



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: 07/02/2018

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 08/02/2018	Any day expiry		11.93880	11.93880		12.03180	12.03180		17.14	0.00	0.00	0	0.00
\$ / R	On 08/02/2018	Any day expiry	13.16	Put	1,221.20850	1.22121	1,128.22080	1.12822	1,221.209	50.26	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	13.86	Put	1,921.20410	1.92120	1,828.20970	1.82821	1,921.204	71.98	1.00	0.00	0	1,880.00
\$ / R	On 08/02/2018	Any day expiry	15.05	Call	0.00000	0.00000	0.05600	0.00006	0.000	55.80	0.00	0.00	0	1,880.00
\$ / R	On 09/02/2018	Any day expiry			11.93880	11.93880	12.03180	12.03180		16.34	0.00	0.00	0	1,346.00
\$ / R	On 09/02/2018	Any day expiry	11.75	Put	10.46310	0.01046	7.12120	0.00712	10.463	18.87	0.13	0.00	0	30,000.00
\$ / R	On 09/02/2018	Any day expiry	12.05	Call	23.78910	0.02379	62.43570	0.06244	23.789	18.28	0.25	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry			11.94240	11.94240	12.03720	12.03720		14.20	0.00	0.00	0	0.00
\$ / R	On 12/02/2018	Any day expiry	13.75	Put	1,807.61710	1.80762	1,712.84230	1.71284	1,807.617	33.17	1.00	0.00	0	20,000.00
\$ / R	On 12/02/2018	Any day expiry	13.90	Put	1,957.61510	1.95762	1,862.83010	1.86283	1,957.615	35.27	1.00	0.00	0	20,000.00
\$ / R	On 13/02/2018	Any day expiry			11.94420	11.94420	12.03900	12.03900		14.43	0.00	0.00	0	70.00
\$ / R	On 14/02/2018	Any day expiry			11.94600	11.94600	12.04080	12.04080		14.58	0.00	0.00	0	200.00
\$ / R	On 14/02/2018	Any day expiry	11.68	Put	22.30860	0.02231	15.59100	0.01559	22.309	16.30	0.16	0.00	0	100.00
\$ / R	On 14/02/2018	Any day expiry	11.86	Put	62.50870	0.06251	44.13240	0.04413	62.509	15.16	0.36	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	11.91	Call	116.83150	0.11683	188.12000	0.18812	116.831	14.84	0.56	0.00	0	1,260.00
\$ / R	On 14/02/2018	Any day expiry	12.10	Call	44.74360	0.04474	81.83320	0.08183	44.744	15.68	0.28	0.00	0	100.00

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 15/02/2018	Any day expiry			11.94780	11.94780		12.04260	12.04260	15.01	0.00	0.00	0	19.00
\$ / R			On 16/02/2018	Any day expiry			11.94960	11.94960		12.04440	12.04440	15.36	0.00	0.00	0	0.00
\$ / R			On 16/02/2018	Any day expiry	14.20	Put	2,250.41560	2.25042	2,155.62400	2.15562	2,250.416	29.69	1.00	0.00	0	20,000.00
\$ / R			On 22/02/2018	Any day expiry			11.96030	11.96030		12.19640	12.19640	15.47	0.00	0.00	0	0.00
\$ / R			On 22/02/2018	Any day expiry	12.00	Call	133.14720	0.13315	0.00000	0.00000	133.147	15.71	0.46	34,022,590.74	6,000	1.00
\$ / R			On 28/02/2018	Any day expiry			11.97090	11.97090		12.06610	12.06610	15.27	0.00	59,684,000.00	5,000	4,771.00
\$ / R			On 28/02/2018	Any day expiry	11.65	Put	50.87790	0.05088	33.15800	0.03316	50.878	14.48	0.21	0.00	0	100.00
\$ / R			On 28/02/2018	Any day expiry	11.86	Put	121.65840	0.12166	89.35210	0.08935	121.658	15.04	0.39	0.00	0	340.00
\$ / R			On 28/02/2018	Any day expiry	11.96	Call	180.91190	0.18091	236.00370	0.23600	180.912	15.32	0.52	0.00	0	340.00
\$ / R			On 28/02/2018	Any day expiry	12.50	Call	42.98640	0.04299	61.34870	0.06135	42.986	17.88	0.16	0.00	0	3,450.00
\$ / R			On 28/02/2018	Any day expiry	13.80	Call	1.00500	0.00101	1.50480	0.00150	1.005	22.74	0.01	0.00	0	8,500.00
\$ / R			On 28/02/2018	Any day expiry	14.18	Put	2,209.56800	2.20957	2,114.58700	2.11459	2,209.568	24.63	1.00	0.00	0	2,186.00
\$ / R			On 01/03/2018	Any day expiry			11.97270	11.97270		12.06790	12.06790	15.30	0.00	0.00	0	0.00
\$ / R			On 02/03/2018	Any day expiry			11.97450	11.97450		12.06970	12.06970	15.34	0.00	0.00	0	0.00
\$ / R			On 02/03/2018	Any day expiry	13.40	Put	1,429.13010	1.42913	1,336.59410	1.33659	1,429.130	20.76	0.98	0.00	0	100,000.00
\$ / R			On 15/03/2018	Any day expiry			11.99750	11.99750		12.09300	12.09300	15.31	0.00	4,047,456.00	336	5,713.00
\$ / R			On 19/03/2018	Foreign Exchange Future			12.00450	12.00450		12.10010	12.10010	15.17	0.00	2,606,909,224.50	217,161	791,260.00
\$ / R			On 19/03/2018	Foreign Exchange Future	11.50	Put	50.25900	0.05026	39.20050	0.03920	50.259	13.82	0.17	0.00	0	32,520.00
\$ / R			On 19/03/2018	Foreign Exchange Future	11.60	Put	74.07960	0.07408	58.65590	0.05866	74.080	14.09	0.22	0.00	0	750.00
\$ / R			On 19/03/2018	Foreign Exchange Future	11.80	Put	142.01590	0.14202	115.82630	0.11583	142.016	14.63	0.35	0.00	0	90,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	11.99	Put	232.74910	0.23275	0.00000	0.00000	232.749	15.14	0.48	956,294,904.88	166,000	83,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.00	Put	238.21580	0.23822	199.71060	0.19971	238.216	15.17	0.49	0.00	0	227,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.13	Put	317.71140	0.31771	269.17760	0.26918	317.711	15.69	0.57	0.00	0	5,460.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.20	Put	364.69800	0.36470	312.05560	0.31206	364.698	15.96	0.61	0.00	0	32,520.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.25	Put	399.87710	0.39988	344.43050	0.34443	399.877	16.16	0.64	0.00	0	3,750.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.36	Put	481.54520	0.48155	420.35450	0.42035	481.545	16.60	0.69	0.00	0	20,880.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.40	Put	512.56250	0.51256	449.43610	0.44944	512.563	16.76	0.71	0.00	0	2,500.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.47	Call	102.85180	0.10285	132.13980	0.13214	102.852	17.03	0.26	0.00	0	750.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.50	Put	592.80620	0.59281	525.20610	0.52521	592.806	17.15	0.75	0.00	0	25,380.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.55	Call	88.72960	0.08873	114.68890	0.11469	88.730	17.35	0.23	0.00	0	2,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.70	Call	66.62260	0.06662	87.97150	0.08797	66.623	17.87	0.18	0.00	0	11,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.70	Put	762.12260	0.76212	687.87150	0.68787	762.123	17.87	0.82	0.00	0	2,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.82	Put	868.24410	0.86824	790.28870	0.79029	868.244	18.26	0.85	0.00	0	10,323.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.94	Put	977.28350	0.97728	896.20940	0.89621	977.284	18.65	0.88	0.00	0	5,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	12.95	Call	40.98240	0.04098	55.27230	0.05527	40.982	18.68	0.12	0.00	0	13,200.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.00	Call	37.20780	0.03721	50.37300	0.05037	37.208	18.84	0.11	0.00	0	41,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.00	Put	1,032.70780	1.03271	950.27300	0.95027	1,032.708	18.84	0.89	0.00	0	95,146.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.20	Put	1,220.87150	1.22087	1,134.72800	1.13473	1,220.871	19.49	0.93	0.00	0	1,073.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.20	Call	25.37150	0.02537	34.82800	0.03483	25.372	19.49	0.08	0.00	0	1,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.21	Put	1,230.29680	1.23030	1,144.09590	1.14410	1,230.297	19.50	0.93	0.00	0	5,460.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.22	Put	1,239.73490	1.23973	1,153.47510	1.15348	1,239.735	19.52	0.93	0.00	0	15,000.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.25	Put	1,268.11910	1.26812	1,181.68360	1.18168	1,268.119	19.56	0.93	0.00	0	2,478.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.32	Put	1,334.73560	1.33474	1,247.68840	1.24769	1,334.736	19.66	0.94	0.00	0	7,500.00
