



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
<b>Derivatives</b>														
\$ / R	On 02/01/2018	Any day expiry	12.39730	12.39730		12.29710	12.29710		15.85	0.00	0.00	0	0.00	
\$ / R	On 04/01/2018	Any day expiry	12.39930	12.39930		12.29710	12.29710		14.88	0.00	0.00	0	195.00	
\$ / R	On 08/01/2018	Any day expiry	12.40500	12.40500		12.30470	12.30470		13.80	0.00	0.00	0	0.00	
\$ / R	On 08/01/2018	Any day expiry	13.25	Put	846.35250	0.84635	948.40750	0.94841	846.353	22.36	0.99	0	20,000.00	
\$ / R	On 09/01/2018	Any day expiry			12.40690	12.40690	12.30660	12.30660		14.03	0.00	0	220.00	
\$ / R	On 09/01/2018	Any day expiry	13.20	Put	795.29540	0.79530	897.36860	0.89737	795.295	20.98	0.98	0	2,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.76	Call	0.01770	0.00002	0.06070	0.00006	0.018	34.05	0.00	0	1,000.00	
\$ / R	On 09/01/2018	Any day expiry	14.88	Call	0.01360	0.00001	0.08000	0.00008	0.014	34.97	0.00	0	1,000.00	
\$ / R	On 10/01/2018	Any day expiry			12.40880	12.40880	12.30860	12.30860		14.09	0.00	0	1,126.00	
\$ / R	On 12/01/2018	Any day expiry			12.41260	12.41260	12.31230	12.31230		14.17	0.00	0	241.00	
\$ / R	On 15/01/2018	Any day expiry			12.41830	12.41830	12.31780	12.31780		13.54	0.00	1,845,960.00	150	649.00
\$ / R	On 15/01/2018	Any day expiry	12.39	Put	113.25090	0.11325	190.28130	0.19028	113.251	13.59	0.46	0	277.00	
\$ / R	On 15/01/2018	Any day expiry	12.46	Call	108.92550	0.10893	94.03690	0.09404	108.925	13.74	0.45	0	277.00	
\$ / R	On 15/01/2018	Any day expiry	12.72	Put	338.46090	0.33846	440.17930	0.44018	338.461	14.62	0.80	0	427.00	
\$ / R	On 15/01/2018	Any day expiry	12.83	Call	22.02900	0.02203	25.35980	0.02536	22.029	14.99	0.13	0	427.00	
\$ / R	On 15/01/2018	Any day expiry	13.50	Put	1,083.72710	1.08373	1,185.71330	1.18571	1,083.727	19.66	0.99	0	238.00	

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 15/01/2018	Any day expiry	13.75	Call	0.93340	0.00093	1.90620	0.00191	0.933	21.27	0.01	0.00	0	238.00
\$ / R	On 15/01/2018	Any day expiry	14.12	Call	0.21490	0.00021	0.86580	0.00087	0.215	22.67	0.00	0.00	0	50,000.00
\$ / R	On 16/01/2018	Any day expiry			12.42020	12.42020	12.31970	12.31970		13.62	0.00	0.00	0	500.00
\$ / R	On 18/01/2018	Any day expiry			12.42390	12.42390	12.32340	12.32340		13.82	0.00	0.00	0	241.00
\$ / R	On 18/01/2018	Any day expiry	13.90	Put	1,477.07520	1.47708	1,578.71270	1.57871	1,477.075	20.99	0.99	0.00	0	20,000.00
\$ / R	On 19/01/2018	Any day expiry			12.42580	12.42580	12.32530	12.32530		13.92	0.00	0.00	0	0.00
\$ / R	On 25/01/2018	Any day expiry			12.43710	12.43710	12.33640	12.33640		14.12	0.00	0.00	0	70.00
\$ / R	On 31/01/2018	Any day expiry			12.44840	12.44840	12.34760	12.34760		14.11	0.00	0.00	0	144,845.00
\$ / R	On 31/01/2018	Any day expiry	12.25	Put	105.10090	0.10510	163.48480	0.16348	105.101	13.53	0.33	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.36	Call	240.59620	0.24060	207.71450	0.20771	240.596	13.85	0.58	0.00	0	440.00
\$ / R	On 31/01/2018	Any day expiry	12.80	Put	438.88800	0.43889	531.85250	0.53185	438.888	15.48	0.73	0.00	0	25,000.00
\$ / R	On 31/01/2018	Any day expiry	13.16	Put	746.58330	0.74658	844.18200	0.84418	746.583	16.68	0.88	0.00	0	19,500.00
\$ / R	On 31/01/2018	Any day expiry	13.25	Put	828.57640	0.82858	926.96390	0.92696	828.576	16.85	0.90	0.00	0	107,000.00
\$ / R	On 31/01/2018	Any day expiry	13.27	Put	847.04440	0.84704	945.57830	0.94558	847.044	16.89	0.91	0.00	0	2,883.00
\$ / R	On 31/01/2018	Any day expiry	13.30	Put	874.89840	0.87490	973.63320	0.97363	874.898	16.95	0.91	0.00	0	40,904.00
\$ / R	On 31/01/2018	Any day expiry	13.40	Put	968.90460	0.96890	1,068.18260	1.06818	968.905	17.15	0.93	0.00	0	168,000.00
\$ / R	On 31/01/2018	Any day expiry	13.90	Call	4.42710	0.00443	4.60550	0.00461	4.427	18.61	0.02	0.00	0	42,000.00
\$ / R	On 31/01/2018	Any day expiry	14.00	Call	3.58440	0.00358	3.79710	0.00380	3.584	19.05	0.02	552,457.56	2,964	23,300.00
\$ / R	On 31/01/2018	Any day expiry	14.25	Call	2.18190	0.00218	2.41330	0.00241	2.182	20.15	0.01	0.00	0	29,000.00
\$ / R	On 01/02/2018	Any day expiry			12.45030	12.45030	12.34940	12.34940		14.15	0.00	0.00	0	0.00
\$ / R	On 01/02/2018	Any day expiry	12.57	Put	274.34390	0.27434	357.38510	0.35739	274.344	14.61	0.58	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	13.04	Put	641.49700	0.64150	737.50170	0.73750	641.497	16.44	0.83	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	13.15	Put	737.78460	0.73778	835.53910	0.83554	737.785	16.63	0.87	0.00	0	3,496.00
\$ / R	On 01/02/2018	Any day expiry	15.22	Call	0.66360	0.00066	1.08230	0.00108	0.664	24.73	0.00	0.00	0	242.00
\$ / R	On 01/02/2018	Any day expiry	15.52	Call	0.61490	0.00061	1.11550	0.00112	0.615	26.69	0.00	0.00	0	2,723.00
\$ / R	On 01/02/2018	Any day expiry	15.79	Call	0.58940	0.00059	1.16220	0.00116	0.589	28.44	0.00	0.00	0	234.00
\$ / R	On 01/02/2018	Any day expiry	15.88	Call	0.58390	0.00058	1.18100	0.00118	0.584	29.03	0.00	0.00	0	773.00
\$ / R	On 06/02/2018	Any day expiry			12.45960	12.45960	12.35870	12.35870		14.11	0.00	0.00	0	0.00
\$ / R	On 06/02/2018	Any day expiry	13.20	Put	784.12250	0.78412	881.74950	0.88175	784.123	16.66	0.86	0.00	0	35,000.00
\$ / R	On 06/02/2018	Any day expiry	13.80	Put	1,350.25250	1.35025	1,451.54920	1.45155	1,350.253	18.09	0.96	0.00	0	35,000.00
\$ / R	On 08/02/2018	Any day expiry			12.46330	12.46330	12.36230	12.36230		14.17	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	750.30910	0.75031	847.00920	0.84701	750.309	16.63	0.84	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,407.39760	1.40740	1,508.54950	1.50855	1,407.398	18.42	0.96	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	1.34750	0.00135	1.87100	0.00187	1.348	22.60	0.00	0.00	0	1,880.00
\$ / R	On 12/02/2018	Any day expiry			12.47060	12.47060	12.36950	12.36950		14.10	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,296.80090	1.29680	1,397.50250	1.39750	1,296.801	17.97	0.94	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,442.18510	1.44219	1,543.18770	1.54319	1,442.185	18.39	0.96	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			12.47240	12.47240	12.37140	12.37140		14.13	0.00	0.00	0	70.00
\$ / R	On 15/02/2018	Any day expiry			12.47610	12.47610	12.37500	12.37500		14.18	0.00	0.00	0	10.00
\$ / R	On 16/02/2018	Any day expiry			12.47790	12.47790	12.37680	12.37680		14.21	0.00	0.00	0	0.00
\$ / R	On 16/02/2018	Any day expiry	14.20	Put	1,731.60520	1.73161	1,832.65030	1.83265	1,731.605	19.21	0.97	0.00	0	20,000.00
\$ / R	On 28/02/2018	Any day expiry			12.49990	12.49990	12.39850	12.39850		14.30	0.00	0.00	0	1,000.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call	34.60410	0.03460	32.47800	0.03248	34.604	17.96	0.09	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put	1,697.76280	1.69776	1,798.72290	1.79872	1,697.763	18.69	0.95	0.00	0	2,186.00

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 01/03/2018	Any day expiry		12.50170	12.50170		12.40040	12.40040		14.31	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry		12.50360	12.50360		12.40220	12.40220		14.33	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put	968.09960	0.96810	1,064.36730	1.06437	968.100	16.99	0.84	0.00	0	100,000.00
\$ / R	On 15/03/2018	Any day expiry		12.52700	12.52700		12.42550	12.42550		14.32	0.00	0.00	0	5,397.00
