



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: 20/11/2017

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 23/11/2017	Any day expiry	14.04660	14.04660	14.04930	14.04930			20.03	0.00	0.00	0	300.00
\$ / R	On 23/11/2017	Any day expiry	14.17	Call	58.84690	0.05885	66.86600	0.06687	58.847	21.50	0.33	0	10,000.00
\$ / R	On 27/11/2017	Any day expiry	14.05430	14.05430	14.05850	14.05850			19.65	0.00	0.00	0	0.00
\$ / R	On 27/11/2017	Any day expiry	14.54	Call	24.49720	0.02450	24.98540	0.02499	24.497	20.90	0.12	0	300.00
\$ / R	On 27/11/2017	Any day expiry	14.70	Call	11.82680	0.01183	12.13630	0.01214	11.827	21.31	0.07	0	50.00
\$ / R	On 28/11/2017	Any day expiry	14.05620	14.05620	14.06080	14.06080			19.43	0.00	2,815,800.00	200	2,190.00
\$ / R	On 28/11/2017	Any day expiry	13.50	Put	17.44020	0.01744	18.48130	0.01848	17.440	20.38	0.09	0	60.00
\$ / R	On 28/11/2017	Any day expiry	17.74	Call	0.20450	0.00020	0.17290	0.00017	0.204	48.99	0.00	0	60.00
\$ / R	On 30/11/2017	Any day expiry	14.06040	14.06040	14.06540	14.06540			19.09	0.00	0.00	0	2,708.00
\$ / R	On 30/11/2017	Any day expiry	12.75	Put	1.24780	0.00125	2.57690	0.00258	1.248	24.12	0.01	0	238,000.00
\$ / R	On 04/12/2017	Any day expiry	14.06970	14.06970	14.07460	14.07460			18.10	0.00	0.00	0	24.00
\$ / R	On 04/12/2017	Any day expiry	14.47	Call	74.44230	0.07444	0.00000	0.00000	74.442	19.62	0.24	30,000	30,000.00
\$ / R	On 14/12/2017	Any day expiry	14.09290	14.09290	14.09770	14.09770			21.63	0.00	0.00	0	241.00
\$ / R	On 15/12/2017	Any day expiry	14.09520	14.09520	14.10000	14.10000			21.88	0.00	0.00	0	1,781.00
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10220	14.10220	14.10700	14.10700			21.88	0.00	969,004,468.60	68,713	1,071,591.00
\$ / R	On 18/12/2017	Foreign Exchange Future	11.75	Put	2.57400	0.00257	2.24870	0.00225	2.574	27.34	0.01	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	12.00	Put	3.58550		0.00359	3.23030	0.00323	3.586	25.57	0.01	0.00	0	20,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.16	Put	4.47010		0.00447	4.10600	0.00411	4.470	24.44	0.01	0.00	0	550.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.20	Put	4.72900		0.00473	4.36470	0.00436	4.729	24.16	0.01	0.00	0	4,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.21	Put	4.79640		0.00480	4.43220	0.00443	4.796	24.09	0.01	0.00	0	18,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.40	Put	6.31550		0.00632	5.96770	0.00597	6.315	22.75	0.02	0.00	0	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.50	Put	7.33750		0.00734	7.01320	0.00701	7.338	22.04	0.02	0.00	0	16,416.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.56	Put	8.04370		0.00804	7.73980	0.00774	8.044	21.61	0.02	1,516,651.14	4,400	7,100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.65	Put	9.25810		0.00926	8.99650	0.00900	9.258	20.98	0.03	0.00	0	1,819.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.75	Put	12.10450		0.01210	11.65520	0.01166	12.105	20.68	0.04	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	12.76	Put	12.55970		0.01256	12.06090	0.01206	12.560	20.69	0.04	0.00	0	550.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.00	Put	28.50990		0.02851	26.08710	0.02609	28.510	20.93	0.08	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.10	Put	38.72780		0.03873	35.01240	0.03501	38.728	21.03	0.10	0.00	0	41,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.12	Put	41.07910		0.04108	37.06650	0.03707	41.079	21.05	0.10	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.15	Put	44.81290		0.04481	40.33080	0.04033	44.813	21.08	0.11	0.00	0	2,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.18	Put	48.80540		0.04881	43.82280	0.04382	48.805	21.11	0.12	0.00	0	16,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Put	51.61550		0.05162	46.28300	0.04628	51.616	21.13	0.12	0.00	0	6,728.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.20	Call	953.81550		0.95382	953.28300	0.95328	953.816	21.13	0.88	0.00	0	7,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.21	Put	53.06580		0.05307	47.55390	0.04755	53.066	21.14	0.13	0.00	0	5,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.22	Put	54.54810		0.05455	48.85250	0.04885	54.548	21.15	0.13	24,535,606.59	13,600	7,100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.25	Call	911.38310		0.91138	909.91910	0.90992	911.383	21.18	0.86	0.00	0	16,141.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.35	Put	76.80730		0.07681	68.44310	0.06844	76.807	21.28	0.17	0.00	0	52,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.40	Put	86.95700		0.08696	77.43080	0.07743	86.957	21.33	0.19	0.00	0	114,600.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.50	Call	712.09880		0.71210	706.16760	0.70617	712.099	21.41	0.78	0.00	0	11,016.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.60	Call	639.09860		0.63910	632.03020	0.63203	639.099	21.49	0.74	0.00	0	4,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Put	189.17480		0.18917	175.70800	0.17571	189.175	21.61	0.33	0.00	0	3,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.76	Call	531.37480		0.53137	522.70800	0.52271	531.375	21.61	0.67	0.00	0	3,750.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.80	Put	204.06870		0.20407	190.25820	0.19026	204.069	21.65	0.35	0.00	0	550.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	13.93	Call	429.86310		0.42986	419.91330	0.41991	429.863	21.75	0.59	36,743,318.70	4,400	7,100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	289.83990		0.28984	274.71030	0.27471	289.840	21.81	0.44	0.00	0	34,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.00	Call	392.03990		0.39204	381.71030	0.38171	392.040	21.81	0.56	0.00	0	19,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.10	Call	342.03310		0.34203	331.32210	0.33132	342.033	21.88	0.51	0.00	0	100.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.27	Put	438.98550		0.43899	423.62380	0.42362	438.986	22.25	0.56	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.40	Call	225.46280		0.22546	215.32130	0.21532	225.463	22.53	0.38	0.00	0	2,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Call	194.85300		0.19485	185.17370	0.18517	194.853	22.74	0.34	0.00	0	8,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.50	Put	592.65300		0.59265	578.17370	0.57817	592.653	22.74	0.66	0.00	0	2,055.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.63	Call	160.44820		0.16045	151.49950	0.15150	160.448	23.02	0.29	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	14.90	Call	105.48450		0.10548	98.24830	0.09825	105.485	23.58	0.21	0.00	0	1,500.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.00	Call	89.82300		0.08982	83.22030	0.08322	89.823	23.78	0.18	0.00	0	4,580.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.11	Call	75.08100		0.07508	69.16230	0.06916	75.081	24.00	0.16	0.00	0	1,900.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.12	Call	73.85800		0.07386	68.00160	0.06800	73.858	24.02	0.16	0.00	0	40,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.50	Call	39.10820		0.03911	35.33300	0.03533	39.108	24.78	0.09	0.00	0	25,457.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	15.60	Call	33.26990		0.03327	29.93890	0.02994	33.270	25.03	0.08	0.00	0	10,000.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	16.00	Call	17.45990		0.01746	15.50070	0.01550	17.460	26.03	0.04	0.00	0	117,200.00	
\$ / R	On 18/12/2017	Foreign Exchange Future	17.13	Call	3.97440		0.00397	3.51150	0.00351	3.974	29.80	0.01	0.00	0	18,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/12/2017	Foreign Exchange Future	17.24	Call	3.84990	0.00385	3.41820	0.00342	3.850	30.53	0.01	0.00	0	33,000.00
\$ / R	On 18/12/2017	Foreign Exchange Future	18.06	Call	3.32160	0.00332	3.05100	0.00305	3.322	35.93	0.01	0.00	0	2,055.00
\$ / R	On 22/12/2017	Any day expiry			14.11150	14.11150	14.11620	14.11620		21.96	0.00	0.00	0	0.00