\$ / R			On 19/03/2018	Foreign Exchange Future	13.35	Call	17.93730	0.01794	26.03330	0.02603	17.937	19.71	0.06	0.00	0	2,000.00

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	13.38	Put	1,392.22250	1.39222	1,304.28270	1.30428	1,392.223	19.75	0.95	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.40	Put	1,411.45670	1.41146	1,323.23810	1.32324	1,411.457	19.78	0.95	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Call	12.60330	0.01260	18.72210	0.01872	12.603	19.93	0.04	0.00	0	35,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.50	Put	1,508.10330	1.50810	1,418.62210	1.41862	1,508.103	19.93	0.96	0.00	0	17,750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.60	Put	1,605.43240	1.60543	1,514.88590	1.51489	1,605.432	20.07	0.97	0.00	0	98,694.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.66	Call	8.60150	0.00860	13.10040	0.01310	8.601	20.16	0.03	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.70	Call	7.81210	0.00781	11.97290	0.01197	7.812	20.22	0.03	0.00	0	25,150.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.74	Put	1,742.59320	1.74259	1,650.83970	1.65084	1,742.593	20.28	0.98	0.00	0	20,880.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.76	Call	6.75830	0.00676	10.45600	0.01046	6.758	20.31	0.02	0.00	0	4,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.79	Call	6.28470	0.00628	9.76910	0.00977	6.285	20.35	0.02	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.84	Put	1,841.06640	1.84107	1,748.62100	1.74862	1,841.066	20.42	0.98	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.91	Put	1,910.19410	1.91019	1,817.33570	1.81734	1,910.194	20.53	0.98	0.00	0	7,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Call	4.47040	0.00447	7.10390	0.00710	4.470	20.56	0.02	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.93	Put	1,929.97040	1.92997	1,837.00390	1.83700	1,929.970	20.56	0.98	0.00	0	10,323.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.95	Put	1,949.75730	1.94976	1,856.68670	1.85669	1,949.757	20.58	0.99	0.00	0	1,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	13.98	Put	1,979.45630	1.97946	1,886.23650	1.88624	1,979.456	20.63	0.99	0.00	0	200.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.00	Call	3.76730	0.00377	6.05300	0.00605	3.767	20.66	0.01	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.02	Call	3.58730	0.00359	5.78190	0.00578	3.587	20.69	0.01	0.00	0	55.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.05	Put	2,048.83300	2.04883	1,955.29740	1.95530	2,048.833	20.73	0.99	0.00	0	500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.07	Call	3.17340	0.00317	5.15530	0.00516	3.173	20.76	0.01	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.12	Call	2.80680	0.00281	4.59600	0.00460	2.807	20.83	0.01	0.00	0	4,951.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.16	Put	2,158.04400	2.15804	2,064.09200	2.06409	2,158.044	20.89	0.99	0.00	0	750.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.18	Put	2,177.92190	2.17792	2,083.90340	2.08390	2,177.922	20.92	0.99	0.00	0	41,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.20	Call	2.30560	0.00231	3.82330	0.00382	2.306	20.95	0.01	0.00	0	73.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.22	Put	2,217.69480	2.21769	2,123.55100	2.12355	2,217.695	20.98	0.99	0.00	0	2,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.42	Call	1.40210	0.00140	2.30210	0.00230	1.402	21.38	0.01	0.00	0	5,460.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.44	Call	1.39590	0.00140	2.19830	0.00220	1.396	21.51	0.01	0.00	0	10,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.45	Call	1.39280	0.00139	2.14810	0.00215	1.393	21.57	0.01	0.00	0	17,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.49	Put	2,486.88140	2.48688	2,391.85880	2.39186	2,486.881	21.84	0.99	0.00	0	80,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Put	2,496.87870	2.49688	2,401.81630	2.40182	2,496.879	21.90	0.99	0.00	0	400.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.50	Call	1.37870	0.00138	1.91630	0.00192	1.379	21.90	0.01	0.00	0	10,490.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.52	Put	2,516.87340	2.51687	2,421.80300	2.42180	2,516.873	22.04	0.99	0.00	0	850.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.54	Call	1.36840	0.00137	1.89020	0.00189	1.368	22.17	0.01	0.00	0	7,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.57	Call	1.36140	0.00136	1.87170	0.00187	1.361	22.37	0.01	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.60	Call	1.35480	0.00135	1.85410	0.00185	1.355	22.56	0.00	0.00	0	100.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.75	Call	1.32910	0.00133	1.77880	0.00178	1.329	23.55	0.00	0.00	0	25,047.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.86	Call	1.31680	0.00132	1.73530	0.00174	1.317	24.28	0.00	0.00	0	15,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.90	Call	1.31350	0.00131	1.72150	0.00172	1.313	24.54	0.00	0.00	0	5,000.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	14.91	Call	1.31290	0.00131	1.71820	0.00172	1.313	24.61	0.00	0.00	0	18,718.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.00	Call	1.30800	0.00131	1.69160	0.00169	1.308	25.20	0.00	0.00	0	6,126.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.11	Call	1.30590	0.00131	1.66540	0.00167	1.306	25.93	0.00	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.26	Call	1.30910	0.00131	1.63930	0.00164	1.309	26.92	0.00	0.00	0	2,500.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.46	Call	1.32290	0.00132	1.61950	0.00162	1.323	28.24	0.00	0.00	0	3,867.00	
\$ / R	On	19/03/2018	Foreign Exchange Future	15.50	Call	1.32680	0.00133	1.61740	0.00162	1.327	28.51	0.00	0.00	0	35,000.00	

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\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	1.33470	0.00133	1.61490	0.00161	1.335	28.97	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	1.10210	0.00110	1.61440	0.00161	1.102	29.17	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.55610	0.00056	0.96250	0.00096	0.556	29.17	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.38730	0.00039	0.68540	0.00069	0.387	29.17	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			12.00970	12.00970	12.10540	12.10540		15.19	0.00	361,286,070.00	30,000	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	254.50810	0.25451	311.73880	0.31174	254.508	15.19	0.52	205,245,903.24	33,000	20,000.00
\$ / R	On 29/03/2018	Any day expiry			12.02200	12.02200	12.11790	12.11790		15.12	0.00	0.00	0	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	54.56710	0.05457	69.98750	0.06999	54.567	18.56	0.13	0.00	0	4,000.00