\$ / R	On 19/03/2018	Foreign Exchange Future		12.53420	12.53420		12.43270	12.43270		14.42	0.00	255,221,380.40	20,362	1,033,005.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	103.79930	0.10380	144.28620	0.14429	103.799	13.34	0.23	0.00	0	228,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.13	Put	144.61180	0.14461	193.08190	0.19308	144.612	13.59	0.29	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	190.16440	0.19016	245.85390	0.24585	190.164	13.83	0.35	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	238.63450	0.23863	300.63200	0.30063	238.635	14.04	0.40	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	257.83490	0.25783	322.02930	0.32203	257.835	14.12	0.42	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	309.43000	0.30943	379.71070	0.37971	309.430	14.32	0.47	0.00	0	25,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.57	Put	348.91190	0.34891	423.40010	0.42340	348.912	14.48	0.50	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	264.40290	0.26440	242.68380	0.24268	264.403	14.85	0.44	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	430.20290	0.43020	509.98380	0.50998	430.203	14.85	0.56	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.75	Call	247.64440	0.24764	227.73640	0.22774	247.644	14.99	0.41	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	511.68730	0.51169	595.61340	0.59561	511.687	15.19	0.61	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	598.66170	0.59866	686.07590	0.68608	598.662	15.53	0.66	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	190.33720	0.19034	176.51320	0.17651	190.337	15.56	0.34	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	643.99990	0.64400	732.93160	0.73293	644.000	15.70	0.68	35,611,125.64	4,141	100,016.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	802.83690	0.80284	894.94510	0.89495	802.837	16.27	0.75	0.00	0	1,073.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	137.03690	0.13704	127.64510	0.12765	137.037	16.27	0.25	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.21	Put	810.99440	0.81099	903.28070	0.90328	810.994	16.29	0.75	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	819.17500	0.81918	911.63830	0.91164	819.175	16.32	0.75	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	843.86530	0.84387	936.84240	0.93684	843.865	16.39	0.76	0.00	0	45,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	902.29180	0.90229	996.37140	0.99637	902.292	16.57	0.78	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	111.86290	0.11186	104.87610	0.10488	111.863	16.64	0.21	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	953.22410	0.95322	1,048.14890	1.04815	953.224	16.72	0.79	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	970.36480	0.97036	1,065.55240	1.06555	970.365	16.77	0.80	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	91.40860	0.09141	86.27830	0.08628	91.409	17.02	0.18	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,057.20860	1.05721	1,153.57830	1.15358	1,057.209	17.02	0.82	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.52	Put	1,074.79040	1.07479	1,171.37210	1.17137	1,074.790	17.07	0.82	0.00	0	7,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,145.77000	1.14577	1,243.12620	1.24313	1,145.770	17.27	0.84	0.00	0	200,389.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	73.84070	0.07384	70.20690	0.07021	73.841	17.42	0.15	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	70.03350	0.07003	66.70770	0.06671	70.034	17.51	0.14	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	1,272.23500	1.27224	1,370.17840	1.37018	1,272.235	17.61	0.86	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	64.70990	0.06471	61.04290	0.06104	64.710	17.66	0.13	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	62.21180	0.06221	58.38610	0.05839	62.212	17.74	0.13	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	1,363.55760	1.36356	1,461.50400	1.46150	1,363.558	17.82	0.88	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	1,427.67110	1.42767	1,526.13090	1.52613	1,427.671	17.91	0.89	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	50.29860	0.05030	47.39250	0.04739	50.299	17.94	0.11	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	1,446.09860	1.44610	1,544.69250	1.54469	1,446.099	17.94	0.89	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	1,464.57210	1.46457	1,563.29620	1.56330	1,464.572	17.97	0.90	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	1,492.36540	1.49237	1,591.27560	1.59128	1,492.365	18.01	0.90	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	45.14870	0.04515	42.67640	0.04268	45.149	18.03	0.10	0.00	0	10,000.00

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\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	43.77270	0.04377	41.41480	0.04141	43.773	18.06	0.09	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	1,557.58680	1.55759	1,656.89070	1.65689	1,557.587	18.10	0.91	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	40.51050	0.04051	38.41920	0.03842	40.511	18.13	0.09	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	37.48560	0.03749	35.63530	0.03564	37.486	18.20	0.08	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	1,661.02590	1.66103	1,760.85230	1.76085	1,661.026	18.25	0.92	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	1,679.94580	1.67995	1,779.85580	1.77986	1,679.946	18.28	0.92	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	33.09910	0.03310	31.58930	0.03159	33.099	18.31	0.07	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	1,717.88380	1.71788	1,817.95040	1.81795	1,717.884	18.33	0.93	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.42	Call	23.47770	0.02348	22.65990	0.02266	23.478	18.60	0.05	0.00	0	5,460.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	22.75490	0.02275	21.98510	0.02199	22.755	18.63	0.05	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	22.40160	0.02240	21.65550	0.02166	22.402	18.64	0.05	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	1,976.84330	1.97684	2,077.68540	2.07769	1,976.843	18.70	0.95	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	1,986.51650	1.98652	2,087.37930	2.08738	1,986.516	18.71	0.95	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	20.71650	0.02072	20.07930	0.02008	20.717	18.71	0.05	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,005.87850	2.00588	2,106.78200	2.10678	2,005.879	18.74	0.95	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	19.46020	0.01946	18.90190	0.01890	19.460	18.77	0.05	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	18.56810	0.01857	18.06450	0.01806	18.568	18.81	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	17.71690	0.01772	17.26440	0.01726	17.717	18.85	0.04	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	14.01440	0.01401	13.76970	0.01377	14.014	19.05	0.03	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	11.80540	0.01181	11.67020	0.01167	11.805	19.20	0.03	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	11.09250	0.01109	10.99030	0.01099	11.093	19.25	0.03	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	10.92110	0.01092	10.82690	0.01083	10.921	19.27	0.03	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.95	Call	10.26280	0.01026	10.19740	0.01020	10.263	19.32	0.03	0.00	0	3,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	9.49630	0.00950	9.92340	0.00992	9.496	19.39	0.02	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	8.50320	0.00850	9.37490	0.00937	8.503	19.71	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	7.87410	0.00787	8.73060	0.00873	7.874	20.35	0.02	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	7.18880	0.00719	8.02380	0.00802	7.189	21.20	0.02	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	7.06940	0.00707	7.90040	0.00790	7.069	21.37	0.02	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	6.87320	0.00687	7.69650	0.00770	6.873	21.67	0.02	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	6.57000	0.00657	7.38100	0.00738	6.570	22.18	0.02	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	5.94820	0.00595	6.73020	0.00673	5.948	23.50	0.01	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	5.70020	0.00570	6.46930	0.00647	5.700	24.18	0.01	0.00	0	225,000.00