\$ / R	On 22/12/2017	Any day expiry	13.50	Put	126.76380	0.12676	112.39650	0.11240	126.764	21.53	0.23	0.00	0	60.00
\$ / R	On 22/12/2017	Any day expiry	18.02	Call	4.21150	0.00421	3.79170	0.00379	4.211	34.21	0.01	0.00	0	60.00
\$ / R	On 27/12/2017	Any day expiry			14.12320	14.12320	14.12790	14.12790		21.06	0.00	0.00	0	916.00
\$ / R	On 29/12/2017	Any day expiry			14.12780	14.12780	14.13250	14.13250		20.93	0.00	0.00	0	500.00
\$ / R	On 29/12/2017	Any day expiry	14.50	Call	244.25990	0.24426	236.13260	0.23613	244.260	21.61	0.37	0.00	0	150.00
\$ / R	On 29/12/2017	Any day expiry	14.80	Call	165.54300	0.16554	158.68120	0.15868	165.543	22.20	0.27	0.00	0	200.00
\$ / R	On 02/01/2018	Any day expiry			14.13720	14.13720	14.14180	14.14180		20.37	0.00	0.00	0	0.00
\$ / R	On 04/01/2018	Any day expiry			14.14190	14.14190	14.14650	14.14650		20.23	0.00	0.00	0	677.00
\$ / R	On 09/01/2018	Any day expiry			14.15360	14.15360	14.15810	14.15810		19.78	0.00	0.00	0	0.00
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	84.35960	0.08436	80.66940	0.08067	84.360	19.25	0.16	0.00	0	2,000.00
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	206.55380	0.20655	205.75120	0.20575	206.554	20.89	0.31	0.00	0	1,000.00
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	178.79930	0.17880	178.08350	0.17808	178.799	21.11	0.27	0.00	0	1,000.00
\$ / R	On 10/01/2018	Any day expiry			14.15590	14.15590	14.16050	14.16050		19.73	0.00	0.00	0	500.00
\$ / R	On 12/01/2018	Any day expiry			14.16060	14.16060	14.16510	14.16510		19.62	0.00	0.00	0	241.00
\$ / R	On 16/01/2018	Any day expiry			14.17000	14.17000	14.17440	14.17440		19.28	0.00	0.00	0	300.00
\$ / R	On 18/01/2018	Any day expiry			14.17460	14.17460	14.17910	14.17910		19.20	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	305.14370	0.30514	306.09400	0.30609	305.144	19.04	0.38	0.00	0	20,000.00
\$ / R	On 25/01/2018	Any day expiry			14.19090	14.19090	14.19530	14.19530		18.95	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			14.20480	14.20480	14.20890	14.20890		18.72	0.00	824,646.00	58	915.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	119.16780	0.11917	118.62830	0.11863	119.168	18.18	0.18	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	123.33660	0.12334	122.82700	0.12283	123.337	18.18	0.19	0.00	0	154,000.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	129.79350	0.12979	129.33030	0.12933	129.794	18.18	0.20	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	153.12990	0.15313	152.84110	0.15284	153.130	18.18	0.22	0.00	0	168,000.00
\$ / R	On 01/02/2018	Any day expiry			14.20710	14.20710	14.21120	14.21120		18.69	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	37.44120	0.03744	36.98640	0.03699	37.441	18.93	0.07	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	82.65230	0.08265	81.79130	0.08179	82.652	18.15	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	101.12850	0.10113	100.36950	0.10037	101.129	18.16	0.16	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	174.52150	0.17452	178.13510	0.17814	174.522	20.41	0.24	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	128.72200	0.12872	131.94200	0.13194	128.722	20.94	0.18	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	96.63980	0.09664	99.40070	0.09940	96.640	21.34	0.14	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	87.63680	0.08764	90.23840	0.09024	87.637	21.46	0.13	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			14.21870	14.21870	14.22260	14.22260		18.51	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	290.11520	0.29012	290.04430	0.29004	290.115	18.20	0.35	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			14.22330	14.22330	14.16070	14.16070		18.47	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	110.08750	0.11009	0.00000	0.00000	110.088	17.94	0.17	4,437,906.74	1,880	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	317.74690	0.31775	0.00000	0.00000	317.747	18.22	0.36	9,714,707.92	1,880	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	226.03010	0.22603	0.00000	0.00000	226.030	19.84	0.29	7,674,622.84	1,880	1,880.00
\$ / R	On 12/02/2018	Any day expiry			14.23250	14.23250	14.23630	14.23630		18.39	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	338.58250	0.33858	334.49370	0.33449	338.583	18.09	0.38	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			14.23480	14.23480	14.23860	14.23860		18.37	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			14.23950	14.23950	14.24320	14.24320		18.34	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 16/02/2018	Any day expiry			14.24180	14.24180		14.24540	14.24540		18.34	0.00	0.00	0	0.00
\$ / R	14.20	Put	On 16/02/2018	Any day expiry	488.81590	0.48882	488.81430	0.48881	488.816	18.29	0.47	0.00	0	20,000.00			
\$ / R			On 28/02/2018	Any day expiry	14.26930	14.26930	14.27270	14.27270		18.06	0.00	0.00	0	500.00			
\$ / R	14.18	Put	On 28/02/2018	Any day expiry	490.83780	0.49084	490.85250	0.49085	490.838	17.99	0.45	0.00	0	90,000.00			
\$ / R			On 01/03/2018	Any day expiry	14.27160	14.27160	14.27490	14.27490		18.05	0.00	0.00	0	0.00			
\$ / R	13.50	Put	On 01/03/2018	Any day expiry	212.42430	0.21242	211.45320	0.21145	212.424	17.43	0.26	0.00	0	100,000.00			
\$ / R			On 02/03/2018	Any day expiry	14.27380	14.27380	14.27720	14.27720		18.04	0.00	0.00	0	0.00			
\$ / R	13.40	Put	On 02/03/2018	Any day expiry	185.96090	0.18596	184.88920	0.18489	185.961	17.41	0.23	0.00	0	100,000.00			
\$ / R			On 15/03/2018	Any day expiry	14.30340	14.30340	14.33850	14.33850		17.90	0.00	2,709,976.50	189	189.00			
\$ / R			On 19/03/2018	Foreign Exchange Future	14.31250	14.31250	14.31570	14.31570		17.82	0.00	26,020,125.00	1,818	183,338.00			
\$ / R	12.00	Put	On 19/03/2018	Foreign Exchange Future	26.22930	0.02623	26.77440	0.02677	26.229	18.35	0.04	0.00	0	225,000.00			
\$ / R	12.36	Put	On 19/03/2018	Foreign Exchange Future	44.47850	0.04448	44.58750	0.04459	44.479	17.75	0.07	0.00	0	20,880.00			
\$ / R	12.40	Put	On 19/03/2018	Foreign Exchange Future	47.08550	0.04709	47.11870	0.04712	47.086	17.68	0.07	0.00	0	2,500.00			
\$ / R	12.50	Put	On 19/03/2018	Foreign Exchange Future	54.20860	0.05421	54.02760	0.05403	54.209	17.52	0.08	0.00	0	26,000.00			
\$ / R	12.57	Put	On 19/03/2018	Foreign Exchange Future	59.75000	0.05975	59.39260	0.05939	59.750	17.40	0.09	0.00	0	3,000.00			
\$ / R	12.94	Put	On 19/03/2018	Foreign Exchange Future	101.29800	0.10130	100.01930	0.10002	101.298	16.95	0.14	0.00	0	5,000.00			
\$ / R	13.00	Put	On 19/03/2018	Foreign Exchange Future	111.56630	0.11157	110.30680	0.11031	111.566	16.97	0.15	0.00	0	94,964.00			
\$ / R	13.22	Put	On 19/03/2018	Foreign Exchange Future	155.92580	0.15593	154.81480	0.15481	155.926	17.03	0.19	0.00	0	15,000.00			
\$ / R	13.25	Put	On 19/03/2018	Foreign Exchange Future	162.83980	0.16284	161.76000	0.16176	162.840	17.03	0.20	0.00	0	2,478.00			
\$ / R	13.38	Put	On 19/03/2018	Foreign Exchange Future	195.36760	0.19537	194.43930	0.19444	195.368	17.07	0.23	0.00	0	2,500.00			
\$ / R	13.40	Put	On 19/03/2018	Foreign Exchange Future	200.74980	0.20075	199.84890	0.19985	200.750	17.07	0.23	0.00	0	7,500.00			
\$ / R	13.50	Put	On 19/03/2018	Foreign Exchange Future	229.22690	0.22923	228.47030	0.22847	229.227	17.10	0.26	0.00	0	17,750.00			
\$ / R	13.50	Call	On 19/03/2018	Foreign Exchange Future	1,041.72690	1.04173	1,044.17030	1.04417	1,041.727	17.10	0.74	0.00	0	15,000.00			
\$ / R	13.60	Put	On 19/03/2018	Foreign Exchange Future	260.38580	0.26039	259.79600	0.25980	260.386	17.12	0.28	0.00	0	3,000.00			
\$ / R	13.74	Put	On 19/03/2018	Foreign Exchange Future	311.61750	0.31162	311.14260	0.31114	311.618	17.26	0.32	0.00	0	20,880.00			
\$ / R	13.76	Call	On 19/03/2018	Foreign Exchange Future	871.90830	0.87191	874.65100	0.87465	871.908	17.28	0.67	0.00	0	4,000.00			
\$ / R	13.91	Put	On 19/03/2018	Foreign Exchange Future	381.61270	0.38161	381.29720	0.38130	381.613	17.43	0.37	0.00	0	7,000.00			