\$ / R	On 24/04/2018	Any day expiry			12.06680	12.06680	12.16340	12.16340		14.97	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			12.06850	12.06850	12.16510	12.16510		14.96	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,937.62760	2.93763	2,843.55000	2.84355	2,937.628	21.35	0.98	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	1.47870	0.00148	2.51040	0.00251	1.479	21.80	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			12.07710	12.07710	12.17380	12.17380		15.03	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	163.97650	0.16398	139.63730	0.13964	163.977	14.13	0.31	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	332.16080	0.33216	385.81290	0.38581	332.161	15.03	0.50	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,762.76600	1.76277	1,675.47990	1.67548	1,762.766	19.51	0.92	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	5.08060	0.00508	7.03750	0.00704	5.081	21.32	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	2.45390	0.00245	3.52730	0.00353	2.454	21.55	0.01	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			12.09240	12.09240	12.18930	12.18930		14.97	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	817.27740	0.81728	749.98700	0.74999	817.277	16.82	0.72	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,813.60400	1.81360	1,726.53710	1.72654	1,813.604	19.49	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	3.11740	0.00312	4.73240	0.00473	3.117	20.79	0.01	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.09580	12.09580	12.19280	12.19280		14.98	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.10080	12.10080	12.19790	12.19790		14.92	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	826.76120	0.82676	759.49040	0.75949	826.761	16.76	0.71	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,424.67870	2.42468	2,332.82800	2.33283	2,424.679	20.70	0.95	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	2.72860	0.00273	4.18910	0.00419	2.729	20.45	0.01	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.10250	12.10250	12.19960	12.19960		14.93	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry			12.10760	12.10760	12.20470	12.20470		14.96	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	319.63060	0.31963	281.21650	0.28122	319.631	14.74	0.44	0.00	0	76,000.00
\$ / R	On 31/05/2018	Any day expiry			12.12950	12.12950	12.22700	12.22700		15.00	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,743.72660	1.74373	1,659.24050	1.65924	1,743.727	18.98	0.88	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	7.72900	0.00773	11.44370	0.01144	7.729	19.82	0.02	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	3.10700	0.00311	5.10160	0.00510	3.107	19.49	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.15990	12.15990	12.25780	12.25780		14.92	0.00	4,863,960.00	400	181,537.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	40.02570	0.04003	35.06890	0.03507	40.026	12.82	0.09	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	70.16790	0.07017	58.44710	0.05845	70.168	13.14	0.14	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	141.26410	0.14126	120.91800	0.12092	141.264	13.60	0.23	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	346.54930	0.34655	307.03900	0.30704	346.549	14.61	0.42	0.00	0	20,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	411.30370	0.41130	367.43220	0.36743	411.304	14.86	0.47	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	422.63650	0.42264	378.04660	0.37805	422.637	14.90	0.47	945,849,591.84	164,000	164,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	442.53650	0.44254	495.84660	0.49585	442.537	14.90	0.53	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	428.35760	0.42836	383.41150	0.38341	428.358	14.92	0.48	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	402.48660	0.40249	451.20340	0.45120	402.487	15.14	0.49	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	488.79310	0.48879	439.14290	0.43914	488.793	15.17	0.51	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	520.34200	0.52034	468.93000	0.46893	520.342	15.29	0.53	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	585.95300	0.58595	531.13820	0.53114	585.953	15.54	0.56	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	314.60960	0.31461	354.46790	0.35447	314.610	15.79	0.40	0.00	0	550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	654.70960	0.65471	596.66790	0.59667	654.710	15.79	0.60	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	838.81290	0.83881	773.50370	0.77350	838.813	16.41	0.67	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,004.57780	1.00458	934.19610	0.93420	1,004.578	16.91	0.72	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,037.16700	1.03717	965.87520	0.96588	1,037.167	17.01	0.73	0.00	0	28,358.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,078.32000	1.07832	1,005.92830	1.00593	1,078.320	17.13	0.74	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,178.83910	1.17884	1,103.98190	1.10398	1,178.839	17.42	0.76	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,204.33070	1.20433	1,128.89240	1.12889	1,204.331	17.49	0.77	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.22	Put	1,221.40170	1.22140	1,145.58470	1.14558	1,221.402	17.54	0.77	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,290.26400	1.29026	1,212.99380	1.21299	1,290.264	17.73	0.79	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,429.37630	1.42938	1,350.63970	1.35064	1,429.376	18.06	0.81	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,446.93070	1.44693	1,368.08730	1.36809	1,446.931	18.10	0.82	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,464.53460	1.46453	1,385.58110	1.38558	1,464.535	18.14	0.82	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,589.06270	1.58906	1,507.95150	1.50795	1,589.063	18.40	0.84	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,688.36820	1.68837	1,605.72820	1.60573	1,688.368	18.60	0.85	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,733.89030	1.73389	1,650.60080	1.65060	1,733.890	18.70	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,743.02120	1.74302	1,659.60530	1.65961	1,743.021	18.72	0.86	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,761.31110	1.76131	1,677.64590	1.67765	1,761.311	18.75	0.86	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,770.46820	1.77047	1,686.67990	1.68668	1,770.468	18.77	0.86	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,825.59240	1.82559	1,741.08600	1.74109	1,825.592	18.88	0.87	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,918.09920	1.91810	1,832.47540	1.83248	1,918.099	19.07	0.88	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,011.33230	2.01133	1,924.68500	1.92469	2,011.332	19.26	0.89	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,152.38300	2.15238	2,064.36240	2.06436	2,152.383	19.54	0.90	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	48.79370	0.04879	56.55420	0.05655	48.794	20.07	0.08	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	41.25190	0.04125	48.47690	0.04848	41.252	20.33	0.07	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	37.40430	0.03740	43.79380	0.04379	37.404	20.46	0.06	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	31.10150	0.03110	36.12130	0.03612	31.102	20.70	0.05	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	27.97570	0.02798	32.32090	0.03232	27.976	20.83	0.05	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	27.18260	0.02718	31.35760	0.03136	27.183	20.87	0.05	