\$ / R	On 29/03/2018	Any day expiry			12.55210	12.55210	12.45060	12.45060		14.43	0.00	0.00	0	1,199.00
\$ / R	On 24/04/2018	Any day expiry			12.59840	12.59840	12.49720	12.49720		14.48	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.60020	12.60020	12.49900	12.49900		14.47	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,431.86840	2.43187	2,532.46960	2.53247	2,431.868	19.26	0.94	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	16.02680	0.01603	15.23410	0.01523	16.027	20.94	0.03	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.60910	12.60910	12.50790	12.50790		14.44	0.00	0.00	0	110.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,316.32030	1.31632	1,411.61790	1.41162	1,316.320	17.27	0.81	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	28.68120	0.02868	27.99790	0.02800	28.681	19.61	0.05	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	19.80450	0.01980	18.74750	0.01875	19.805	20.45	0.04	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.62510	12.62510	12.52400	12.52400		14.42	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	499.81500	0.49981	576.57110	0.57657	499.815	14.75	0.52	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,367.04690	1.36705	1,461.58590	1.46159	1,367.047	17.31	0.81	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 09/05/2018	Any day expiry	15.63	Call	23.91750	0.02392	22.15620	0.02216	23.918	20.13	0.04	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.62870	12.62870	12.52760	12.52760		14.43	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.63400	12.63400	12.53300	12.53300		14.52	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	509.32020	0.50932	585.59560	0.58560	509.320	14.75	0.52	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	1,940.45700	1.94046	2,039.04410	2.03904	1,940.457	18.26	0.88	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	22.85050	0.02285	20.99110	0.02099	22.851	20.14	0.04	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.63580	12.63580	12.53480	12.53480		14.53	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.66430	12.66430	12.56340	12.56340		14.50	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,310.75170	1.31075	1,404.51700	1.40452	1,310.752	16.99	0.77	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	40.86130	0.04086	37.30210	0.03730	40.861	19.40	0.06	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	25.62040	0.02562	21.86370	0.02186	25.620	19.75	0.04	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.69630	12.69630	12.59560	12.59560		14.56	0.00	952,222.50	75	173,975.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	31.19270	0.03119	38.79120	0.03879	31.193	13.95	0.06	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	63.08280	0.06308	89.67520	0.08968	63.083	12.64	0.11	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	181.43210	0.18143	225.79590	0.22580	181.432	13.38	0.25	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	223.20900	0.22321	272.93320	0.27293	223.209	13.58	0.29	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	274.83250	0.27483	329.89800	0.32990	274.833	13.80	0.33	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	296.35790	0.29636	353.41600	0.35342	296.358	13.88	0.35	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	342.15780	0.34216	403.08120	0.40308	342.158	14.05	0.38	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	391.55630	0.39156	456.15780	0.45616	391.556	14.22	0.42	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	530.68100	0.53068	604.60420	0.60460	530.681	14.67	0.50	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	664.85480	0.66485	744.37230	0.74437	664.855	15.10	0.56	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	691.84670	0.69185	772.31150	0.77231	691.847	15.18	0.57	0.00	0	30,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	726.19160	0.72619	807.79680	0.80780	726.192	15.28	0.58	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	811.22520	0.81123	895.34370	0.89534	811.225	15.53	0.62	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	833.03420	0.83303	917.73430	0.91773	833.034	15.59	0.62	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	847.68690	0.84769	932.76620	0.93277	847.687	15.63	0.63	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	907.20810	0.90721	993.70260	0.99370	907.208	15.80	0.65	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,030.40220	1.03040	1,119.26700	1.11927	1,030.402	16.13	0.68	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,046.15980	1.04616	1,135.28900	1.13529	1,046.160	16.17	0.69	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,061.99170	1.06199	1,151.37640	1.15138	1,061.992	16.21	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,174.79970	1.17480	1,265.81900	1.26582	1,174.800	16.51	0.72	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,265.68140	1.26568	1,357.81230	1.35781	1,265.681	16.74	0.74	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,307.59430	1.30759	1,400.18180	1.40018	1,307.594	16.84	0.75	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,316.01750	1.31602	1,408.69570	1.40870	1,316.018	16.86	0.75	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,332.90830	1.33291	1,425.75950	1.42576	1,332.908	16.90	0.76	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,341.37560	1.34138	1,434.31180	1.43431	1,341.376	16.92	0.76	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,392.45560	1.39246	1,485.21350	1.48521	1,392.456	17.05	0.77	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,477.86450	1.47786	1,570.84980	1.57085	1,477.865	17.23	0.78	0.00	0	6,130.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,563.80640	1.56381	1,657.68140	1.65768	1,563.806	17.38	0.80	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,694.92550	1.69493	1,789.96300	1.78996	1,694.925	17.60	0.82	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	112.06160	0.11206	108.11000	0.10811	112.062	18.03	0.15	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	96.81280	0.09681	93.70180	0.09370	96.813	18.30	0.13	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	89.33800	0.08934	86.62360	0.08662	89.338	18.45	0.12	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	76.84240	0.07684	74.76130	0.07476	76.842	18.73	0.11	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	70.51150	0.07051	68.55970	0.06856	70.511	18.90	0.10	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	68.89000	0.06889	66.50480	0.06650	68.890	18.94	0.10	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	64.76450	0.06476	61.29930	0.06130	64.764	19.06	0.09	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	59.72210	0.05972	56.47390	0.05647	59.722	19.09	0.08	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	51.23930	0.05124	49.38100	0.04938	51.239	19.05	0.07	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	47.12170	0.04712	45.91540	0.04592	47.122	19.03	0.07	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	45.44780	0.04545	44.50120	0.04450	45.448	19.02	0.07	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	32.98810	0.03299	33.84860	0.03385	32.988	18.94	0.05	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	20.46710	0.02047	22.77150	0.02277	20.467	18.83	0.03	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	15.22680	0.01523	17.92830	0.01793	15.227	18.76	0.03	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	14.61490	0.01461	17.33500	0.01734	14.615	18.76	0.03	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	13.09000	0.01309	15.76680	0.01577	13.090	18.73	0.02	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	12.58380	0.01258	15.21360	0.01521	12.584	18.73	0.02	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	10.64350	0.01064	13.01900	0.01302	10.643	18.73	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	7.47310	0.00747	9.37290	0.00937	7.473	18.73	0.01	0.00	0	84,749.