\$ / R	14.05	Put	On 19/03/2018	Foreign Exchange Future	445.66040	0.44566	445.47760	0.44548	445.660	17.57	0.41	0.00	0	500.00			
\$ / R	14.16	Put	On 19/03/2018	Foreign Exchange Future	499.98650	0.49999	499.91060	0.49991	499.987	17.68	0.44	0.00	0	750.00			
\$ / R	14.18	Put	On 19/03/2018	Foreign Exchange Future	510.23760	0.51024	510.18100	0.51018	510.238	17.70	0.44	0.00	0	41,000.00			
\$ / R	14.20	Put	On 19/03/2018	Foreign Exchange Future	520.60260	0.52060	520.56510	0.52057	520.603	17.72	0.45	0.00	0	65,000.00			
\$ / R	14.44	Call	On 19/03/2018	Foreign Exchange Future	528.40750	0.52841	531.68670	0.53169	528.408	18.02	0.49	0.00	0	10,000.00			
\$ / R	14.45	Call	On 19/03/2018	Foreign Exchange Future	524.45010	0.52445	527.72970	0.52773	524.450	18.04	0.48	0.00	0	17,000.00			
\$ / R	14.49	Put	On 19/03/2018	Foreign Exchange Future	686.38550	0.68639	686.46660	0.68647	686.386	18.10	0.53	0.00	0	80,000.00			
\$ / R	14.50	Call	On 19/03/2018	Foreign Exchange Future	505.05840	0.50506	508.34300	0.50834	505.058	18.11	0.47	0.00	0	240.00			
\$ / R	14.50	Put	On 19/03/2018	Foreign Exchange Future	692.55840	0.69256	692.64300	0.69264	692.558	18.11	0.53	0.00	0	400.00			
\$ / R	14.52	Put	On 19/03/2018	Foreign Exchange Future	704.98130	0.70498	705.06940	0.70507	704.981	18.14	0.53	0.00	0	1,000.00			
\$ / R	14.68	Put	On 19/03/2018	Foreign Exchange Future	807.97030	0.80797	808.06170	0.80806	807.970	18.38	0.58	0.00	0	1,000.00			
\$ / R	14.68	Call	On 19/03/2018	Foreign Exchange Future	440.47030	0.44047	443.76170	0.44376	440.470	18.38	0.43	0.00	0	1,000.00			
\$ / R	14.75	Call	On 19/03/2018	Foreign Exchange Future	417.46280	0.41746	420.74960	0.42075	417.463	18.48	0.41	0.00	0	20,880.00			
\$ / R	14.79	Call	On 19/03/2018	Foreign Exchange Future	404.82000	0.40482	408.10100	0.40810	404.820	18.54	0.40	0.00	0	100.00			
\$ / R	14.79	Put	On 19/03/2018	Foreign Exchange Future	882.32000	0.88232	882.40100	0.88240	882.320	18.54	0.60	0.00	0	100.00			
\$ / R	14.86	Call	On 19/03/2018	Foreign Exchange Future	383.54870	0.38355	386.82350	0.38682	383.549	18.65	0.38	0.00	0	15,000.00			
\$ / R	14.90	Call	On 19/03/2018	Foreign Exchange Future	371.87110	0.37187	375.14050	0.37514	371.871	18.71	0.37	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
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	369.00380	0.36900	372.27090	0.37227	369.004	18.72	0.37	0.00	0	8,395.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	357.74570	0.35775	361.00620	0.36101	357.746	18.78	0.36	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	344.13150	0.34413	347.38160	0.34738	344.132	18.85	0.35	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	316.42590	0.31643	319.64580	0.31965	316.426	19.03	0.33	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	282.19230	0.28219	285.36460	0.28536	282.192	19.28	0.30	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	242.29420	0.24229	245.38360	0.24538	242.294	19.61	0.26	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	235.03380	0.23503	238.10520	0.23811	235.034	19.67	0.26	0.00	0	65,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	222.86490	0.22286	225.90060	0.22590	222.865	19.79	0.25	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	203.50680	0.20351	206.47940	0.20648	203.507	19.99	0.23	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	159.50130	0.15950	162.17010	0.16217	159.501	20.42	0.18	0.00	0	3,276.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	140.52840	0.14053	143.02510	0.14303	140.528	20.63	0.17	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			14.33530	14.33530	14.33830	14.33830		17.77	0.00	0.00	0	696.00
\$ / R	On 24/04/2018	Any day expiry			14.39440	14.39440	14.39710	14.39710		17.54	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			14.39670	14.39670	14.39940	14.39940		17.53	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	1,046.39650	1.04640	1,046.43630	1.04644	1,046.396	18.38	0.61	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	262.58220	0.26258	265.29080	0.26529	262.582	19.63	0.25	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			14.40810	14.40810	14.41070	14.41070		17.47	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	369.77820	0.36978	369.78570	0.36979	369.778	16.80	0.33	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	392.85770	0.39286	395.55570	0.39556	392.858	18.65	0.35	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	299.28080	0.29928	301.99640	0.30200	299.281	19.31	0.28	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			14.42850	14.42850	14.36280	14.36280		17.46	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	102.67270	0.10267	0.00000	0.00000	102.673	16.46	0.12	6,593,904.03	3,760	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	400.93790	0.40094	0.00000	0.00000	400.938	16.78	0.34	9,226,662.03	1,880	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	324.70650	0.32471	0.00000	0.00000	324.707	19.16	0.29	15,842,948.94	3,760	1,880.00
\$ / R	On 11/05/2018	Any day expiry			14.43310	14.43310	14.43560	14.43560		17.46	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			14.43990	14.43990	14.44240	14.44240		17.41	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	106.10130	0.10610	106.36430	0.10636	106.101	16.38	0.12	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	728.54120	0.72854	728.70510	0.72871	728.541	17.48	0.49	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	310.30010	0.31030	312.98240	0.31298	310.300	19.30	0.28	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			14.44220	14.44220	14.44460	14.44460		17.41	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			14.47850	14.47850	14.48070	14.48070		17.36	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	393.48710	0.39349	392.43680	0.39244	393.487	16.62	0.32	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	419.72300	0.41972	421.61600	0.42162	419.723	18.69	0.34	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	324.15980	0.32416	326.20000	0.32620	324.160	19.37	0.28	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			14.51920	14.51920	14.52130	14.52130		17.36	0.00	4,617,105.60	318	112,346.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	12.07390	0.01207	12.48720	0.01249	12.074	17.72	0.02	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	17.61340	0.01761	18.32220	0.01832	17.613	16.19	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	39.54020	0.03954	40.35590	0.04036	39.540	15.97	0.05	0.00	0	137,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	59.58380	0.05958	60.24620	0.06025	59.584	16.02	0.07	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	74.99130	0.07499	75.47750	0.07548	74.991	16.05	0.09	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	122.85360	0.12285	122.63070	0.12263	122.854	16.13	0.13	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	160.84800	0.16085	159.98200	0.15998	160.848	16.17	0.16	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	168.95920	0.16896	167.95420	0.16795	168.959	16.18	0.17	0.00	0	15,158.