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	25.18340	0.02518	28.92930	0.02893	25.183	20.97	0.04	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	23.34040	0.02334	26.69490	0.02669	23.340	21.07	0.04	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	20.64830	0.02065	23.43600	0.02344	20.648	21.23	0.04	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	19.33930	0.01934	21.85490	0.02185	19.339	21.32	0.03	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	18.80600	0.01881	21.21120	0.02121	18.806	21.36	0.03	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	14.80070	0.01480	16.39830	0.01640	14.801	21.68	0.03	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	9.18600	0.00919	10.68710	0.01069	9.186	21.69	0.02	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	6.85410	0.00685	8.00250	0.00800	6.854	21.69	0.01	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	6.58330	0.00658	7.68990	0.00769	6.583	21.69	0.01	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	5.90940	0.00591	6.91160	0.00691	5.909	21.69	0.01	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	5.67390	0.00567	6.63930	0.00664	5.674	21.69	0.01	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	4.75230	0.00475	5.57220	0.00557	4.752	21.69	0.01	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	16.92	Call	3.27120	0.00327	3.85150	0.00385	3.271	21.69	0.01	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	2.92460	0.00292	3.44750	0.00345	2.925	21.69	0.01	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	2.17350	0.00217	2.57010	0.00257	2.173	21.69	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.28	Call	1.96700	0.00197	2.32830	0.00233	1.967	21.69	0.00	0.00	0	5,630.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	1.70420	0.00170	2.02020	0.00202	1.704	21.69	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.17840	12.17840	12.27660	12.27660		15.03	0.00	0.00	0	445.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,729.16720	1.72917	1,646.58810	1.64659	1,729.167	18.59	0.85	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	23.70490	0.02370	26.70950	0.02671	23.705	21.64	0.04	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	14.82240	0.01482	17.63310	0.01763	14.822	21.99	0.02	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.18350	12.18350	12.28170	12.28170		14.99	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.19020	12.19020	12.28860	12.28860		15.00	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	397.64320	0.39764	355.10140	0.35510	397.643	14.73	0.44	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	137.91320	0.13791	156.90260	0.15690	137.913	18.14	0.19	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	123.12360	0.12312	140.22890	0.14023	123.124	18.37	0.17	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.21380	12.21380	12.31250	12.31250		14.96	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.22060	12.22060	12.31940	12.31940		14.93	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,070.57100	2.07057	1,984.81280	1.98481	2,070.571	18.94	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,312.26700	2.31227	2,224.18230	2.22418	2,312.267	19.38	0.89	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	36.86190	0.03686	40.82330	0.04082	36.862	21.83	0.05	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	31.34370	0.03134	36.11100	0.03611	31.344	22.09	0.04	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.22230	12.22230	12.32110	12.32110		14.93	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			12.23240	12.23240	12.33140	12.33140		15.01	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,714.69410	1.71469	1,633.56560	1.63357	1,714.694	18.22	0.81	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	37.49150	0.03749	41.99870	0.04200	37.492	21.81	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	24.14230	0.02414	28.51640	0.02852	24.142	22.05	0.03	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.24420	12.24420	12.34330	12.34330		14.99	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	560.89390	0.56089	509.87290	0.50987	560.894	15.14	0.50	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,764.70970	1.76471	1,683.24000	1.68324	1,764.710	18.25	0.82	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	31.39420	0.03139	36.74030	0.03674	31.394	22.03	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.25420	12.25420	12.35350	12.35350		14.97	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.28360	12.28360	12.38380	12.38380		15.05	0.00	0.00	0	1,336.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,704.58980	1.70459	1,624.67720	1.62468	1,704.590	17.99	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	50.70220	0.05070	56.39110	0.05639	50.702	21.98	0.06	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	32.03860	0.03204	36.73000	0.03673	32.039	21.98	0.04	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.31130	12.31130	12.41240	12.41240		15.00	0.00	307,782.50	25	7,530.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	288.49190	0.28849	255.57790	0.25558	288.492	13.95	0.31	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	765.71350	0.76571	706.71980	0.70672	765.714	15.61	0.55	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	792.92460	0.79292	732.92670	0.73293	792.925	15.68	0.56	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	934.38420	0.93438	869.66220	0.86966	934.384	16.07	0.61	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,241.69070	1.24169	1,168.75290	1.16875	1,241.691	16.88	0.69	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	233.29330	0.23329	256.91820	0.25692	233.293	17.63	0.25	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	64.74500	0.06474	70.04350	0.07004	64.745	21.78	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	61.93070	0.06193	68.13950	0.06814	61.931	21.84	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	57.04880	0.05705	64.46390	0.06446	57.049	21.84	0.07	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	50.38820	0.05039	57.06930	0.05707	50.388	21.84	0.06	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.32930	12.32930	12.43100	12.43100		15.09	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,696.65160	1.69665	1,617.32110	1.61732	1,696.652	17.81	0.76	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	59.08530	0.05909	67.56500	0.06757	59.085	21.79	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	37.80860	0.03781	43.68000	0.04368	37.809	21.79	0.05	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.37340	12.37340	12.47650	12.47650		15.02	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.37990	12.37990	12.48320	12.48320		15.09	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.38320	12.38320	12.48660	12.48660		15.10	0.00	0.00	0	0.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,686.71160	1.68671	1,608.37760	1.60838	1,686.712	17.59	0.74	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	66.95220	0.06695	77.43100	0.07743	66.952	21.45	0.07	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	44.28700	0.04429	51.82260	0.05182	44.287	21.45	0.05	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.39140	12.39140	12.49500	12.49500		15.08	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	376.97750	0.37698	337.88610	0.33789	376.978	14.15	0.35	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,735.08010	1.73508	1,656.04250	1.65604	1,735.080	17.63	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	54.24390	0.05424	63.09650	0.06310	54.244	21.40	0.06	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.40430	12.40430	12.50830	12.50830		15.08	0.00	0.00	0	70.00