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	6.71970	0.00672	8.49250	0.00849	6.720	18.73	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	5.06820	0.00507	6.53750	0.00654	5.068	18.73	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	4.60880	0.00461	5.98640	0.00599	4.609	18.73	0.01	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	4.02050	0.00402	5.27490	0.00527	4.021	18.73	0.01	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.71590	12.71590	12.61530	12.61530		14.57	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,306.78580	1.30679	1,398.74210	1.39874	1,306.786	16.80	0.74	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	50.92150	0.05092	52.32530	0.05233	50.921	19.18	0.07	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	31.70090	0.03170	36.08610	0.03609	31.701	19.37	0.05	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.72120	12.72120	12.62070	12.62070		14.54	0.00	0.00	0	100.00
\$ / R	On 20/07/2018	Any day expiry			12.75290	12.75290	12.65240	12.65240		14.65	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.76000	12.76000	12.65940	12.65940		14.63	0.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	1,631.18610	1.63119	1,723.89190	1.72389	1,631.186	17.34	0.78	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,856.61010	1.85661	1,951.13730	1.95114	1,856.610	17.71	0.81	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	69.43370	0.06943	69.23760	0.06924	69.434	19.47	0.09	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	60.07890	0.06008	60.72530	0.06073	60.079	19.76	0.08	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.76180	12.76180	12.66120	12.66120		14.64	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.77230	12.77230	12.67180	12.67180		14.63	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,303.46990	1.30347	1,394.84340	1.39484	1,303.470	16.62	0.71	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	71.63870	0.07164	71.28870	0.07129	71.639	19.65	0.09	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	53.56730	0.05357	54.44370	0.05444	53.567	20.38	0.07	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.78460	12.78460	12.68410	12.68410		14.71	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	335.59880	0.33560	393.67630	0.39368	335.599	13.89	0.34	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,351.66290	1.35166	1,443.34950	1.44335	1,351.663	16.70	0.71	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	63.05020	0.06305	63.11560	0.06312	63.050	20.15	0.08	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.79520	12.79520	12.69470	12.69470		14.69	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.82690	12.82690	12.72640	12.72640		14.69	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,300.57410	1.30057	1,390.58560	1.39059	1,300.574	16.48	0.68	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	89.12630	0.08913	85.99310	0.08599	89.126	19.99	0.10	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 31/08/2018	Any day expiry	16.57	Call	71.09550	0.07110	68.05760	0.06806	71.096	20.90	0.08	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.85690	12.85690	12.75630	12.75630		14.73	0.00	11,866,918.70	923	4,662.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.00	Put	52.52340	0.05252	64.52490	0.06452	52.523	13.51	0.08	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	158.48570	0.15849	197.09510	0.19710	158.486	13.13	0.19	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	496.25820	0.49626	563.31430	0.56331	496.258	14.33	0.41	55,705,650.00	10,600	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	517.65650	0.51766	585.83180	0.58583	517.657	14.40	0.42	16,728,232.40	3,100	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	631.18470	0.63118	704.79180	0.70479	631.185	14.73	0.47	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	889.17680	0.88918	971.02030	0.97102	889.177	15.42	0.57	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.36	Put	966.29960	0.96630	1,049.98930	1.04999	966.300	15.61	0.59	32,760,375.53	4,358	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	388.01500	0.38801	375.49900	0.37550	388.015	16.12	0.35	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	106.03370	0.10603	103.43770	0.10344	106.034	19.72	0.11	7,440,924.40	5,300	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	102.86110	0.10286	100.29890	0.10030	102.861	19.84	0.11	2,116,246.00	1,550	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	98.56780	0.09857	96.04860	0.09605	98.568	20.01	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	92.61080	0.09261	90.14470	0.09014	92.611	20.28	0.10	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.87620	12.87620	12.77570	12.77570		14.74	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,297.48500	1.29749	1,386.81070	1.38681	1,297.485	16.36	0.66	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	104.05180	0.10405	99.92220	0.09992	104.052	20.20	0.10	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	81.97150	0.08197	76.70030	0.07670	81.971	21.00	0.08	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.92330	12.92330	12.82250	12.82250		14.78	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.93020	12.93020	12.82940	12.82940		14.84	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.93370	12.93370	12.83280	12.83280		14.85	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,294.20570	1.29421	1,382.85890	1.38286	1,294.206	16.23	0.64	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	118.58070	0.11858	116.38770	0.11639	118.581	20.24	0.11	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	93.22850	0.09323	86.90410	0.08690	93.229	20.89	0.09	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.94240	12.94240	12.84150	12.84150		14.84	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	222.60170	0.22260	266.39890	0.26640	222.602	13.36	0.23	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,339.70070	1.33970	1,428.83740	1.42884	1,339.701	16.31	0.65	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	109.36980	0.10937	103.39740	0.10340	109.370	20.79	0.10	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.95630	12.95630	12.85530	12.85530		14.83	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.98580	12.98580	12.88460	12.88460		14.89	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,291.40600	1.29141	1,379.41680	1.37942	1,291.406	16.13	0.62	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	132.58740	0.13259	128.61740	0.12862	132.587	20.42	0.12	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	96.72340	0.09672	89.25700	0.08926	96.723	20.76	0.09	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.00490	13.00490	12.90360	12.90360		14.87	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,178.77400	1.17877	1,264.89090	1.26489	1,178.774	15.85	0.59	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	199.95980	0.19996	195.92760	0.19593	199.960	18.67	0.17	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.01010	13.01010	12.90880	12.90880		14.87	0.00	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	721.41120	0.72141	795.89030	0.79589	721.411	14.81	0.46	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	110.81640	0.11082	102.47040	0.10247	110.816	20.69	0.10	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			13.03960	13.03960	12.93810	12.93810		14.91	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,287.65030	1.28765	1,375.14110	1.37514	1,287.650	16.02	0.61	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	146.24160	0.14624	138.22570	0.13823	146.242	20.56	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	100.60040	0.10060	94.34390	0.09434	100.600	20.60	0.09	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.12010	13.12010	13.01900	13.01900		15.18	0.00	0.00	0	70.00