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	179.51080	0.17951	178.32200	0.17832	179.511	16.19	0.18	0.00	0	1,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	207.81310	0.20781	206.59340	0.20659	207.813	16.25	0.20	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	220.47060	0.22047	219.24120	0.21924	220.471	16.27	0.21	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	241.80080	0.24180	240.55970	0.24056	241.801	16.31	0.22	0.00	0	2,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	288.56040	0.28856	287.30520	0.28731	288.560	16.39	0.25	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	294.79540	0.29480	293.54270	0.29354	294.795	16.40	0.25	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	347.87880	0.34788	346.63040	0.34663	347.879	16.48	0.29	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	387.70520	0.38771	386.47170	0.38647	387.705	16.54	0.31	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	406.72610	0.40673	405.50110	0.40550	406.726	16.56	0.32	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	419.17610	0.41918	417.95460	0.41795	419.176	16.60	0.33	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	423.37700	0.42338	422.15290	0.42215	423.377	16.61	0.33	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	449.07640	0.44908	447.85710	0.44786	449.076	16.68	0.34	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	493.82090	0.49382	492.61600	0.49262	493.821	16.79	0.36	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	540.93950	0.54094	539.74930	0.53975	540.939	16.91	0.38	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	615.97830	0.61598	614.82110	0.61482	615.978	17.08	0.42	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	687.54120	0.68754	688.61100	0.68861	687.541	17.63	0.49	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	650.68660	0.65069	651.78610	0.65179	650.687	17.76	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	551.28120	0.55128	552.46520	0.55247	551.281	18.15	0.41	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	542.20900	0.54221	543.39700	0.54340	542.209	18.18	0.41	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	463.02280	0.46302	464.28460	0.46428	463.023	18.58	0.36	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	438.83620	0.43884	440.11920	0.44012	438.836	18.73	0.34	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	312.49440	0.31249	313.88710	0.31389	312.494	19.56	0.26	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	276.64170	0.27664	278.06570	0.27807	276.642	19.80	0.23	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	272.10100	0.27210	273.52890	0.27353	272.101	19.84	0.23	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	260.37530	0.26038	261.81270	0.26181	260.375	19.93	0.22	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	256.11880	0.25612	257.55620	0.25756	256.119	19.96	0.22	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	238.51970	0.23852	239.96570	0.23997	238.520	20.10	0.21	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	206.00820	0.20601	207.46200	0.20746	206.008	20.40	0.18	0.00	0	104,895.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	197.32900	0.19733	198.78430	0.19878	197.329	20.49	0.17	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	176.40820	0.17641	177.85680	0.17786	176.408	20.72	0.16	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	169.99000	0.16999	171.43680	0.17144	169.990	20.80	0.15	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	161.27230	0.16127	162.71260	0.16271	161.272	20.91	0.15	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			14.54410	14.54410	14.54610	14.54610		17.42	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	415.94760	0.41595	414.12550	0.41413	415.948	16.57	0.32	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	444.57050	0.44457	445.39290	0.44539	444.571	18.82	0.34	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	346.85550	0.34686	347.85040	0.34785	346.856	19.46	0.28	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			14.55080	14.55080	14.55280	14.55280		17.39	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			14.59150	14.59150	14.59340	14.59340		17.43	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			14.60060	14.60060	14.60240	14.60240		17.41	0.00	0.00	0	0.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	609.54610	0.60955	606.74620	0.60675	609.546	16.94	0.39	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	746.18110	0.74618	743.52970	0.74353	746.181	17.24	0.44	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	477.64280	0.47764	477.49560	0.47750	477.643	18.81	0.34	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	429.84930	0.42985	429.82140	0.42982	429.849	19.10	0.32	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			14.60290	14.60290	14.60470	14.60470		17.41	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			14.61640	14.61640	14.61820	14.61820		17.39	0.00	0.00	0	1,853.00

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 31/07/2018	Any day expiry	13.80	Put	437.95930	0.43796	434.78640	0.43479	437.959	16.53	0.31	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	470.55580	0.47056	470.27580	0.47028	470.556	18.90	0.34	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	370.13050	0.37013	370.13320	0.37013	370.131	19.49	0.27	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			14.63230	14.63230	14.57170	14.57170		17.43	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	72.84980	0.07285	0.00000	0.00000	72.850	15.26	0.08	4,426,999.03	3,760	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	466.46850	0.46647	0.00000	0.00000	466.468	16.56	0.32	8,863,980.23	1,880	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	410.79870	0.41080	0.00000	0.00000	410.799	19.31	0.30	12,934,565.86	2,990	1,880.00
\$ / R	On 13/08/2018	Any day expiry			14.64580	14.64580	14.64750	14.64750		17.42	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			14.68690	14.68690	14.68830	14.68830		17.45	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	458.63030	0.45863	454.26850	0.45427	458.630	16.53	0.31	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	487.47380	0.48747	486.16540	0.48617	487.474	19.05	0.33	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	386.15260	0.38615	385.20930	0.38521	386.153	19.60	0.27	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.72610	14.72610	14.72710	14.72710		17.45	0.00	147,261.00	10	3,287.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	17.89400	0.01789	19.35340	0.01935	17.894	16.40	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	119.14110	0.11914	120.35420	0.12035	119.141	15.06	0.11	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	126.81280	0.12681	127.80740	0.12781	126.813	15.12	0.12	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	170.12030	0.17012	169.77220	0.16977	170.120	15.47	0.15	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,488.41110	1.48841	1,484.51210	1.48451	1,488.411	16.43	0.72	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.73	Put	441.41310	0.44141	436.51470	0.43651	441.413	16.47	0.29	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	540.26300	0.54026	538.24420	0.53824	540.263	18.86	0.35	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	524.56020	0.52456	522.60970	0.52261	524.560	18.94	0.34	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	503.02550	0.50303	501.15780	0.50116	503.026	19.06	0.33	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	17.02	Call	344.88650	0.34489	343.68790	0.34369	344.887	19.96	0.24	0.00	0	2,500.00