\$ / R	On 30/11/2018	Any day expiry			12.43150	12.43150	12.53630	12.53630		15.14	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,679.53950	1.67954	1,601.65570	1.60166	1,679.540	17.44	0.72	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	74.11640	0.07412	83.91320	0.08391	74.116	21.32	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	48.33950	0.04834	55.24820	0.05525	48.339	21.32	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.44920	12.44920	12.55450	12.55450		15.12	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,554.31850	1.55432	1,477.02000	1.47702	1,554.319	17.15	0.69	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	132.58860	0.13259	143.57450	0.14357	132.589	20.27	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.45400	12.45400	12.55940	12.55940		15.12	0.00	0.00	0	11,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.96	Put	1,025.17230	1.02517	959.83430	0.95983	1,025.172	15.96	0.58	0.00	0	23,443.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	185.03420	0.18503	201.64040	0.20164	185.034	18.81	0.17	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	123.80120	0.12380	134.00220	0.13400	123.801	20.74	0.12	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.24	Call	56.96560	0.05697	64.74970	0.06475	56.966	21.21	0.06	0.00	0	23,443.00
\$ / R	On 31/12/2018	Any day expiry			12.48120	12.48120	12.58750	12.58750		15.16	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,671.84680	1.67185	1,593.53410	1.59353	1,671.847	17.28	0.70	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	79.40100	0.07940	90.87100	0.09087	79.401	21.08	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	51.65550	0.05166	59.80100	0.05980	51.656	21.08	0.05	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.55190	12.55190	12.66040	12.66040		15.21	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.60750	12.60750	12.71720	12.71720		15.36	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.75600	12.75600	12.86850	12.86850		15.71	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.06300	13.06300	13.18150	13.18150		16.13	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	144.32750	0.14433	159.77200	0.15977	144.328	21.27	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.40600	13.40600	13.53150	13.53150		16.72	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.49700	13.49700	13.62450	13.62450		16.87	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.59210	13.59210	13.72150	13.72150		17.00	0.00	0.00	0	0.00
\$ / R MAXI	On 19/03/2018	Foreign Exchange Future			12.00450	12.00450	12.10010	12.10010		15.17	0.00	180,067.50	15	487.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.15990	12.15990	12.25780	12.25780		14.92	0.00	0.00	0	69.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.31130	12.31130	12.41240	12.41240		15.00	0.00	0.00	0	45.00

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 MAXI	On 14/12/2018	Foreign Exchange Future			12.45400		12.45400		12.55940	12.55940		15.12	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.75600		12.75600		12.86850	12.86850		15.71	0.00	0.00	0	0.00
£ / R	On 01/03/2018	Any day expiry			16.69350		16.69350		16.76260	16.76260		17.25	0.00	0.00	0	17.00
£ / R	On 15/03/2018	Any day expiry			16.73750		16.73750		16.80710	16.80710		17.06	0.00	0.00	0	38.00
£ / R	On 19/03/2018	Foreign Exchange Future			16.75030		16.75030		16.81990	16.81990		16.88	0.00	35,309,632.40	2,108	196,059.00
£ / R	On 19/03/2018	Foreign Exchange Future	17.00	Put	524.24660	0.52425		495.56070	0.49556		524.247	17.35	0.59	0.00	0	500.00
£ / R	On 19/03/2018	Foreign Exchange Future	19.00	Call	16.60420	0.01660		22.11610	0.02212		16.604	20.88	0.04	0.00	0	1,500.00
£ / R	On 19/03/2018	Foreign Exchange Future	20.14	Call	4.13670	0.00414		5.51550	0.00552		4.137	23.41	0.01	0.00	0	500.00
£ / R	On 30/04/2018	Any day expiry			16.88190		16.88190		16.95240	16.95240		16.57	0.00	0.00	0	9.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.02990		17.02990		17.10180	17.10180		16.44	0.00	38,317,275.00	2,250	10,315.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	958.51830	0.95852		923.69950	0.92370		958.518	16.93	0.59	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	63.98740	0.06399		71.90960	0.07191		63.987	19.98	0.07	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.30790		17.30790		17.38350	17.38350		16.32	0.00	34,615,800.00	2,000	13,656.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.57420		17.57420		17.65500	17.65500		16.26	0.00	0.00	0	895.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.86720		17.86720		17.95160	17.95160		16.15	0.00	0.00	0	948.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.14580		18.14580		18.23420	18.23420		16.01	0.00	0.00	0	0.00
¥ / R	On 19/03/2018	Foreign Exchange Future			0.11016		0.11016		0.11079	0.11079		16.77	0.00	0.00	0	5,608.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11223		0.11223		0.11289	0.11289		12.67	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11435		0.11435		0.11502	0.11502		12.68	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12391		0.12391		0.12475	0.12475		13.72	0.00	0.00	0	0.00
€ / R	On 15/02/2018	Any day expiry			14.74840		14.74840		14.86660	14.86660		14.28	0.00	0.00	0	44.00
€ / R	On 28/02/2018	Any day expiry			14.78900		14.78900		14.90780	14.90780		13.54	0.00	0.00	0	337.00
€ / R	On 28/02/2018	Any day expiry	16.41	Put	1,624.82040	1.62482		1,507.76100	1.50776		1,624.820	19.87	0.98	0.00	0	1,647.00
€ / R	On 15/03/2018	Any day expiry			14.83660		14.83660		14.95600	14.95600		14.68	0.00	0.00	0	63.00
€ / R	On 19/03/2018	Foreign Exchange Future			14.84950		14.84950		14.96900	14.96900		14.50	0.00	13,141,807.50	885	105,239.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.05	Put	408.99590	0.40900		345.85540	0.34586		408.996	15.10	0.60	0.00	0	5,648.00
€ / R	On 19/03/2018	Foreign Exchange Future	15.10	Put	443.19210	0.44319		377.01640	0.37702		443.192	15.25	0.62	0.00	0	14,172.00
€ / R	On 19/03/2018	Foreign Exchange Future	16.50	Call	15.66190	0.01566		24.54850	0.02455		15.662	18.29	0.04	0.00	0	643.00
€ / R	On 19/03/2018	Foreign Exchange Future	17.00	Call	7.47540	0.00748		11.60490	0.01160		7.475	19.81	0.02	0.00	0	620.00
€ / R	On 29/03/2018	Any day expiry			14.88180		14.88180		15.00180	15.00180		14.48	0.00	0.00	0	3.00