Contract Details		Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019			Foreign Exchange Future	13.18080	13.18080		13.07990	13.07990		15.43	0.00	0.00	0	0.00
\$ / R	On 14/06/2019			Foreign Exchange Future	13.34250	13.34250		13.24230	13.24230		15.83	0.00	0.00	0	0.00
\$ / R	On 13/12/2019			Foreign Exchange Future	13.67710	13.67710		13.57820	13.57820		16.31	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	20.00	Call	Foreign Exchange Future	228.57390	0.22857		224.24050	0.22424	228.574	21.21	0.13	0.00	0	2,000.00
\$ / R	On 12/06/2020			Foreign Exchange Future	14.06020	14.06020		13.96060	13.96060		16.87	0.00	0.00	0	0.00
\$ / R	On 28/07/2020			Any day expiry	14.15880	14.15880		14.05880	14.05880		16.98	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020			Foreign Exchange Future	14.26180	14.26180		14.16120	14.16120		17.07	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018			Foreign Exchange Future	12.53420	12.53420		12.43270	12.43270		14.42	0.00	626,710.00	50	509.00
\$ / R MAXI	On 18/06/2018			Foreign Exchange Future	12.69630	12.69630		12.59560	12.59560		14.56	0.00	634,815.00	50	50.00
\$ / R MAXI	On 17/09/2018			Foreign Exchange Future	12.85690	12.85690		12.75630	12.75630		14.73	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018			Foreign Exchange Future	13.01010	13.01010		12.90880	12.90880		14.87	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019			Foreign Exchange Future	13.34250	13.34250		13.24230	13.24230		15.83	0.00	0.00	0	0.00
£ / R	On 31/01/2018			Any day expiry	16.87940	16.87940		16.69040	16.69040		14.84	0.00	0.00	0	10.00
£ / R	On 01/03/2018			Any day expiry	16.96730	16.96730		16.77700	16.77700		15.23	0.00	0.00	0	17.00
£ / R	On 15/03/2018			Any day expiry	17.01030	17.01030		16.81960	16.81960		15.33	0.00	0.00	0	38.00
£ / R	On 19/03/2018			Foreign Exchange Future	17.02280	17.02280		16.83190	16.83190		15.28	0.00	401,465,715.20	23,584	205,657.00
£ / R	On 19/03/2018	17.00	Put	Foreign Exchange Future	461.92070	0.46192		590.69470	0.59069	461.921	15.28	0.48	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	Foreign Exchange Future	63.16180	0.06316		58.33730	0.05834	63.162	18.09	0.10	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	Foreign Exchange Future	18.84380	0.01884		19.02700	0.01903	18.844	19.53	0.03	0.00	0	500.00
£ / R	On 18/06/2018			Foreign Exchange Future	17.30050	17.30050		17.10820	17.10820		15.62	0.00	0.00	0	7,360.00
£ / R	On 18/06/2018	17.50	Put	Foreign Exchange Future	845.91870	0.84592		982.37370	0.98237	845.919	15.81	0.52	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	Foreign Exchange Future	104.13000	0.10413		98.87180	0.09887	104.130	18.55	0.11	0.00	0	500.00
£ / R	On 17/09/2018			Foreign Exchange Future	17.58090	17.58090		17.38700	17.38700		15.61	0.00	0.00	0	4,164.00
£ / R	On 14/12/2018			Foreign Exchange Future	17.85440	17.85440		17.65670	17.65670		15.59	0.00	0.00	0	886.00
£ / R	On 14/06/2019			Foreign Exchange Future	18.44720	18.44720		18.24910	18.24910		15.68	0.00	0.00	0	0.00
¥ / R	On 19/03/2018			Foreign Exchange Future	0.11211	0.11211		0.11086	0.11086		15.70	0.00	0.00	0	115.00
¥ / R	On 18/06/2018			Foreign Exchange Future	0.11417	0.11417		0.11292	0.11292		14.81	0.00	0.00	0	0.00
¥ / R	On 17/09/2018			Foreign Exchange Future	0.11630	0.11630		0.11503	0.11503			0.00	0.00	0	0.00
¥ / R	On 14/06/2019			Foreign Exchange Future	0.12624	0.12624		0.12496	0.12496		15.01	0.00	0.00	0	0.00
€ / R	On 30/01/2018			Any day expiry	14.99430	14.99430		14.80760	14.80760		13.10	0.00	0.00	0	0.00
€ / R	On 31/01/2018			Any day expiry	15.00890	15.00890		14.82200	14.82200		13.16	0.00	0.00	0	151,647.00
€ / R	On 31/01/2018	14.00	Call	Any day expiry	1,020.02190	1.02002		0.00000	0.00000	1,020.022	14.59	0.96	34,541,235.37	2,964	0.00
€ / R	On 31/01/2018	15.80	Put	Any day expiry	830.83600	0.83084		1,012.66910	1.01267	830.836	15.51	0.88	0.00	0	193,000.00
€ / R	On 31/01/2018	16.50	Call	Any day expiry	8.18080	0.00818		8.54770	0.00855	8.181	17.51	0.03	1,100,265.12	2,558	15,150.00
€ / R	On 15/02/2018			Any day expiry	15.05580	15.05580		14.86820	14.86820		13.30	0.00	0.00	0	44.00
€ / R	On 28/02/2018			Any day expiry	15.09590	15.09590		14.90760	14.90760		13.36	0.00	0.00	0	0.00
€ / R	On 28/02/2018	16.41	Put	Any day expiry	1,360.14830	1.36015		1,543.47090	1.54347	1,360.148	16.25	0.90	0.00	0	1,647.00
€ / R	On 15/03/2018			Any day expiry	15.14350	15.14350		14.95460	14.95460		13.61	0.00	0.00	0	63.00
€ / R	On 19/03/2018			Foreign Exchange Future	15.15640	15.15640		14.96730	14.96730		13.59	0.00	9,518,219.20	628	94,257.00
€ / R	On 19/03/2018	13.00	Put	Foreign Exchange Future	6.88430	0.00688		0.00000	0.00000	6.884	16.10	0.02	1,330,575.85	6,282	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 19/03/2018	Foreign Exchange Future	15.05	Put	318.47240		0.31847		438.05190	0.43805	318.472	13.43	0.44	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	344.45090		0.34445		469.09250	0.46909	344.451	13.51	0.46	32,506,399.57	4,609	18,643.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	76.59690		0.07660		68.54850	0.06855	76.597	16.46	0.14	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	41.39990		0.04140		37.67440	0.03767	41.400	17.32	0.08	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			15.18860		15.18860		14.99910	14.99910		13.75	0.00	0.00	0	3.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.44510		15.44510		15.25430	15.25430		13.77	0.00	1,853,412.00	120	6,965.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	22.67580		0.02268		0.00000	0.00000	22.676	14.57	0.04	1,483,550.71	3,141	0.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	42.72440		0.04272		62.33290	0.06233	42.724	12.17	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	57.95900		0.05796		97.47660	0.09748	57.959	11.78	0.10	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	467.06790		0.46707		584.54970	0.58455	467.068	13.51	0.43	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,274.49570		1.27450		1,443.83970	1.44384	1,274.496	15.39	0.71	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	58.86440		0.05886		57.96330	0.05796	58.864	18.18	0.07	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	16.42250		0.01642		13.67910	0.01368	16.423	20.25	0.02	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.74060		15.74060		15.54660	15.54660		13.92	0.00	0.00	0	5,417.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	145.25450		0.14525		196.70130	0.19670	145.255	12.51	0.16	0.00	0	161,971.