



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2018

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
Derivatives													
\$ / R	On 28/02/2018	Any day expiry	11.59030	11.59030		11.57630	11.57630		14.39	0.00	12,631,574.00	1,090	5,861.00
\$ / R	On 28/02/2018	Any day expiry	11.65	Put 87.35680	0.08736	111.68360	0.11168	87.357	15.20	0.67	0.00	0	100.00
\$ / R	On 28/02/2018	Any day expiry	11.86	Put 272.87460	0.27287	292.08660	0.29209	272.875	18.61	0.95	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	11.87	Put 282.56300	0.28256	301.51680	0.30152	282.563	18.77	0.96	0.00	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.92	Call 1.71690	0.00172	5.52420	0.00552	1.717	19.58	0.03	0.00	0	1,300.00
\$ / R	On 28/02/2018	Any day expiry	11.96	Call 1.14960	0.00115	4.21150	0.00421	1.150	20.23	0.02	0.00	0	340.00
\$ / R	On 28/02/2018	Any day expiry	12.50	Call 0.03250	0.00003	0.07650	0.00008	0.033	30.76	0.00	0.00	0	3,450.00
\$ / R	On 28/02/2018	Any day expiry	13.80	Call 0.00880	0.00001	0.01380	0.00001	0.009	61.64	0.00	0.00	0	8,500.00
\$ / R	On 28/02/2018	Any day expiry	14.18	Put 2,589.70000	2.58970	2,603.74590	2.60375	2,589.700	55.52	1.00	0.00	0	2,186.00
\$ / R	On 01/03/2018	Any day expiry	11.59030	11.59030		11.57800	11.57800		14.15	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	11.59200	11.59200		11.57980	11.57980		14.04	0.00	0.00	0	0.00
\$ / R	On 02/03/2018	Any day expiry	13.40	Put 1,808.01370	1.80801	1,820.22080	1.82022	1,808.014	37.61	1.00	0.00	0	100,000.00
\$ / R	On 09/03/2018	Any day expiry	11.60360	11.60360		11.59190	11.59190		13.22	0.00	0.00	0	0.00
\$ / R	On 09/03/2018	Any day expiry	11.80	Call 42.77210	0.04277	46.80010	0.04680	42.772	14.23	0.25	0.00	0	20,000.00
\$ / R	On 15/03/2018	Any day expiry	11.61190	11.61190		11.60220	11.60220		13.16	0.00	0.00	0	6,278.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.61750	11.61750		11.60900	11.60900		13.06	0.00	785,703,142.50	67,631	682,507.00

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	11.45	Put	76.44720		0.07645		86.01560	0.08602	76.447	13.15	0.32	0.00	0	2,250.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.50	Put	93.83010		0.09383		105.11300	0.10511	93.830	13.12	0.37	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.60	Put	136.47920		0.13648		151.01220	0.15101	136.479	13.06	0.47	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.67	Put	176.47190		0.17647		191.92160	0.19192	176.472	13.35	0.55	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.68	Put	182.60590		0.18261		198.15540	0.19816	182.606	13.39	0.56	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.72	Put	208.13550		0.20814		224.00750	0.22401	208.135	13.56	0.60	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.80	Put	263.62410		0.26362		279.80430	0.27980	263.624	13.89	0.67	0.00	0	90,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	11.99	Put	414.55550		0.41456		430.12370	0.43012	414.556	14.69	0.81	0.00	0	40,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.00	Put	423.09070		0.42309		438.59140	0.43859	423.091	14.73	0.82	0.00	0	227,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.20	Put	602.26960		0.60227		616.14720	0.61615	602.270	15.56	0.90	0.00	0	32,520.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.25	Put	648.91130		0.64891		662.00310	0.66200	648.911	15.75	0.92	0.00	0	3,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.36	Put	753.37410		0.75337		765.03410	0.76503	753.374	16.17	0.94	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.40	Put	791.85970		0.79186		803.09580	0.80310	791.860	16.32	0.95	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.47	Call	7.19970		0.00720		9.30450	0.00930	7.200	16.59	0.04	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.50	Put	888.93500		0.88894		899.30880	0.89931	888.935	16.71	0.96	0.00	0	25,380.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.55	Call	5.33880		0.00534		6.87430	0.00687	5.339	16.90	0.03	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Put	1,085.56140		1.08556		1,094.87370	1.09487	1,085.561	17.47	0.98	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.70	Call	3.06140		0.00306		3.87370	0.00387	3.061	17.47	0.02	0.00	0	11,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.82	Put	1,204.56410		1.20456		1,213.62210	1.21362	1,204.564	18.03	0.99	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.94	Put	1,323.95680		1.32396		1,332.89020	1.33289	1,323.957	18.66	0.99	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	12.95	Call	1.41630		0.00142		1.84070	0.00184	1.416	18.72	0.01	0.00	0	13,200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Call	1.23170		0.00123		1.61450	0.00161	1.232	18.98	0.01	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.00	Put	1,383.73170		1.38373		1,392.61450	1.39261	1,383.732	18.98	0.99	0.00	0	95,146.