€ / R	On 30/04/2018	Any day expiry			14.98290		14.98290		15.10390	15.10390		14.17	0.00	0.00	0	16.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.13650		15.13650		15.25960	15.25960		14.10	0.00	20,525,094.00	1,356	14,322.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	37.09850	0.03710		33.17250	0.03317		37.098	11.52	0.08	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	69.12710	0.06913		60.31030	0.06031		69.127	11.98	0.12	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	577.63540	0.57764		516.99820	0.51700		577.635	14.29	0.52	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,479.26480	1.47926		1,384.93900	1.38494		1,479.265	16.50	0.78	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	30.11080	0.03011		36.77790	0.03678		30.111	19.48	0.04	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	8.75660	0.00876		10.42030	0.01042		8.757	22.25	0.01	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.42950		15.42950		15.55660	15.55660		14.13	0.00	0.00	0	45,425.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	171.19920	0.17120		153.50800	0.15351		171.199	12.57	0.19	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	946.12420	0.94612		875.03940	0.87504		946.124	14.73	0.57	0.00	0	124,767.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 17/09/2018	Foreign Exchange Future	16.00	Put	1,051.11350		1.05111		976.11670	0.97612	1,051.114	14.96	0.60	0.00	0	21,525.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	64.23010		0.06423		82.09410	0.08209	64.230	19.30	0.07	0.00	0	124,767.00
€ / R	On 17/09/2018	Foreign Exchange Future	21.63	Call	14.41190		0.01441		22.52760	0.02253	14.412	19.83	0.02	0.00	0	21,525.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.71640		15.71640		15.84970	15.84970		14.12	0.00	0.00	0	2,962.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.01380		16.01380		16.15210	16.15210		14.37	0.00	0.00	0	1,088.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.30670		16.30670		16.45120	16.45120		14.78	0.00	0.00	0	0.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.82000		94.82000		95.27000	95.27000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.82000		91.82000		92.29000	92.29000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			90.55000		90.55000		91.05000	91.05000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.71000		92.71000		93.22000	93.22000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.48000		96.48000		97.00000	97.00000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.05000		95.05000		95.59000	95.59000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.11000		97.11000		97.65000	97.65000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.83000		100.83000		101.37000	101.37000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.18000		101.18000		101.72000	101.72000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.43000		96.43000		96.99000	96.99000			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			99.89000		99.89000		99.90000	99.90000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.03000		100.03000		100.05000	100.05000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.46000		100.46000		100.50000	100.50000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.47000		99.47000		99.52000	99.52000			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			98.58000		98.58000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.50000		98.50000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.84000		98.84000		98.88000	98.88000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.22000		99.22000		99.27000	99.27000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.56000		99.56000		99.63000	99.63000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.93000		99.93000		100.01000	100.01000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.84000		100.84000		100.94000	100.94000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.57000		98.57000		98.69000	98.69000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.98000		95.98000		96.16000	96.16000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.20000		95.20000		95.38000	95.38000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.38000		94.38000		94.58000	94.58000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.55000		94.55000		94.77000	94.77000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.74000		96.74000		96.97000	96.97000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			96.87000		96.87000		97.12000	97.12000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.06000		98.06000		98.33000	98.33000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.26000		100.26000		100.54000	100.54000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.50000		101.50000		101.81000	101.81000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.61000		96.61000		96.94000	96.94000			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
AL37	On 03/05/2018	Index Future	584.87500	584.87500	583.50100	583.50100					0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	677.23400	677.23400	674.38700	674.38700					0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	613.47500	613.47500	610.93400	610.93400					0.00	0.00	0	829.00
AU\$ / R	On 28/02/2018	Any day expiry	9.41890	9.41890	9.49980	9.49980				13.32	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.43950	9.43950	9.52080	9.52080				13.46	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.44500	9.44500	9.52640	9.52640				13.34	0.00	2,361,250.00	250	11,198.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.56810	9.56810	9.65140	9.65140				13.10	0.00	47,840.50	5	5,799.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.69200	9.69200	9.77770	9.77770				13.37	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.81010	9.81010	9.89870	9.89870				13.62	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.05930	10.05930	10.15460	10.15460				13.35	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.59370	9.59370	9.67190	9.67190				14.38	0.00	0.00	0	1,050.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.72800	9.72800	9.80820	9.80820				14.24	0.00	0.00	0	300.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.79300	12.79300	12.92960	12.92960				13.79	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	13.05310	13.05310	13.19390	13.19390				13.42	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.31910	13.31910	13.46490	13.46490				13.69	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.40460	14.40460	14.57140	14.57140				14.53	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.90590	1.90590	1.91940	1.91940				14.61	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.92060	1.92060	1.93470	1.93470				14.29	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.93590	1.93590	1.95060	1.95060				14.80	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.98210	1.98210	1.99800	1.99800				15.07	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	2.00900	2.00900	2.02520	2.02520				15.53	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.04960	2.04960	2.06630	2.06630				15.35	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.09030	2.09030	2.10750	2.10750				15.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.30320	2.30320	2.32470	2.32470				16.08	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

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