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	799.90130		0.79990		938.93510	0.93894	799.901	14.05	0.50	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	894.87540		0.89488		1,039.83070	1.03983	894.875	14.25	0.53	0.00	0	37,204.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	117.40660		0.11741		122.83710	0.12284	117.407	19.23	0.10	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	46.05050		0.04605		44.95840	0.04496	46.051	20.98	0.04	0.00	0	37,204.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.03210		16.03210		15.83520	15.83520		14.04	0.00	0.00	0	2,926.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.66270		16.66270		16.45720	16.45720		14.99	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.53000		94.53000		95.09000	95.09000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.53000		91.53000		92.11000	92.11000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.28000		90.28000		90.88000	90.88000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.45000		92.45000		93.05000	93.05000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.24000		96.24000		96.84000	96.84000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.81000		94.81000		95.41000	95.41000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			96.87000		96.87000		97.48000	97.48000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.59000		100.59000		101.19000	101.19000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			100.94000		100.94000		101.54000	101.54000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.18000		96.18000		96.80000	96.80000			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			99.86000		99.86000		99.88000	99.88000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			99.96000		99.96000		100.00000	100.00000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.38000		100.38000		100.43000	100.43000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.36000		99.36000		99.45000	99.45000			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			98.55000		98.55000		98.56000	98.56000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.43000		98.43000		98.47000	98.47000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.76000		98.76000		98.82000	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.11000		99.11000		99.19000	99.19000			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 21/06/2019	Interest Rate Swap		99.45000	99.45000		99.56000	99.56000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.82000	99.82000		99.94000	99.94000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.72000	100.72000		100.91000	100.91000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.44000	98.44000		98.67000	98.67000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.85000	95.85000		96.07000	96.07000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.05000	95.05000		95.28000	95.28000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.22000	94.22000		94.47000	94.47000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.36000	94.36000		94.64000	94.64000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.53000	96.53000		96.83000	96.83000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.64000	96.64000		96.95000	96.95000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.80000	97.80000		98.12000	98.12000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.98000	99.98000		100.30000	100.30000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.21000	101.21000		101.53000	101.53000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		96.31000	96.31000		96.64000	96.64000			0.00	0.00	0	0.00
AL37	On 01/02/2018	Index Future		569.78400	569.78400		569.49300	569.49300			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		580.43300	580.43300		580.13600	580.13600			0.00	0.00	0	0.00
AL7T	On 01/02/2018	Index Future		657.02900	657.02900		656.55500	656.55500			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		669.30900	669.30900		668.82500	668.82500			0.00	0.00	0	0.00
ALBI	On 01/02/2018	Index Future		592.10200	592.10200		591.68500	591.68500			0.00	0.00	0	777.00
ALBI	On 03/05/2018	Index Future		603.16800	603.16800		602.74200	602.74200			0.00	0.00	0	0.00
AU\$ / R	On 15/01/2018	Any day expiry		9.71300	9.71300		9.62210	9.62210		12.55	0.00	0.00	0	5.00
AU\$ / R	On 28/02/2018	Any day expiry		9.77570	9.77570		9.68390	9.68390		12.99	0.00	0.00	0	46.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future		9.80210	9.80210		9.71000	9.71000		13.11	0.00	58,812.60	6	17,854.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.92770	9.92770		9.83580	9.83580		13.25	0.00	0.00	0	5,012.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.05330	10.05330		9.96170	9.96170		13.35	0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.17390	10.17390		10.08020	10.08020		13.37	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.43310	10.43310		10.34050	10.34050		13.17	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future		10.00660	10.00660		9.92330	9.92330		13.64	0.00	0.00	0	250.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		10.14470	10.14470		10.06230	10.06230		14.82	0.00	0.00	0	0.00
CHF / R	On 19/03/2018	Foreign Exchange Future		12.95270	12.95270		12.81200	12.81200		12.41	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future		13.21360	13.21360		13.07180	13.07180		12.86	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.48020	13.48020		13.33660	13.33660			0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.57310	14.57310		14.43090	14.43090		14.85	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future		1.92330	1.92330		1.90070	1.90070		13.84	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future		1.93870	1.93870		1.91590	1.91590		14.44	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.95360	1.95360		1.92990	1.92990			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		1.99960	1.99960		1.97470	1.97470		14.90	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future		2.04440	2.04440		2.01820	2.01820		15.19	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future		2.08480	2.08480		2.05810	2.05810		15.41	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.12540	2.12540		2.09870	2.09870			0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.34660	2.34660		2.31830	2.31830		15.96	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		10.74651	78.65759		10.75262	78.62033			0.00	0.00	0	9,466.00
ES33	On 03/05/2018	Bond Future		10.84416	76.33630		10.85053	76.29805			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.94279	77.76939		10.94914	77.73185			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		11.03070	81.16236		11.03679	81.12060			0.00	0.00	0	7,957.00
ES42	On 03/05/2018	Bond Future		11.13136	78.41805		11.13771	78.37521			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future		11.23126	79.89006		11.23761	79.84789			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		590.74800	590.74800		590.32200	590.32200			0.00	0.00	0	784.00
GOVI	On 03/05/2018	GOVI		601.78900	601.78900		601.35500	601.35500			0.00	0.00	0	0.00
HK\$/R	On 19/03/2018	Foreign Exchange Future		1.60650	1.60650		1.59330	1.59330		14.28	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.62970	1.62970		1.61680	1.61680		14.13	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.65240	1.65240		1.63960	1.63960			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.78680	1.78680		1.77420	1.77420		16.31	0.00	0.00	0	0.00
I2025	On 01/02/2018	Bond Future		130.52590	130.52590		130.10553	130.10553			0.00	0.00	0	1,070.00