\$ / R	On 28/09/2018	Any day expiry			14.75150	14.75150	14.75220	14.75220		17.45	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	474.47170	0.47447	469.16480	0.46916	474.472	16.52	0.30	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	503.26100	0.50326	500.97430	0.50097	503.261	19.16	0.32	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	399.20380	0.39920	397.37110	0.39737	399.204	19.70	0.27	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			14.81380	14.81380	14.81380	14.81380		17.45	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.82300	14.82300	14.82290	14.82290		17.43	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.82760	14.82760	14.82750	14.82750		17.48	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	491.58030	0.49158	485.32870	0.48533	491.580	16.51	0.30	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	522.76580	0.52277	519.38500	0.51938	522.766	19.23	0.32	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	421.70880	0.42171	418.86320	0.41886	421.709	19.76	0.27	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			14.83920	14.83920	14.77680	14.77680		17.46	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	38.27170	0.03827	0.00000	0.00000	38.272	13.78	0.04	2,461,342.02	3,760	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	516.72590	0.51673	0.00000	0.00000	516.726	16.53	0.31	8,550,161.57	1,880	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	466.10510	0.46611	0.00000	0.00000	466.105	19.52	0.29	16,083,738.70	3,760	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.85760	14.85760	14.85720	14.85720		17.45	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			14.89970	14.89970	14.89850	14.89850		17.52	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	506.12660	0.50613	500.09410	0.50009	506.127	16.52	0.29	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	537.54220	0.53754	534.21290	0.53421	537.542	19.37	0.31	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	431.08450	0.43108	428.39030	0.42839	431.084	19.95	0.26	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.93760	14.93760	14.93450	14.93450		17.61	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry			14.98370	14.98370	14.97810	14.97810		17.64	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
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	519.38520	0.51939	514.52590	0.51453	519.385	16.58	0.29	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	562.69260	0.56269	558.23410	0.55823	562.693	19.61	0.31	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	453.45760	0.45346	449.52650	0.44953	453.458	20.23	0.26	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			15.10310	15.10310	15.09110	15.09110		17.87	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.19260	15.19260	15.17590	15.17590		17.99	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.43130	15.43130	15.40190	15.40190		18.27	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.92640	15.92640	15.87470	15.87470		18.67	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	777.95570	0.77796	770.11920	0.77012	777.956	22.07	0.29	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			16.43250	16.43250	16.38750	16.38750		19.17	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.56040	16.56040	16.51720	16.51720		19.25	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.69390	16.69390	16.65240	16.65240		19.35	0.00	0.00	0	0.00
\$ / R MAXI	On 18/12/2017	Foreign Exchange Future			14.10220	14.10220	14.10700	14.10700		21.88	0.00	423,066.00	30	758.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			14.31250	14.31250	14.31570	14.31570		17.82	0.00	0.00	0	28.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			14.51920	14.51920	14.52130	14.52130		17.36	0.00	0.00	0	14.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.72610	14.72610	14.72710	14.72710		17.45	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			15.19000	15.19000	15.19000	15.19000			0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.43130	15.43130	15.40190	15.40190		18.27	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry			18.63350	18.63350	18.56650	18.56650		21.75	0.00	0.00	0	0.00
£ / R	On 01/12/2017	Any day expiry	19.19	Call	95.71410	0.09571	83.02690	0.08303	95.714	22.44	0.23	0.00	0	15,200.00
£ / R	On 15/12/2017	Any day expiry			18.68310	18.68310	18.61570	18.61570		22.35	0.00	0.00	0	10.00
£ / R	On 18/12/2017	Foreign Exchange Future			18.69410	18.69410	18.62660	18.62660		22.15	0.00	10,468,696.00	560	213,040.00
£ / R	On 18/12/2017	Foreign Exchange Future	18.20	Call	739.92880	0.73993	681.70000	0.68170	739.929	22.10	0.68	0.00	0	400.00
£ / R	On 18/12/2017	Foreign Exchange Future	19.80	Call	128.08870	0.12809	107.61490	0.10761	128.089	23.39	0.20	0.00	0	800.00
£ / R	On 31/01/2018	Any day expiry			18.86390	18.86390	18.79440	18.79440		19.21	0.00	0.00	0	10.00
£ / R	On 01/03/2018	Any day expiry			18.96940	18.96940	18.89830	18.89830		18.58	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			19.01960	19.01960	19.05000	19.05000		18.45	0.00	723,900.00	38	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			19.03400	19.03400	18.96270	18.96270		18.40	0.00	8,013,314.00	421	4,126.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	139.82170	0.13982	150.14930	0.15015	139.822	18.57	0.13	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	414.74110	0.41474	402.11580	0.40212	414.741	19.21	0.32	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future			19.36940	19.36940	19.29500	19.29500		17.90	0.00	193,694.00	10	4,393.00
£ / R	On 17/09/2018	Foreign Exchange Future			19.70730	19.70730	19.62910	19.62910		17.72	0.00	197,073.00	10	3,565.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.52670	20.52670	20.41950	20.41950		17.72	0.00	0.00	0	0.00
¥ / R	On 18/12/2017	Foreign Exchange Future			0.12569	0.12569	0.12562	0.12562		27.59	0.00	0.00	0	225.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.12824	0.12824	0.12815	0.12815		23.44	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.13081	0.13081	0.13070	0.13070		22.82	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.14692	0.14692	0.14627	0.14627		21.75	0.00	0.00	0	0.00
€ / R	On 28/11/2017	Any day expiry			16.53060	16.53060	16.58930	16.58930		18.76	0.00	0.00	0	800.00
€ / R	On 15/12/2017	Any day expiry			16.54990	16.54990	16.60930	16.60930		20.44	0.00	0.00	0	3.00
€ / R	On 18/12/2017	Foreign Exchange Future			16.60190	16.60190	16.66120	16.66120		20.50	0.00	6,341,925.80	382	110,097.00
€ / R	On 18/12/2017	Foreign Exchange Future	14.00	Put	3.75280	0.00375	2.63950	0.00264	3.753	26.43	0.01	0.00	0	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 18/12/2017	Foreign Exchange Future	16.39	Call	487.01190		0.48701	510.25580	0.51026	487.012	20.38	0.60	0.00	0	18,000.00	
€ / R	On 27/12/2017	Any day expiry			16.63680		16.63680	16.69640	16.69640		19.83	0.00	0.00	0	800.00	
€ / R	On 31/01/2018	Any day expiry			16.77550		16.77550	16.83430	16.83430		17.78	0.00	0.00	0	30.00	
€ / R	On 31/01/2018	Any day expiry	15.80	Put	156.81480		0.15681	139.35700	0.13936	156.815	17.35	0.21	0.00	0	193,000.00	
€ / R	On 28/02/2018	Any day expiry			16.87940		16.87940	16.93750	16.93750		17.26	0.00	0.00	0	0.00	
€ / R	On 28/02/2018	Any day expiry	16.41	Put	385.22640		0.38523	357.71770	0.35772	385.226	17.00	0.36	0.00	0	114,748.00	
€ / R	On 15/03/2018	Any day expiry			16.93470		16.93470	17.01400	17.01400		17.18	0.00	1,071,882.00	63	63.00	
€ / R	On 19/03/2018	Foreign Exchange Future			16.94950		16.94950	17.00740	17.00740		17.11	0.00	122,714,380.00	7,240	22,373.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	78.95690		0.07896	71.70210	0.07170	78.957	16.78	0.10	0.00	0	5,648.00	
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	83.26240		0.08326	75.57000	0.07557	83.262	16.69	0.10	0.00	0	19,510.00	
€ / R	On 19/03/2018	Foreign Exchange Future	16.39	Put	393.66140		0.39366	366.87950	0.36688	393.661	16.72	0.34	0.00	0	174,600.00	
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	889.31610		0.88932	918.87280	0.91887	889.316	16.80	0.63	0.00	0	643.00	
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	638.56860		0.63857	660.66950	0.66067	638.569	17.17	0.51	0.00	0	620.00	
€ / R	On 29/03/2018	Any day expiry			16.98750		16.98750	17.04540	17.04540		17.07	0.00	0.00	0	3.00	
€ / R	On 18/06/2018	Foreign Exchange Future			17.29620		17.29620	17.35370	17.35370		16.71	0.00	605,367.00	35	546.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	27.42200		0.02742	27.06690	0.02707	27.422	16.74	0.03	0.00	0	54,507.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	33.89450		0.03389	32.03940	0.03204	33.894	16.40	0.04	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	150.93980		0.15094	140.68660	0.14069	150.940	15.94	0.14	0.00	0	54,507.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	459.90380		0.45990	434.80640	0.43481	459.904	16.03	0.32	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	459.08310		0.45908	468.34660	0.46835	459.083	18.04	0.32	0.00	0	7,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	179.39840		0.17940	182.56790	0.18257	179.398	19.90	0.14	0.00	0	54,507.00	