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Call	0.72570		0.00073		0.98240	0.00098	0.726	20.04	0.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.20	Put	1,583.22570		1.58323		1,591.98240	1.59198	1,583.226	20.04	1.00	0.00	0	373.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.22	Put	1,603.19010		1.60319		1,611.93700	1.61194	1,603.190	20.14	1.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.25	Put	1,633.14040		1.63314		1,641.87350	1.64187	1,633.140	20.30	1.00	0.00	0	2,478.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.32	Put	1,703.04010		1.70304		1,711.74440	1.71174	1,703.040	20.67	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.35	Call	0.50290		0.00050		0.69620	0.00070	0.503	20.83	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.38	Put	1,762.96880		1.76297		1,771.65170	1.77165	1,762.969	20.99	1.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.40	Put	1,782.94760		1.78295		1,791.62400	1.79162	1,782.948	21.10	1.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Put	1,882.85730		1.88286		1,891.50500	1.89150	1,882.857	21.62	1.00	0.00	0	17,750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.50	Call	0.35730		0.00036		0.50500	0.00051	0.357	21.62	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.60	Put	1,982.78830		1.98279		1,991.41280	1.99141	1,982.788	22.15	1.00	0.00	0	98,694.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.66	Call	0.25470		0.00025		0.36750	0.00037	0.255	22.47	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.70	Call	0.23500		0.00024		0.34070	0.00034	0.235	22.68	0.00	0.00	0	25,150.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.74	Put	2,122.71720		2.12272		2,131.31640	2.13132	2,122.717	22.89	1.00	0.00	0	20,880.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.76	Call	0.20890		0.00021		0.30500	0.00031	0.209	23.00	0.00	0.00	0	4,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.79	Call	0.19720		0.00020		0.28900	0.00029	0.197	23.16	0.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.84	Put	2,222.67950		2.22268		2,231.26450	2.23126	2,222.680	23.42	1.00	0.00	0	1,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.91	Put	2,292.65940		2.29266		2,301.23670	2.30124	2,292.659	23.81	1.00	0.00	0	7,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Call	0.15670		0.00016		0.23320	0.00023	0.157	23.95	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.93	Put	2,312.65670		2.31266		2,321.23320	2.32123	2,312.657	23.95	1.00	0.00	0	10,323.00
\$ / R	On 19/03/2018	Foreign Exchange Future	13.95	Put	2,332.65410		2.33265		2,341.22980	2.34123	2,332.654	24.09	1.00	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 19/03/2018	Foreign Exchange Future	13.98	Put	2,362.65030	2.36265	2,371.22490	2.37122	2,362.650	24.30	1.00	0.00	0	200.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.00	Call	0.14790	0.00015	0.22180	0.00022	0.148	24.44	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.02	Call	0.14560	0.00015	0.21880	0.00022	0.146	24.58	0.00	0.00	0	55.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.05	Put	2,432.64230	2.43264	2,441.21440	2.44121	2,432.642	24.79	1.00	0.00	0	500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.07	Call	0.14020	0.00014	0.21170	0.00021	0.140	24.93	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.12	Call	0.13520	0.00014	0.20520	0.00021	0.135	25.29	0.00	0.00	0	4,951.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.16	Put	2,542.63160	2.54263	2,551.20040	2.55120	2,542.632	25.57	1.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.18	Put	2,562.62980	2.56263	2,571.19810	2.57120	2,562.630	25.71	1.00	0.00	0	41,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.20	Call	0.12810	0.00013	0.19590	0.00020	0.128	25.85	0.00	0.00	0	73.