I2025	On 03/05/2018	Bond Future		132.97311	132.97311		132.54491	132.54491			0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.44661	135.44661		135.01285	135.01285			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	101.04328		101.04328		101.04787	101.04787			0.00	0.00	0	1,370.00
I2029	On 03/05/2018	Bond Future	101.91969		101.91969		101.92434	101.92434			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	103.84958		103.84958		103.85638	103.85638			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	105.69973		105.69973		105.70447	105.70447			0.00	0.00	0	5,283.00
I2033	On 03/05/2018	Bond Future	106.59346		106.59346		106.59833	106.59833			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	108.61187		108.61187		108.61894	108.61894			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	127.89545		127.89545		127.90135	127.90135			0.00	0.00	0	19,692.00
I2038	On 03/05/2018	Bond Future	130.29337		130.29337		130.29948	130.29948			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	132.71043		132.71043		132.71924	132.71924			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	125.95263		125.95263		125.45678	125.45678			0.00	0.00	0	21,177.00
I2046	On 03/05/2018	Bond Future	126.71447		126.71447		126.20930	126.20930			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	129.11387		129.11387		128.60155	128.60155			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	132.46111		132.46111		131.87872	131.87872			0.00	0.00	0	24,012.00
I2050	On 03/05/2018	Bond Future	134.94459		134.94459		134.35151	134.35151			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	135.76686		135.76686		135.16498	135.16498			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	253.72900		253.72900		253.39100	253.39100			0.00	0.00	0	879.00
IGOV	On 03/05/2018	Index Future	258.48600		258.48600		258.14200	258.14200			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
KES / R	On 19/03/2018	Foreign Exchange Future	0.11920		0.11920		0.11880	0.11880			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11920		0.11920		0.11790	0.11790			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11880		0.11880		0.11710	0.11710			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.10640		0.10640		0.11410	0.11410			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NOK/R	On 19/03/2018	Foreign Exchange Future			1.54950		1.54950		1.52030	1.52030		14.74	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57470		1.57470		1.54520	1.54520		14.53	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.60000		1.60000		1.57030	1.57030			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67900		1.67900		1.64800	1.64800		13.76	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future			8.89870		8.89870		8.83710	8.83710		14.21	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.00680		9.00680		8.94560	8.94560		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.11670		9.11670		9.05510	9.05510			0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.82330		9.82330		9.76440	9.76440		14.57	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future			1.26670		1.26670		1.25890	1.25890			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27510		1.27510		1.26730	1.26730			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28330		1.28330		1.27570	1.27570			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38260		1.38260		1.37510	1.37510			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future			1.35810		1.35810		1.35380	1.35380			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.36260		1.36260		1.35830	1.35830			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.36740		1.36740		1.36300	1.36300			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future			1.20920		1.20920		1.20390	1.20390			0.00	0.00	0	15.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21650		1.21650		1.21110	1.21110			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.22430		1.22430		1.21870	1.21870			0.00	0.00	0	0.00
R186	On 01/02/2018	Bond Future			8.59711		112.97882		8.60767	112.90932		9.09	0.00	210,366,562.84	1,862	111,681.00
R186	On 01/02/2018	Bond Future	7.75	Call	23.74000		0.02374		32.80000	0.03280	23.740	8.64	0.02	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.50	Call	884.71000		0.88471		929.90000	0.92990	884.710	9.09	0.42	0.00	0	1,460.00
R186	On 01/02/2018	Bond Future	8.75	Put	758.38000		0.75838		857.53000	0.85753	758.380	9.27	0.36	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.00	Put	324.87000		0.32487		394.23000	0.39423	324.870	9.45	0.19	0.00	0	6,200.00
R186	On 01/02/2018	Bond Future	9.25	Put	120.54000		0.12054		160.20000	0.16020	120.540	9.64	0.08	0.00	0	775.00
R186	On 01/02/2018	Bond Future	9.65	Put	17.03000		0.01703		27.47000	0.02747	17.030	9.82	0.02	0.00	0	1,950.00
R186	On 03/05/2018	Bond Future			8.64231		115.09059		8.65340	115.01936		9.42	0.00	0.00	0	200.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,157.28000		5.15728		5,139.31000	5.13931	5,157.280	9.98	0.75	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	520.62000		0.52062		556.90000	0.55690	520.620	10.12	0.15	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	492.73000		0.49273		527.82000	0.52782	492.730	10.12	0.14	0.00	0	3,200.00
R186	On 03/05/2018	Bond Future	10.14	Put	229.18000		0.22918		250.53000	0.25053	229.180	10.12	0.07	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
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			298.42395		298.42395		298.43899	298.43899			0.00	0.00	0	2,350.00
R197	On 03/05/2018	Bond Future			304.01906		304.01906		304.03450	304.03450			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
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			240.40033		240.40033		240.41130	240.41130		4.66	0.00	0.00	0	21,502.00
R202	On 03/05/2018	Bond Future			244.90749		244.90749		244.91874	244.91874		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			7.89625		102.79541		7.90664	102.75290		5.66	0.00	13,157,812.48	128	60,572.00
R2023	On 03/05/2018	Bond Future			7.91467		100.78699		7.92581	100.74328		5.90	0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future	9.19	Put	143.30000		0.14330		156.59000	0.15659	143.300	6.31	0.08	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			9.17999		91.66029		9.19063	91.58843			0.00	0.00	0	71,315.00
R2030	On 03/05/2018	Bond Future			9.23671		93.37372		9.24779	93.30009			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.29573		91.12104		9.30694	91.04781			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			9.34603		94.39845		9.35671	94.32066		13.13	0.00	0.00	0	45,317.00
R2032	On 01/02/2018	Bond Future	9.20	Call	948.66000		0.94866		1,006.09000	1.00609	948.660	13.09	0.39	0.00	0	7,500.00
R2032	On 01/02/2018	Bond Future	9.30	Call	1,263.38000		1.26338		1,318.56000	1.31856	1,263.380	13.18	0.47	0.00	0	7,800.00
R2032	On 01/02/2018	Bond Future	9.40	Call	1,634.69000		1.63469		1,684.13000	1.68413	1,634.690	13.27	0.55	0.00	0	6,800.00
R2032	On 01/02/2018	Bond Future	9.45	Call	1,840.54000		1.84054		1,885.87000	1.88587	1,840.540	13.32	0.59	0.00	0	750.00
R2032	On 03/05/2018	Bond Future			9.40205		92.00580		9.41315	91.92610		14.35	0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.45817		93.73302		9.46939	93.65360		13.62	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			9.55265		98.23686		9.55833	98.19153			0.00	0.00	0	53,261.00
R2035	On 03/05/2018	Bond Future			9.60963		95.57275		9.61553	95.52626			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			9.65134		90.20145		9.65697	90.15664		15.58	0.00	0.00	0	43,916.00