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.67905		77.33783		10.73414	77.00148			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.77540		78.76897		10.83246	78.42603			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.85331		80.33405		10.90821	79.94942			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.94683		81.82040		11.00365	81.42826			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	611.91900		611.91900		609.37400	609.37400			0.00	0.00	0	607.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.53690		1.53690		1.54910	1.54910		15.47	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.56020		1.56020		1.57270	1.57270		14.77	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.58240		1.58240		1.59520	1.59520		15.24	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.70630		1.70630		1.72190	1.72190		16.02	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	131.79214		131.79214		131.82979	131.82979			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	132.85877		132.85877		132.89661	132.89661			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.07401		100.07401		100.10168	100.10168			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	101.93213		101.93213		101.95978	101.95978			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future	102.97148		102.97148		102.99893	102.99893			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	104.88333		104.88333		104.91086	104.91086			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	124.55638		124.55638		124.58921	124.58921			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	125.31613		125.31613		125.34902	125.34902			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/05/2018	Bond Future	117.66221		117.66221		116.88254	116.88254			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	119.84694		119.84694		119.05196	119.05196			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/05/2018	Bond Future	124.15328		124.15328		124.18489	124.18489			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future	124.72561		124.72561		124.75712	124.75712			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

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	
IGOV	On 03/05/2018	Index Future		250.53900	250.53900		250.34600	250.34600			0.00	0.00	0	1,146.00	
JIBAR FUTURE	On 21/02/2018	Jibar Tradeable Future		7.02000	92.98000		7.02000	92.98000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		6.95000	93.05000		6.95000	93.05000			0.00	0.00	0	2,500.00	
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.94000	93.06000		6.94000	93.06000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.92000	93.08000		6.92000	93.08000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.88000	93.12000		6.88000	93.12000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.93000	93.07000		6.93000	93.07000			0.00	0.00	0	35,000.00	
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.00000	93.00000		7.00000	93.00000			0.00	0.00	0	0.00	
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.08000	92.92000		7.08000	92.92000			0.00	0.00	0	0.00	
KES / R	On 19/03/2018	Foreign Exchange Future		0.11770	0.11770		0.11860	0.11860			0.00	0.00	0	0.00	
KES / R	On 18/06/2018	Foreign Exchange Future		0.11630	0.11630		0.11800	0.11800			0.00	0.00	0	1,145.00	
KES / R	On 17/09/2018	Foreign Exchange Future		0.11480	0.11480		0.11710	0.11710			0.00	0.00	0	562.00	
KES / R	On 14/06/2019	Foreign Exchange Future		0.11580	0.11580		0.11230	0.11230			0.00	0.00	0	0.00	
NOK/R	On 19/03/2018	Foreign Exchange Future		1.54170	1.54170		1.55070	1.55070		15.36	0.00	0.00	0	0.00	
NOK/R	On 18/06/2018	Foreign Exchange Future		1.56730	1.56730		1.57670	1.57670		14.60	0.00	0.00	0	0.00	
NOK/R	On 17/09/2018	Foreign Exchange Future		1.59250	1.59250		1.60220	1.60220			0.00	0.00	0	0.00	
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66940	1.66940		1.68070	1.68070		14.01	0.00	0.00	0	0.00	
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.76050	8.76050		8.82140	8.82140		14.72	0.00	0.00	0	0.00	
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.86910	8.86910		8.93160	8.93160		14.53	0.00	0.00	0	0.00	
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.97900	8.97900		9.04340	9.04340		14.72	0.00	0.00	0	0.00	
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.65420	9.65420		9.73150	9.73150		14.79	0.00	0.00	0	0.00	
PULA / R	On 19/03/2018	Foreign Exchange Future		1.24620	1.24620		1.25180	1.25180			0.00	0.00	0	0.00	
PULA / R	On 18/06/2018	Foreign Exchange Future		1.25530	1.25530		1.26100	1.26100			0.00	0.00	0	0.00	
PULA / R	On 17/09/2018	Foreign Exchange Future		1.26290	1.26290		1.26880	1.26880			0.00	0.00	0	0.00	
PULA / R	On 14/06/2019	Foreign Exchange Future		1.35290	1.35290		1.36060	1.36060			0.00	0.00	0	0.00	
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.39530	1.39530		1.39010	1.39010			0.00	0.00	0	0.00	
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.40050	1.40050		1.39520	1.39520			0.00	0.00	0	0.00	
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.40590	1.40590		1.40050	1.40050			0.00	0.00	0	0.00	
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.23700	1.23700		1.23710	1.23710			0.00	0.00	0	2,548.00	
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.24480	1.24480		1.24490	1.24490			0.00	0.00	0	0.00	
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future		1.25330	1.25330		1.25330	1.25330			0.00	0.00	0	0.00	
R / ¥EN	On 19/03/2018	Foreign Exchange Future		9.07750	9.07750	0.10931	9.02620	9.02620		15.86	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future		8.90990	8.90990	0.10931	8.85860	8.85860		16.70	0.00	0.00	0	0.00	
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	3,459.47040	0.34595	0.10931	3,631.62000	0.36316	3,459.470	16.73	0.47	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future		8.74480	8.74480	0.10931	8.69380	8.69380		16.98	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/05/2018	Bond Future			8.44391		116.37501		8.51313	115.92468		7.25	0.00	5,702,375.49	49	179,546.00
R186	On 03/05/2018	Bond Future	8.00	Call	604.84000		0.60484		619.62000	0.61962	604.840	7.42	0.25	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Call	1,493.97000		1.49397		1,437.71000	1.43771	1,493.970	7.28	0.48	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.70	Put	948.22000		0.94822		1,255.10000	1.25510	948.220	7.39	0.34	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	673.16000		0.67316		933.28000	0.93328	673.160	7.50	0.26	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	5,619.05000		5.61905		5,302.68000	5.30268	5,619.050	7.83	0.90	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	56.34000		0.05634		112.22000	0.11222	56.340	7.97	0.03	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	50.48000		0.05048		102.25000	0.10225	50.480	7.97	0.03	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.48551		113.22823		8.55787	112.76914		7.49	0.00	0.00	0	782.00