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.22	Put	2,602.62650	2.60263	2,611.19370	2.61119	2,602.626	25.99	1.00	0.00	0	2,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.44	Call	0.11180	0.00011	0.17440	0.00017	0.112	27.54	0.00	0.00	0	10,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.45	Call	0.11120	0.00011	0.17370	0.00017	0.111	27.61	0.00	0.00	0	17,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.49	Put	2,872.60910	2.87261	2,881.17090	2.88117	2,872.609	27.89	1.00	0.00	0	80,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Call	0.10860	0.00011	0.17030	0.00017	0.109	27.96	0.00	0.00	0	10,490.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.50	Put	2,882.60860	2.88261	2,891.17030	2.89117	2,882.609	27.96	1.00	0.00	0	400.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.52	Put	2,902.60760	2.90261	2,911.16900	2.91117	2,902.608	28.10	1.00	0.00	0	850.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.54	Call	0.10670	0.00011	0.16770	0.00017	0.107	28.24	0.00	0.00	0	7,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.57	Call	0.10530	0.00011	0.16590	0.00017	0.105	28.45	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.60	Call	0.10400	0.00010	0.16420	0.00016	0.104	28.66	0.00	0.00	0	100.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.75	Call	0.09830	0.00010	0.15680	0.00016	0.098	29.72	0.00	0.00	0	25,047.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.86	Call	0.09500	0.00010	0.15260	0.00015	0.095	30.49	0.00	0.00	0	15,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.90	Call	0.09390	0.00009	0.15120	0.00015	0.094	30.77	0.00	0.00	0	5,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	14.91	Call	0.09370	0.00009	0.15090	0.00015	0.094	30.85	0.00	0.00	0	18,718.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.00	Call	0.09160	0.00009	0.14830	0.00015	0.092	31.48	0.00	0.00	0	6,126.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.11	Call	0.08670	0.00009	0.14140	0.00014	0.087	32.18	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.26	Call	0.05250	0.00005	0.08850	0.00009	0.053	32.18	0.00	0.00	0	2,500.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.46	Call	0.02650	0.00003	0.04670	0.00005	0.026	32.18	0.00	0.00	0	3,867.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.50	Call	0.02310	0.00002	0.04100	0.00004	0.023	32.18	0.00	0.00	0	35,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.57	Call	0.01810	0.00002	0.03270	0.00003	0.018	32.18	0.00	0.00	0	6,000.00
\$ / R	On 19/03/2018	Foreign Exchange Future	15.69	Call	0.01190	0.00001	0.02200	0.00002	0.012	32.18	0.00	0.00	0	750.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.00	Call	0.00390	0.00000	0.00770	0.00001	0.004	32.18	0.00	0.00	0	13,176.00
\$ / R	On 19/03/2018	Foreign Exchange Future	16.16	Call	0.00210	0.00000	0.00440	0.00000	0.002	32.18	0.00	0.00	0	225,000.00
\$ / R	On 22/03/2018	Any day expiry			11.62170	11.62170	11.61410	11.61410		13.19	0.00	0.00	0	30,000.00
\$ / R	On 22/03/2018	Any day expiry	12.00	Call	50.37390	0.05037	57.51390	0.05751	50.374	14.87	0.21	0.00	0	20,000.00
\$ / R	On 29/03/2018	Any day expiry			11.63140	11.63140	11.62590	11.62590		13.43	0.00	208,728.00	18	1,199.00
\$ / R	On 29/03/2018	Any day expiry	13.00	Call	3.87390	0.00387	5.46580	0.00547	3.874	17.96	0.02	0.00	0	4,000.00
\$ / R	On 16/04/2018	Any day expiry			11.66330	11.66330	11.65510	11.65510		13.29	0.00	0.00	0	54.00
\$ / R	On 24/04/2018	Any day expiry			11.67860	11.67860	11.66810	11.66810		13.48	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.68050	11.68050	11.66970	11.66970		13.48	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,321.17660	3.32118	3,332.23160	3.33223	3,321.177	23.86	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.44280	0.00044	0.46060	0.00046	0.443	24.96	0.00	0.00	0	2,000.00
\$ / R	On 30/04/2018	Any day expiry			11.69010	11.69010	11.67780	11.67780		13.45	0.00	0.00	0	506.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	265.62840	0.26563	280.07990	0.28008	265.628	13.45	0.49	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	130.72410	0.13072	135.28940	0.13529	130.724	14.76	0.30	0.00	0	400.00

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\$ / R	On 30/04/2018	Any day expiry	13.80	Put	2,114.45980	2.11446	2,127.23780	2.12724	2,114.460	18.09	0.99	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	1.83170	0.00183	1.88210	0.00188	1.832	24.28	0.01	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.74210	0.00074	0.76840	0.00077	0.742	24.28	0.00	0.00	0	500.00