R2037	On 01/02/2018	Bond Future	9.88	Call	2,684.84000		2.68484		2,751.45000	2.75145	2,684.840	16.01	0.68	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.32	Put	219.13000		0.21913		277.05000	0.27705	219.130	16.49	0.11	0.00	0	2,000.00
R2037	On 01/02/2018	Bond Future	10.72	Put	43.16000		0.04316		63.49000	0.06349	43.160	16.69	0.03	0.00	0	2,000.00
R2037	On 03/05/2018	Bond Future			9.71168		91.88761		9.71754	91.84153		16.34	0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.77416		89.35669		9.77998	89.31151		16.27	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			7.01387		101.83905		7.02844	101.82684		0.92	0.00	2,036,781.00	20	30,625.00
R204	On 03/05/2018	Bond Future			6.79299		103.74258		6.81424	103.72975		0.72	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

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 01/02/2018	Bond Future			9.74156		93.47404		9.74720	93.42606		16.28	0.00	0.00	0	27,816.00
R2040	On 03/05/2018	Bond Future			9.80248		95.22134		9.80834	95.17207		17.08	0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,185.48000		1.18548		1,219.32000	1.21932	1,185.480	16.41	0.24	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,637.99000		4.63799		4,669.81000	4.66981	4,637.990	17.36	0.59	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.86552		92.50268		9.87135	92.45427		17.04	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			9.78607		90.43890		9.79169	90.39063		17.09	0.00	87,725,733.00	970	21,014.00
R2044	On 03/05/2018	Bond Future			9.84554		92.12949		9.85138	92.07988		17.95	0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future			9.90699		89.47798		9.91281	89.42913		17.91	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			9.73116		94.32895		9.73680	94.27891		16.89	0.00	2,258,235,063.00	23,940	80,503.00
R2048	On 03/05/2018	Bond Future			9.78462		91.65516		9.79046	91.60387		18.60	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			7.25343		100.42765		7.27355	100.39184		2.06	0.00	0.00	0	45,523.00
R207	On 03/05/2018	Bond Future			7.21368		102.30480		7.23722	102.26796		1.96	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			7.54436		100.19121		7.56487	100.13547		3.51	0.00	0.00	0	35,045.00
R208	On 03/05/2018	Bond Future			7.54254		98.66265		7.56517	98.60547		3.54	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			9.48923		74.41168		9.49480	74.37408		15.64	0.00	31,624,964.00	425	145,608.00
R209	On 01/02/2018	Bond Future	9.32	Call	828.34000		0.82834		895.05000	0.89505	828.340	15.47	0.37	0.00	0	157.00
R209	On 01/02/2018	Bond Future	9.33	Call	853.99000		0.85399		920.97000	0.92097	853.990	15.48	0.38	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.52	Call	1,437.20000		1.43720		1,503.03000	1.50303	1,437.200	15.66	0.53	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.59	Put	1,022.81000		1.02281		1,122.97000	1.12297	1,022.810	15.74	0.41	0.00	0	377.00
R209	On 01/02/2018	Bond Future	9.75	Call	2,377.38000		2.37738		2,427.67000	2.42767	2,377.380	15.92	0.70	0.00	0	5,000.00
R209	On 01/02/2018	Bond Future	9.85	Put	476.15000		0.47615		554.07000	0.55407	476.150	16.04	0.23	0.00	0	7,500.00
R209	On 01/02/2018	Bond Future	9.87	Put	446.66000		0.44666		522.46000	0.52246	446.660	16.06	0.22	0.00	0	739.00
R209	On 01/02/2018	Bond Future	9.88	Put	432.52000		0.43252		507.26000	0.50726	432.520	16.07	0.22	0.00	0	220.00
R209	On 01/02/2018	Bond Future	9.89	Put	418.75000		0.41875		492.42000	0.49242	418.750	16.08	0.21	0.00	0	157.00
R209	On 01/02/2018	Bond Future	10.00	Put	289.72000		0.28972		351.41000	0.35141	289.720	16.21	0.16	0.00	0	7,488.00
R209	On 01/02/2018	Bond Future	10.10	Put	203.35000		0.20335		254.38000	0.25438	203.350	16.32	0.12	0.00	0	3,000.00
R209	On 01/02/2018	Bond Future	10.22	Put	130.01000		0.13001		169.32000	0.16932	130.010	16.46	0.08	0.00	0	739.00
R209	On 03/05/2018	Bond Future			9.54053		72.65315		9.54630	72.61460		17.16	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 03/05/2018	Bond Future	9.75	Call	3,625.58000		3.62558	3,649.10000	3.64910	3,625.580		17.45	0.60	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.00	Put	1,649.97000		1.64997	1,706.22000	1.70622	1,649.970		17.74	0.32	0.00	0	5,000.00
R209	On 03/05/2018	Bond Future	10.22	Put	1,241.34000		1.24134	1,291.53000	1.29153	1,241.340		17.99	0.26	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	593.13000		0.59313	627.55000	0.62755	593.130		18.31	0.14	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.59161		74.01715	9.59735	73.97918			16.37	0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,941.58000		3.94158	3,955.71000	3.95571	3,941.580		16.56	0.54	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	2,118.09000		2.11809	2,162.46000	2.16246	2,118.090		17.18	0.32	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	1,097.84000		1.09784	1,130.33000	1.13033	1,097.840		17.50	0.19	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.63891		72.29953	9.64494	72.26002			16.61	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,454.53000		3.45453	3,464.77000	3.46477	3,454.530		16.46	0.46	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	3,532.23000		3.53223	3,576.76000	3.57676	3,532.230		17.11	0.40	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	2,178.77000		2.17877	2,215.57000	2.21557	2,178.770		17.76	0.28	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			187.55572		187.55572	187.23145	187.23145				0.00	0.00	0	2,159.00
R210	On 03/05/2018	Bond Future			188.64727		188.64727	188.31682	188.31682				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			151.31637		151.31637	151.32445	151.32445				0.00	0.00	0	4,967.00
R212	On 03/05/2018	Bond Future			154.15348		154.15348	154.16165	154.16165				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			9.23049		86.33748	9.24116	86.26692			12.84	0.00	0.00	0	58,761.00
R213	On 03/05/2018	Bond Future			9.28123		84.40174	9.29230	84.32952			14.02	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			9.70588		73.52923	9.71150	73.49023			16.66	0.00	0.00	0	49,252.00
R214	On 03/05/2018	Bond Future			9.75859		71.60766	9.76442	71.56758			18.35	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 19/03/2018	Foreign Exchange Future			22,602.62000		22,602.62000	22,340.71000	22,340.71000				0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.43710		9.43710	9.31740	9.31740			13.29	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.57410		9.57410	9.45410	9.45410			13.31	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
SGD / R	On 17/09/2018		Foreign Exchange Future	9.71230	9.71230		9.59060	9.59060			0.00	0.00	0	0.00
SGD / R	On 14/06/2019		Foreign Exchange Future	10.52960	10.52960		10.41050	10.41050		14.21	0.00	0.00	0	0.00
TRY / R	On 19/03/2018		Foreign Exchange Future	3.25690	3.25690		3.22800	3.22800		12.56	0.00	0.00	0	433.00
TRY / R	On 18/06/2018		Foreign Exchange Future	3.21110	3.21110		3.18060	3.18060		12.85	0.00	0.00	0	0.00
TRY / R	On 17/09/2018		Foreign Exchange Future	3.16490	3.16490		3.13350	3.13350			0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	3.16070	3.16070		3.13320	3.13320		14.50	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.21610	1.21610		1.21390	1.21390			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.19570	1.19570		1.19340	1.19340			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.17790	1.17790		1.17580	1.17580			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 :** 3,509,068,120.06    124,860    7 614 693.00

**Grand Total:** 3,509,068,120.06    124,860    7 614 693.00