€ / R	On 17/09/2018	Foreign Exchange Future			17.65280		17.65280	17.70940	17.70940		16.58	0.00	176,528.00	10	4,679.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	61.05760		0.06106	51.40590	0.05141	61.058	15.44	0.06	0.00	0	41,516.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	347.93310		0.34793	327.80600	0.32781	347.933	15.70	0.22	0.00	0	41,516.00	
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	252.66760		0.25267	252.30520	0.25231	252.668	20.49	0.16	0.00	0	41,516.00	
€ / R	On 14/06/2019	Foreign Exchange Future			18.87950		18.87950	18.89880	18.89880		17.25	0.00	0.00	0	0.00	
10Y STND	On 17/12/2025	Interest Rate Swap			98.80023		98.80023	98.50857	98.50857			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			95.93930		95.93930	95.63434	95.63434			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			94.78478		94.78478	94.46722	94.46722			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			96.96078		96.96078	96.63656	96.63656			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			100.70164		100.70164	100.38020	100.38020			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			99.35289		99.35289	99.02886	99.02886			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			101.40580		101.40580	101.08814	101.08814			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			105.06103		105.06103	104.75350	104.75350			0.00	0.00	0	0.00	
1Y STND	On 21/12/2017	Interest Rate Swap			99.75949		99.75949	99.75950	99.75950			0.00	0.00	0	0.00	
1Y STND	On 15/03/2018	Interest Rate Swap			99.71850		99.71850	99.71814	99.71814			0.00	0.00	0	0.00	
1Y STND	On 21/06/2018	Interest Rate Swap			99.93352		99.93352	99.92879	99.92879			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.19100		100.19100	100.18060	100.18060			0.00	0.00	0	0.00	
2Y STND	On 18/12/2017	Interest Rate Swap			99.79701		99.79701	99.79701	99.79701			0.00	0.00	0	0.00	
2Y STND	On 16/03/2018	Interest Rate Swap			99.00288		99.00288	99.00211	99.00211			0.00	0.00	0	0.00	
2Y STND	On 15/06/2018	Interest Rate Swap			98.61895		98.61895	98.61595	98.61595			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	98.66163	98.66163	98.66163	98.65043	98.65043				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	99.17000	99.17000	99.17000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.69656	99.69656	99.69656	99.67485	99.67485				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	100.23610	100.23610	100.23610	100.20569	100.20569				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.78713	100.78713	100.78713	100.75029	100.75029				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	97.79198	97.79198	97.79198	97.64217	97.64217				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	97.17002	97.17002	97.17002	96.99805	96.99805				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	96.51760	96.51760	96.51760	96.32466	96.32466				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	96.84375	96.84375	96.84375	96.62913	96.62913				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	99.15713	99.15713	99.15713	98.92625	98.92625				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	99.42358	99.42358	99.42358	99.17820	99.17820				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	100.74758	100.74758	100.74758	100.48675	100.48675				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.05096	103.05096	103.05096	102.77967	102.77967				0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future	552.55200	552.55200	552.55200	554.02500	554.02500				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	562.84500	562.84500	562.84500	564.34600	564.34600				0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future	625.87800	625.87800	625.87800	628.27500	628.27500				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	637.53700	637.53700	637.53700	639.98000	639.98000				0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future	560.74000	560.74000	560.74000	563.14900	563.14900				0.00	0.00	0	774.00
ALBI	On 03/05/2018	Index Future	571.18600	571.18600	571.18600	573.64000	573.64000				0.00	0.00	0	0.00
AU\$ / R	On 18/12/2017	Foreign Exchange Future	10.65240	10.65240	10.65240	10.63410	10.63410			19.70	0.00	0.00	0	10,057.00
AU\$ / R	On 27/12/2017	Any day expiry	10.66760	10.66760	10.66760	10.64920	10.64920			18.87	0.00	0.00	0	0.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	10.80530	10.80530	10.80530	10.78530	10.78530			16.00	0.00	10,805.30	1	1,650.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.95850	10.95850	10.95850	10.93700	10.93700			15.37	0.00	0.00	0	300.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	11.11260	11.11260	11.11260	11.08980	11.08980			14.99	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	11.26870	11.26870	11.26870	11.24400	11.24400			14.84	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.63920	11.63920	11.63920	11.58930	11.58930			14.89	0.00	0.00	0	0.00
CAD/ R	On 18/12/2017	Foreign Exchange Future	11.03330	11.03330	11.03330	11.00970	11.00970			19.57	0.00	0.00	0	1,000.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	11.21030	11.21030	11.21030	11.18520	11.18520			15.72	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	11.38340	11.38340	11.38340	11.35700	11.35700			15.93	0.00	0.00	0	0.00
CHF / R	On 18/12/2017	Foreign Exchange Future	14.23690	14.23690	14.23690	14.26710	14.26710			19.91	0.00	0.00	0	1,502.00
CHF / R	On 19/03/2018	Foreign Exchange Future	14.55430	14.55430	14.55430	14.58290	14.58290			16.95	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	14.86840	14.86840	14.86840	14.89630	14.89630			16.63	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.65110	16.65110	16.65110	16.63020	16.63020			17.15	0.00	0.00	0	0.00
CNH / R	On 18/12/2017	Foreign Exchange Future	2.11880	2.11880	2.11880	2.12220	2.12220			21.09	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	2.13730	2.13730	2.13730	2.14020	2.14020			17.41	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.15600	2.15600	2.15600	2.15870	2.15870			16.70	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 14/06/2019	Foreign Exchange Future		2.24420	2.24420		2.24250	2.24250		17.18	0.00	0.00	0	0.00
DKK / R	On 18/12/2017	Foreign Exchange Future		2.23360	2.23360		2.24160	2.24160		21.75	0.00	223,360.00	100	1,150.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.28100	2.28100		2.28890	2.28890		17.89	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.32850	2.32850		2.33620	2.33620		17.17	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.67140	2.67140		2.67150	2.67150		17.92	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		11.53596	74.06075		11.47544	74.39812			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		11.66272	71.64868		11.59993	71.99257			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		11.78734	73.01236		11.72192	73.36448			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		11.76762	76.37303		11.70706	76.74736			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.89640	73.53423		11.83346	73.91580			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		12.02079	74.93384		11.95520	75.32441			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		559.01900	559.01900		561.47800	561.47800			0.00	0.00	0	795.00
GOVI	On 03/05/2018	GOVI		569.43300	569.43300		571.93800	571.93800			0.00	0.00	0	0.00
