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,853.80000		3.85380		3,298.72000	3.29872	3,853.800	17.44	0.61	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,628.46000		1.62846		2,040.18000	2.04018	1,628.460	17.73	0.31	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,231.03000		1.23103		1,572.24000	1.57224	1,231.030	17.98	0.25	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	596.41000		0.59641		801.26000	0.80126	596.410	18.30	0.14	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.55015		74.29230		9.71317	73.21932		16.37	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	4,143.41000		4.14341		3,613.63000	3.61363	4,143.410	16.55	0.56	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,078.71000		2.07871		2,469.72000	2.46972	2,078.710	17.17	0.31	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,082.15000		1.08215		1,329.48000	1.32948	1,082.150	17.49	0.18	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.59646		72.57859		9.76425	71.48483		16.60	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,623.61000		3.62361		3,167.12000	3.16712	3,623.610	16.45	0.47	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,462.03000		3.46203		3,946.18000	3.94618	3,462.030	17.10	0.39	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,136.42000		2.13642		2,482.00000	2.48200	2,136.420	17.74	0.27	0.00	0	255.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/02/2018	Bond Future			185.91955		185.91955		185.91383	185.91383			0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			186.98039		186.98039		186.97375	186.97375			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/02/2018	Bond Future			150.58234		150.58234		150.58076	150.58076			0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			153.40579		153.40579		153.40348	153.40348			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/02/2018	Bond Future			9.20192		86.52682		9.35640	85.51004		12.89	0.00	0.00	0	58,778.00
R213	On 03/05/2018	Bond Future			9.25172		84.59468		9.41138	83.55803		14.09	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/02/2018	Bond Future			9.66224		73.83322		9.81146	72.80243		16.64	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future			9.71372		71.91733		9.86728	70.86655		18.32	0.00	0.00	0	0.00
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

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
RAIN	On 19/03/2018	Foreign Exchange Future	22,371.36000		22,371.36000	22,988.74000	2,988.74000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	9.35090		9.35090	9.60250	9.60250			13.80	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.49320		9.49320	9.74520	9.74520			13.88	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.63220		9.63220	9.88630	9.88630				0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.44350		10.44350	10.73690	10.73690			14.71	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.19710		3.19710	3.29810	3.29810			12.18	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.15220		3.15220	3.25160	3.25160			12.44	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	3.10470		3.10470	3.20290	3.20290				0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	3.09850		3.09850	3.19840	3.19840			14.56	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.23270		1.23270	1.28260	1.28260				0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.21370		1.21370	1.26250	1.26250				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19590		1.19590	1.24350	1.24350				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 :												9,571,275,819.96	712,106	7 616 190.00
Grand Total:												9,571,275,819.96	712,106	7 616 190.00