\$ / R	On 09/05/2018	Any day expiry			11.70430	11.70430	11.69210	11.69210		13.47	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	1,091.36250	1.09136	1,107.36540	1.10737	1,091.363	16.58	0.87	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	2,161.57020	2.16157	2,174.42270	2.17442	2,161.570	17.81	0.98	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	1.11090	0.00111	1.21180	0.00121	1.111	23.36	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.70740	11.70740	11.69520	11.69520		13.50	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.71210	11.71210	11.70000	11.70000		13.45	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	1,099.29460	1.09929	1,115.21010	1.11521	1,099.295	16.53	0.86	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,791.76630	2.79177	2,804.36350	2.80436	2,791.766	19.87	0.99	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.87710	0.00088	0.77980	0.00078	0.877	22.60	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.71370	11.71370	11.70150	11.70150		13.47	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	32.27950	0.03228	34.59170	0.03459	32.279	12.39	0.10	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	284.02560	0.28403	297.90940	0.29791	284.026	13.47	0.48	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	142.96040	0.14296	147.20880	0.14721	142.960	15.01	0.29	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.71840	11.71840	11.70630	11.70630		13.52	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	481.61600	0.48162	497.33500	0.49733	481.616	14.42	0.62	1,111,812,214.08	152,000	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.73890	11.73890	11.72670	11.72670		13.65	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	2,081.22130	2.08122	2,095.22810	2.09523	2,081.221	18.41	0.95	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.99300	0.00199	2.00860	0.00201	1.993	20.64	0.01	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.79800	0.00080	0.80790	0.00081	0.798	20.64	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			11.76610	11.76610	11.75410	11.75410		13.73	0.00	155,418,414.90	13,209	225,066.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	67.55190	0.06755	71.24360	0.07124	67.552	12.40	0.16	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	115.91190	0.11591	121.84580	0.12185	115.912	12.74	0.23	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	580.80510	0.58081	576.67850	0.57668	580.805	13.01	0.70	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	519.46170	0.51946	516.66490	0.51666	519.462	13.19	0.66	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	224.54090	0.22454	234.40330	0.23440	224.541	13.28	0.36	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	348.55520	0.34856	361.53010	0.36153	348.555	13.73	0.48	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	360.16590	0.36017	0.00000	0.00000	360.166	13.78	0.49	435,220,954.00	76,000	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	439.88610	0.43989	453.84510	0.45385	439.886	14.12	0.54	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	272.02280	0.27202	274.50630	0.27451	272.023	14.38	0.42	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	505.92280	0.50592	520.40630	0.52041	505.923	14.38	0.58	0.00	0	22,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	590.05340	0.59005	605.03530	0.60504	590.053	14.69	0.63	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	604.55610	0.60456	619.60780	0.61961	604.556	14.75	0.63	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	230.65610	0.23066	233.70780	0.23371	230.656	14.75	0.37	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	611.85640	0.61186	626.94160	0.62694	611.856	14.77	0.64	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	205.06260	0.20506	208.41470	0.20841	205.063	15.01	0.33	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	686.57000	0.68657	701.94750	0.70195	686.570	15.03	0.67	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	725.03260	0.72503	740.52570	0.74053	725.033	15.17	0.69	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	803.80440	0.80380	819.42930	0.81943	803.804	15.42	0.72	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	150.97880	0.15098	154.62640	0.15463	150.979	15.67	0.26	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	884.87880	0.88488	900.52640	0.90053	884.879	15.67	0.74	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	1,096.71210	1.09671	1,112.24890	1.11225	1,096.712	16.28	0.80	0.00	0	66.00