HK\$/R	On 18/12/2017	Foreign Exchange Future		1.80600	1.80600		1.80660	1.80660		21.69	0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.83630	1.83630		1.83660	1.83660		17.86	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.86570	1.86570		1.86580	1.86580		17.14	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		2.08780	2.08780		2.08070	2.08070		18.65	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		127.40147	127.40147		127.58377	127.58377			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		129.78574	129.78574		129.97248	129.97248			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		132.24114	132.24114		132.43480	132.43480			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 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	98.65651		98.65651		98.86470	98.86470			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	99.48477		99.48477		99.69763	99.69763			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	101.40107		101.40107		101.62056	101.62056			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	101.68685		101.68685		101.96027	101.96027			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	102.50137		102.50137		102.78063	102.78063			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	104.47568		104.47568		104.76299	104.76299			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	121.54172		121.54172		122.13663	122.13663			0.00	0.00	0	18,979.00
I2038	On 03/05/2018	Bond Future	123.81636		123.81636		124.42323	124.42323			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	126.15121		126.15121		126.77303	126.77303			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	115.21751		115.21751		116.82414	116.82414			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	115.77415		115.77415		117.41166	117.41166			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	118.00419		118.00419		119.67630	119.67630			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	119.97370		119.97370		120.50832	120.50832			0.00	0.00	0	24,032.00
I2050	On 03/05/2018	Bond Future	122.21898		122.21898		122.76453	122.76453			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	122.83986		122.83986		123.39911	123.39911			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	243.77400		243.77400		244.52200	244.52200			0.00	0.00	0	874.00
IGOV	On 03/05/2018	Index Future	248.33700		248.33700		249.10100	249.10100			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/12/2017	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2018	Jibar Tradeable Future	7.24000		92.76000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future	7.17000		92.83000		7.17000	92.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	7.14000		92.86000		7.14000	92.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
KES / R	On 18/12/2017	Foreign Exchange Future	0.13520		0.13520		0.13520	0.13520			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future	0.13490		0.13490		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.13390		0.13390		0.13340	0.13340			0.00	0.00	0	1,145.00

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 17/09/2018	Foreign Exchange Future			0.13390		0.13390		0.13260	0.13260			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12400		0.12400		0.12400	0.12400			0.00	0.00	0	0.00
NOK/R	On 18/12/2017	Foreign Exchange Future			1.70400		1.70400		1.71140	1.71140		19.73	0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future			1.73440		1.73440		1.74150	1.74150		16.28	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.76460		1.76460		1.77160	1.77160		15.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.90050		1.90050		1.90290	1.90290		15.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/12/2017	Foreign Exchange Future			9.61790		9.61790		9.57500	9.57500		20.81	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			9.74950		9.74950		9.70470	9.70470		17.26	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.88220		9.88220		9.83580	9.83580		16.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.98680		10.98680		10.89000	10.89000		16.39	0.00	0.00	0	0.00
PULA / R	On 18/12/2017	Foreign Exchange Future			1.34240		1.34240		1.34560	1.34560			0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.35790		1.35790		1.36100	1.36100			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.37390		1.37390		1.37690	1.37690			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.49900		1.49900		1.49590	1.49590			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/12/2017	Foreign Exchange Future			1.32560		1.32560		1.32040	1.32040			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.32990		1.32990		1.32460	1.32460			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33410		1.33410		1.32870	1.32870			0.00	0.00	0	0.00
QUANTO € / \$	On 18/12/2017	Foreign Exchange Future			1.17730		1.17730		1.18110	1.18110			0.00	0.00	0	30.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.18420		1.18420		1.18800	1.18800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.19130		1.19130		1.19510	1.19510			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			9.45759		107.49888		9.38583	107.94204		8.24	0.00	390,220,934.40	3,630	96,882.00
R186	On 01/02/2018	Bond Future	7.75	Call	2.76000		0.00276		4.97000	0.00497	2.760	7.87	0.00	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	96.17000		0.09617		137.15000	0.13715	96.170	7.87	0.06	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	4,723.41000		4.72341		4,362.12000	4.36212	4,723.410	7.96	0.87	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	3,399.49000		3.39949		3,096.20000	3.09620	3,399.490	8.05	0.76	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	2,298.23000		2.29823		2,063.77000	2.06377	2,298.230	8.14	0.62	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	1,068.38000		1.06838		0.00000	0.00000	1,068.380	8.32	0.38	79,135,208.99	1,950	1,950.00
R186	On 03/05/2018	Bond Future			9.54233		109.50105		9.46726	109.95284		8.68	0.00	0.00	0	0.00
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 01/02/2018	Bond Future			293.60587		293.60587		293.63626	293.63626			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			299.10065		299.10065		299.13394	299.13394			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

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
R202	On 01/02/2018	Bond Future			231.33264		231.33264		231.64343	231.64343		4.66	0.00	0.00	0	22,190.00
R202	On 03/05/2018	Bond Future			235.66211		235.66211		235.98043	235.98043		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			8.77065		99.29474		8.69250	99.60140		5.35	0.00	27,107,464.02	273	61,187.00
R2023	On 03/05/2018	Bond Future			8.84548		97.21433		8.76233	97.52702		5.41	0.00	0.00	0	0.00
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			9.94143		86.70654		9.88041	87.08975			0.00	82,371,213.00	950	63,494.00
R2030	On 03/05/2018	Bond Future			10.02657		88.32136		9.96327	88.71195			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			10.11128		85.99650		10.04523	86.39666			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			10.13897		88.87052		10.07293	89.31235		11.75	0.00	0.00	0	42,573.00
R2032	On 01/02/2018	Bond Future	9.20	Call	162.28000		0.16228		217.63000	0.21763	162.280	11.27	0.08	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	227.07000		0.22707		298.09000	0.29809	227.070	11.29	0.11	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	313.31000		0.31331		402.82000	0.40282	313.310	11.34	0.14	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	365.01000		0.36501		464.67000	0.46467	365.010	11.37	0.16	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			10.22303		86.36869		10.15463	86.81901		12.49	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			10.30381		88.01259		10.23271	88.47347		12.77	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			10.34246		92.23714		10.28163	92.67831			0.00	0.00	0	53,530.00
R2035	On 03/05/2018	Bond Future			10.42610		89.45479		10.36317	89.90453			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			10.41793		84.40536		10.35710	84.84367		13.35	0.00	0.00	0	54,352.00