R186	On 02/08/2018	Bond Future	7.50	Call	511.70000		0.51170		606.41000	0.60641	511.700	7.89	0.16	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,716.09000		1.71609		1,796.56000	1.79656	1,716.090	7.59	0.41	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.52240		115.36305		8.59805	114.89516		7.66	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,714.72000		1.71472		1,777.98000	1.77798	1,714.720	7.97	0.34	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2,874.61000		2.87461		2,890.29000	2.89029	2,874.610	7.77	0.49	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,559.23000		1.55923		1,925.74000	1.92574	1,559.230	7.95	0.30	0.00	0	5,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			301.13015		301.13015		301.21715	301.21715			0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			236.37353		236.37353		236.14686	236.14686		4.60	0.00	0.00	0	23,050.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.70671		101.60734		7.77638	101.33159		4.49	0.00	0.00	0	66,216.00
R2023	On 03/05/2018	Bond Future	9.19	Put	5.89000		0.00589		14.96000	0.01496	5.890	4.91	0.01	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.95253		95.29011		9.02665	94.78506		11.92	0.00	0.00	0	93,070.00
R2030	On 02/08/2018	Bond Future			9.00505		93.04789		9.08191	92.53308		12.16	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,870.63000		1.87063		1,701.62000	1.70162	1,870.630	12.57	0.36	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	2,882.66000		2.88266		2,648.47000	2.64847	2,882.660	12.35	0.49	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,783.33000		1.78333		1,964.75000	1.96475	1,783.330	12.42	0.32	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			9.16341		93.74345		9.23232	93.23691		10.69	0.00	0.00	0	62,948.00
R2032	On 02/08/2018	Bond Future			9.21509		95.47810		9.28633	94.96180		11.19	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			9.35372		97.62295		9.40720	97.18900		14.29	0.00	0.00	0	60,929.00
R2035	On 02/08/2018	Bond Future			9.40646		99.42954		9.46168	98.98717		14.66	0.00	0.00	0	3.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future	9.45211	93.96598	9.50034	93.57424				12.44	0.00	0.00	0	43,874.00
R2037	On 02/08/2018	Bond Future	9.50953	91.44888	9.55932	91.04952				13.00	0.00	0.00	0	731.00
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future	6.83202	103.71902	6.91802	103.66714				0.38	0.00	0.00	0	22,580.00
R204	On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future	9.53749	97.49398	9.59086	97.02911				12.99	0.00	0.00	0	34,590.00
R2040	On 03/05/2018	Bond Future	9.00	Call	832.25000	0.83225	922.92000	0.92292	832.250	13.37	0.23	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	4,877.38000	4.87738	4,741.78000	4.74178	4,877.380	13.27	0.75	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future	9.59530	94.79186	9.65037	94.31798				13.60	0.00	0.00	0	420.00
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future	9.56065	94.60694	9.61391	94.13508				13.66	0.00	0.00	0	23,196.00
R2044	On 02/08/2018	Bond Future	9.61633	91.97657	9.67124	91.49558				14.30	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future	9.52553	93.98323	9.57874	93.49655				13.80	0.00	0.00	0	99,399.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future	6.93055	102.74933	6.99797	102.64324				1.24	0.00	3,904,474.54	38	47,558.00
R207	On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future	7.25928	99.38194	7.33545	99.18788				2.26	0.00	3,378,985.96	34	33,372.00
R208	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future	9.34041	74.00933	9.39351	73.64582				12.82	0.00	0.00	0	79,692.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,386.25000	1.38625	1,469.34000	1.46934	1,386.250	12.98	0.42	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	1,410.43000	1.41043	1,795.54000	1.79554	1,410.430	12.84	0.41	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	3,516.80000	3.51680	3,460.68000	3.46068	3,516.800	13.11	0.73	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	746.67000	0.74667	1,048.07000	1.04807	746.670	13.13	0.26	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	437.93000	0.43793	671.15000	0.67115	437.930	13.39	0.17	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	253.83000	0.25383	427.79000	0.42779	253.830	13.64	0.11	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/05/2018	Bond Future	10.73	Put	58.12000		0.05812		127.82000	0.12782	58.120	13.96	0.03	0.00	0	435.00
R209	On 02/08/2018	Bond Future			9.38869		75.37879		9.44335	75.00829		13.49	0.00	0.00	0	835.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,821.08000		3.82108		3,855.93000	3.85593	3,821.080	13.69	0.62	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	986.22000		0.98622		1,279.87000	1.27987	986.220	14.37	0.22	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	375.21000		0.37521		545.41000	0.54541	375.210	14.73	0.10	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.43554		73.65110		9.49180	73.27348		13.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	9.34	Call	3,215.09000		3.21509		3,435.13000	3.43513	3,215.090	13.99	0.49	0.00	0	255.00
R209	On 01/11/2018	Bond Future	9.94	Put	2,140.85000		2.14085		2,646.86000	2.64686	2,140.850	14.44	0.33	0.00	0	255.00
R209	On 01/11/2018	Bond Future	10.57	Put	1,122.48000		1.12248		1,502.01000	1.50201	1,122.480	15.13	0.20	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 03/05/2018	Bond Future			185.69968		185.69968		185.75170	185.75170			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			153.58008		153.58008		153.45373	153.45373			0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			9.03310		86.04332		9.10189	85.58382		10.46	0.00	12,820,454.68	149	45,278.00
R213	On 02/08/2018	Bond Future			9.07960		87.63562		9.15071	87.16722		10.95	0.00	0.00	0	1.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future			9.50004		73.42264		9.55319	73.04343		13.66	0.00	0.00	0	50,015.00
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			22,167.93000		22,167.93000		22,329.01000	22,329.01000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future			9.09850		9.09850		9.16470	9.16470		13.58	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.23570		9.23570		9.30350	9.30350		13.41	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			9.37040		9.37040		9.44000	9.44000		13.41	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.12840		10.12840		10.21080	10.21080		14.10	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future			3.14130		3.14130		3.16690	3.16690		12.82	0.00	0.00	0	433.00
TRY / R	On 18/06/2018	Foreign Exchange Future			3.09990		3.09990		3.12400	3.12400		12.85	0.00	0.00	0	4,015.00
TRY / R	On 17/09/2018	Foreign Exchange Future			3.05380		3.05380		3.08190	3.08190		13.10	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
TRY / R	On 14/06/2019		Foreign Exchange Future	3.04400	3.04400	3.06190	3.06190		14.11	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018		Foreign Exchange Future	1.21390	1.21390	1.22260	1.22260			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.19670	1.19670	1.20560	1.20560			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.17770	1.17770	1.18650	1.18650			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 :** **5,348,816,541.27**    **631,061**    **6 549 277.00**

**Grand Total:** **5,348,816,541.27**    **631,061**    **6 549 277.00**