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	12.96	Put	1,282.62290	1.28262	1,297.94280	1.29794	1,282.623	16.79	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	84.44520	0.08445	87.70340	0.08770	84.445	16.86	0.15	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,318.34520	1.31835	1,333.60340	1.33360	1,318.345	16.86	0.85	0.00	0	22,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,363.29560	1.36330	1,378.47160	1.37847	1,363.296	16.96	0.85	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,472.41090	1.47241	1,487.38810	1.48739	1,472.411	17.18	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,499.94140	1.49994	1,514.86750	1.51487	1,499.941	17.23	0.88	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,592.36060	1.59236	1,607.11780	1.60712	1,592.361	17.42	0.89	0.00	0	25,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	55.01890	0.05502	57.69320	0.05769	55.019	17.51	0.11	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,742.08300	1.74208	1,756.57510	1.75658	1,742.083	17.71	0.91	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,760.94040	1.76094	1,775.39910	1.77540	1,760.940	17.75	0.91	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,779.82670	1.77983	1,794.25340	1.79425	1,779.827	17.78	0.91	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,912.78090	1.91278	1,926.98740	1.92699	1,912.781	18.04	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	2,018.06450	2.01806	2,032.10630	2.03211	2,018.065	18.24	0.93	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	2,066.13020	2.06613	2,080.10010	2.08010	2,066.130	18.33	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	2,075.75740	2.07576	2,089.71330	2.08971	2,075.757	18.35	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	2,095.02670	2.09503	2,108.95470	2.10895	2,095.027	18.39	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	2,104.66860	2.10467	2,118.58210	2.11858	2,104.669	18.41	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	2,162.61060	2.16261	2,176.44220	2.17644	2,162.611	18.52	0.94	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	2,259.50900	2.25951	2,273.21090	2.27321	2,259.509	18.70	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,356.77390	2.35677	2,370.35320	2.37035	2,356.774	18.88	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,502.13150	2.50213	2,515.33060	2.51533	2,502.131	18.95	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	11.85360	0.01185	12.52800	0.01253	11.854	19.08	0.03	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	8.94950	0.00895	9.38970	0.00939	8.950	19.17	0.02	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	7.64600	0.00765	7.98420	0.00798	7.646	19.22	0.02	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	5.65630	0.00566	5.84570	0.00585	5.656	19.30	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	4.74480	0.00474	4.87020	0.00487	4.745	19.36	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	4.52210	0.00452	4.63230	0.00463	4.522	19.37	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	3.97680	0.00398	4.05160	0.00405	3.977	19.41	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	3.49580	0.00350	3.54090	0.00354	3.496	19.44	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.75620	0.00276	2.79560	0.00280	2.756	19.44	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.42180	0.00242	2.45840	0.00246	2.422	19.44	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.29060	0.00229	2.32590	0.00233	2.291	19.44	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.40350	0.00140	1.42940	0.00143	1.403	19.44	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.68460	0.00068	0.70040	0.00070	0.685	19.44	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.44190	0.00044	0.45340	0.00045	0.442	19.44	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.41600	0.00042	0.42700	0.00043	0.416	19.44	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.35390	0.00035	0.36370	0.00036	0.354	19.44	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.33310	0.00033	0.34230	0.00034	0.333	19.44	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.25540	0.00026	0.26300	0.00026	0.255	19.44	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.14600	0.00015	0.15090	0.00015	0.146	19.44	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.12350	0.00012	0.12780	0.00013	0.123	19.44	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.07910	0.00008	0.08210	0.00008	0.079	19.44	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05500	0.00006	0.05720	0.00006	0.055	19.44	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			11.78280	11.78280	11.77080	11.77080		13.92	0.00	0.00	0	445.00