R2037	On 01/02/2018	Bond Future	9.88	Call	609.19000		0.60919		744.31000	0.74431	609.190	13.02	0.22	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	2,377.80000		2.37780		2,187.68000	2.18768	2,377.800	13.26	0.54	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	1,125.85000		1.12585		1,025.87000	1.02587	1,125.850	13.54	0.33	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			10.50376		85.97732		10.44087	86.42404		14.19	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			10.58936		83.35756		10.52404	83.81474		14.55	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			7.83320		101.15612		7.75849	101.21809		0.93	0.00	0.00	0	42,299.00
R204	On 03/05/2018	Bond Future			7.96366		103.04020		7.85731	103.10365		0.76	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
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			10.50841		87.30192		10.45273	87.72726		13.86	0.00	82,849,522.08	949	25,982.00
R2040	On 03/05/2018	Bond Future			10.59467		88.92781		10.53710	89.36134		14.73	0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			10.68079		86.11377		10.62097	86.55766		15.12	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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			10.54690		84.28335		10.48095	84.78803		14.42	0.00	0.00	0	17,728.00
R2044	On 03/05/2018	Bond Future			10.63113		85.85294		10.56296	86.36739		15.34	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			10.71514		83.10568		10.64441	83.63185		15.74	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			10.50267		87.91255		10.43671	88.42906		14.48	0.00	127,209,459.85	1,447	104,037.00
R2048	On 03/05/2018	Bond Future			10.58059		85.11301		10.51246	85.63946		15.42	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			8.16402		98.82372		8.08083	98.96885		1.97	0.00	0.00	0	42,231.00
R207	On 03/05/2018	Bond Future			8.27320		100.66429		8.17655	100.81245		1.88	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			8.41103		97.86917		8.33110	98.08047		3.38	0.00	0.00	0	34,776.00
R208	On 03/05/2018	Bond Future			8.49510		96.29077		8.40733	96.50633		3.27	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			10.25185		69.52524		10.19107	69.89615		13.81	0.00	43,314,224.52	623	153,296.00
R209	On 01/02/2018	Bond Future	9.32	Call	156.62000		0.15662		205.77000	0.20577	156.620	13.28	0.08	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	162.23000		0.16223		212.69000	0.21269	162.230	13.29	0.09	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	302.44000		0.30244		381.61000	0.38161	302.440	13.39	0.15	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	4,583.86000		4.58386		4,304.54000	4.30454	4,583.860	13.43	0.83	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	579.81000		0.57981		702.82000	0.70282	579.810	13.53	0.24	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	3,254.97000		3.25497		3,028.26000	3.02826	3,254.970	13.59	0.71	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	3,163.10000		3.16310		2,940.71000	2.94071	3,163.100	13.60	0.70	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	3,117.79000		3.11779		2,897.59000	2.89759	3,117.790	13.60	0.69	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	3,072.77000		3.07277		2,854.74000	2.85474	3,072.770	13.61	0.69	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	2,604.28000		2.60428		2,410.45000	2.41045	2,604.280	13.67	0.63	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	10.10	Put	2,220.18000		2.22018		2,048.29000	2.04829	2,220.180	13.73	0.57	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	1,811.76000		1.81176		1,665.47000	1.66547	1,811.760	13.79	0.51	0.00	0	739.00
R209	On 03/05/2018	Bond Future			10.32682		67.67084		10.26411	68.04891		14.72	0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.75	Call	1,254.47000		1.25447		1,398.45000	1.39845	1,254.470	14.43	0.31	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	3,798.14000		3.79814		3,599.69000	3.59969	3,798.140	14.58	0.60	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	3,007.66000		3.00766		2,840.16000	2.84016	3,007.660	14.70	0.52	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1,675.58000		1.67558		1,571.72000	1.57172	1,675.580	15.14	0.34	0.00	0	435.00
R209	On 02/08/2018	Bond Future			10.39852		68.95884		10.33361	69.34570		15.09	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
R209	On 02/08/2018	Bond Future	9.66	Call	1,642.37000		1.64237	1,787.42000	1.78742	1,642.370	14.62	0.32	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	4,054.47000		4.05447	3,874.22000	3.87422	4,054.470	14.93	0.53	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	2,345.20000		2.34520	2,228.07000	2.22807	2,345.200	15.39	0.36	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			10.47480		67.11620	10.40801	67.50946		15.62	0.00	0.00	0	0.00	
R209	On 01/11/2018	Bond Future	9.34	Call	1,491.61000		1.49161	1,613.82000	1.61382	1,491.610	15.05	0.27	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	9.94	Put	5,908.34000		5.90834	5,693.95000	5.69395	5,908.340	15.30	0.60	0.00	0	435.00	
R209	On 01/11/2018	Bond Future	10.57	Put	3,796.07000		3.79607	3,640.38000	3.64038	3,796.070	15.68	0.45	0.00	0	435.00	
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			182.78334		182.78334	183.45852	183.45852			0.00	0.00	0	2,159.00	
R210	On 03/05/2018	Bond Future			183.77898		183.77898	184.46830	184.46830			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			149.49433		149.49433	149.50997	149.50997			0.00	0.00	0	4,869.00	
R212	On 03/05/2018	Bond Future			152.29205		152.29205	152.30917	152.30917			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			10.02274		81.31450	9.95669	81.71700		11.58	0.00	0.00	0	58,091.00	
R213	On 03/05/2018	Bond Future			10.10079		79.27947	10.03244	79.68977		12.30	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			10.41980		68.84244	10.35903	69.22128		14.48	0.00	0.00	0	50,369.00	
R214	On 03/05/2018	Bond Future			10.49430		66.82867	10.43163	67.21480		15.45	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	
RAIN	On 18/12/2017	Foreign Exchange Future			24,929.89000		24,929.89000	24,974.09000	24,974.09000			0.00	0.00	0	0.00	
RAIN	On 19/03/2018	Foreign Exchange Future			25,350.35000		25,350.35000	25,392.05000	25,392.05000			0.00	0.00	0	0.00	
SGD / R	On 18/12/2017	Foreign Exchange Future			10.39710		10.39710	10.40940	10.40940		20.30	0.00	0.00	0	0.00	
SGD / R	On 19/03/2018	Foreign Exchange Future			10.56370		10.56370	10.57550	10.57550		16.27	0.00	0.00	0	0.00	
SGD / R	On 18/06/2018	Foreign Exchange Future			10.73080		10.73080	10.74090	10.74090		15.69	0.00	0.00	0	0.00	
SGD / R	On 14/06/2019	Foreign Exchange Future			12.02250		12.02250	11.99450	11.99450		16.39	0.00	0.00	0	0.00	
TRY / R	On 18/12/2017	Foreign Exchange Future			3.56780		3.56780	3.59910	3.59910		17.43	0.00	0.00	0	4,775.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 19/03/2018		Foreign Exchange Future	3.51580	3.51580	3.55080	3.55080		14.71	0.00	0.00	0	0.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.46080	3.46080	3.49860	3.49860		14.84	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.45830	3.45830	3.48880	3.48880		16.13	0.00	0.00	0	0.00
ZMW / R	On 18/12/2017		Foreign Exchange Future	1.38950	1.38950	1.39010	1.39010			0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.37560	1.37560	1.37580	1.37580			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.35380	1.35380	1.35330	1.35330			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 :											2,259,848,756.19	175,498	7 723 965.00
--------------------------------	--	--	--	--	--	--	--	--	--	--	-------------------------	----------------	---------------------

Grand Total:											2,259,848,756.19	175,498	7 723 965.00
---------------------	--	--	--	--	--	--	--	--	--	--	-------------------------	----------------	---------------------