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 29/06/2018	Any day expiry	13.80	Put	2,057.77550	2.05778	2,071.98200	2.07198	2,057.775	18.28	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.51400	0.00251	2.41770	0.00242	2.514	19.00	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.04170	0.00104	0.99800	0.00100	1.042	19.00	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			11.78730	11.78730	11.77530	11.77530		13.89	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			11.79340	11.79340	11.78140	11.78140		13.93	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	567.26680	0.56727	581.13780	0.58114	567.267	14.59	0.59	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	56.57260	0.05657	58.99070	0.05899	56.573	17.85	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	49.29230	0.04929	51.59490	0.05159	49.292	18.08	0.09	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			11.81460	11.81460	11.80270	11.80270		13.96	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			11.82060	11.82060	11.80880	11.80880		13.95	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.19	Put	2,410.39550	2.41040	2,424.04070	2.42404	2,410.395	18.63	0.93	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,658.50130	2.65850	2,672.19270	2.67219	2,658.501	18.67	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.72	Call	4.70720	0.00471	5.60090	0.00560	4.707	18.81	0.01	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.32860	0.00333	4.01510	0.00402	3.329	18.81	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			11.82210	11.82210	11.81030	11.81030		13.96	0.00	0.00	0	70.00
\$ / R	On 31/07/2018	Any day expiry			11.83120	11.83120	11.81940	11.81940		14.06	0.00	0.00	0	1,853.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	2,034.61660	2.03462	2,048.66370	2.04866	2,034.617	17.96	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	5.99070	0.00599	7.53490	0.00753	5.991	19.25	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.85720	0.00286	3.73720	0.00374	2.857	19.25	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			11.84180	11.84180	11.83000	11.83000		14.07	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	760.84550	0.76085	774.42340	0.77442	760.846	15.10	0.63	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	2,086.18580	2.08619	2,100.10590	2.10011	2,086.186	18.00	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	5.38720	0.00539	5.94190	0.00594	5.387	19.76	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			11.85090	11.85090	11.83920	11.83920		14.06	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			11.87810	11.87810	11.86640	11.86640		14.18	0.00	0.00	0	1,766.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	2,015.05670	2.01506	2,029.51730	2.02952	2,015.057	17.70	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	13.18670	0.01319	14.79300	0.01479	13.187	20.17	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	7.13460	0.00713	8.15900	0.00816	7.135	20.17	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			11.90330	11.90330	11.89180	11.89180		14.20	0.00	880,844.20	74	38,455.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	417.51500	0.41752	426.64100	0.42664	417.515	13.94	0.43	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	989.94090	0.98994	1,003.66920	1.00367	989.941	15.59	0.67	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	1,021.07230	1.02107	1,034.88290	1.03488	1,021.072	15.67	0.68	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	1,181.10850	1.18111	1,195.26350	1.19526	1,181.109	16.07	0.72	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	1,517.45360	1.51745	1,531.94660	1.53195	1,517.454	16.79	0.79	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	163.84090	0.16384	166.84670	0.16685	163.841	16.86	0.21	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	123.11260	0.12311	126.09100	0.12609	123.113	17.37	0.16	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	20.50830	0.02051	21.93130	0.02193	20.508	20.27	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	19.03900	0.01904	20.39140	0.02039	19.039	20.27	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	17.11020	0.01711	18.36620	0.01837	17.110	20.27	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	14.55760	0.01456	15.67910	0.01568	14.558	20.27	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			11.91950	11.91950	11.90820	11.90820		14.23	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	2,000.94210	2.00094	2,015.42780	2.01543	2,000.942	17.55	0.85	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	18.76740	0.01877	20.20720	0.02021	18.767	20.32	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	10.57160	0.01057	11.52770	0.01153	10.572	20.32	0.02	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 25/10/2018	Any day expiry												
					11.95950	11.95950	11.94850	11.94850		14.35	0.00	0.00	0	70.00		
\$ / R			On 29/10/2018	Any day expiry												
					11.96540	11.96540	11.95440	11.95440		14.34	0.00	0.00	0	225.00		
\$ / R			On 31/10/2018	Any day expiry												
					11.96830	11.96830	11.95740	11.95740		14.35	0.00	0.00	0	430.00		
\$ / R			On 31/10/2018	Any day expiry	13.80	Put	1,986.04690	1.98605	2,000.67020	2.00067	1,986.047	17.39	0.82	0.00	1,000.00	
\$ / R			On 31/10/2018	Any day expiry	16.47	Call	24.77070	0.02477	26.81060	0.02681	24.771	20.26	0.03	0.00	500.00	
\$ / R			On 31/10/2018	Any day expiry	17.02	Call	14.81460	0.01481	16.23550	0.01624	14.815	20.26	0.02	0.00	500.00	
\$ / R			On 05/11/2018	Any day expiry			11.97570	11.97570	11.96490	11.96490		14.43	0.00	0.00	0.00	
\$ / R			On 05/11/2018	Any day expiry	11.90	Put	527.06870	0.52707	535.64490	0.53564	527.069	14.26	0.46	0.00	1,880.00	
\$ / R			On 05/11/2018	Any day expiry	13.86	Put	2,037.16440	2.03716	2,051.77810	2.05178	2,037.164	17.44	0.83	0.00	1,880.00	
\$ / R			On 05/11/2018	Any day expiry	16.81	Call	19.24940	0.01925	21.00080	0.02100	19.249	20.23	0.03	0.00	1,880.00	
\$ / R			On 13/11/2018	Any day expiry			11.98760	11.98760	11.97680	11.97680		14.44	0.00	0.00	70.00	
\$ / R			On 16/11/2018	Any day expiry			11.99200	11.99200	11.98130	11.98130		14.45	0.00	0.00	0.00	
\$ / R			On 16/11/2018	Any day expiry	10.83	Put	118.56870	0.11857	116.46920	0.11647	118.569	12.91	0.16	0.00	51,000.00	
\$ / R			On 16/11/2018	Any day expiry	11.67	Put	411.19040	0.41119	417.29190	0.41729	411.190	13.92	0.39	0.00	51,000.00	
\$ / R			On 16/11/2018	Any day expiry	13.22	Call	256.04250	0.25604	258.67550	0.25868	256.043	16.58	0.27	0.00	51,000.00	
\$ / R			On 30/11/2018	Any day expiry			12.01270	12.01270	12.00210	12.00210		14.46	0.00	0.00	0.00	
\$ / R			On 30/11/2018	Any day expiry	13.80	Put	1,973.84440	1.97384	1,988.55540	1.98856	1,973.844	17.27	0.80	0.00	1,000.00	
\$ / R			On 30/11/2018	Any day expiry	16.70	Call	28.89010	0.02889	31.41710	0.03142	28.890	20.13	0.04	0.00	500.00	
\$ / R			On 30/11/2018	Any day expiry	17.31	Call	17.04970	0.01705	18.79650	0.01880	17.050	20.13	0.02	0.00	500.00	
\$ / R			On 11/12/2018	Any day expiry			12.02890	12.02890	12.01830	12.01830		14.53	0.00	0.00	0.00	
\$ / R			On 11/12/2018	Any day expiry	13.65	Put	1,839.57220	1.83957	1,853.88350	1.85388	1,839.572	17.04	0.78	0.00	20,000.00	
\$ / R			On 11/12/2018	Any day expiry	15.69	Call	72.90060	0.07290	77.48060	0.07748	72.901	20.05	0.08	0.00	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future			12.03330	12.03330	12.02270	12.02270		14.54	0.00	0.00	18,500.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	11.64	Put	409.82830	0.40983	414.63040	0.41463	409.828	13.90	0.37	0.00	2,764.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.50	Call	458.90930	0.45891	459.56250	0.45956	458.909	15.27	0.42	0.00	150.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.96	Put	1,269.96690	1.26997	1,283.24230	1.28324	1,269.967	16.03	0.67	0.00	23,443.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	13.00	Call	334.92540	0.33493	337.72220	0.33772	334.925	16.10	0.32	0.00	2,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	13.80	Call	201.83310	0.20183	205.81810	0.20582	201.833	17.22	0.21	0.00	2,764.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	14.89	Call	108.35110	0.10835	114.21540	0.11422	108.351	18.77	0.12	0.00	1,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	15.95	Call	61.14030	0.06114	65.26460	0.06526	61.140	20.05	0.07	0.00	2,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	17.24	Call	21.35910	0.02136	23.41110	0.02341	21.359	20.05	0.03	0.00	23,443.00	
\$ / R			On 31/12/2018	Any day expiry			12.05830	12.05830	12.04760	12.04760		14.53	0.00	0.00	0.00	
\$ / R			On 31/12/2018	Any day expiry	13.80	Put	1,961.71680	1.96172	1,976.66540	1.97667	1,961.717	17.13	0.78	0.00	1,000.00	
\$ / R			On 31/12/2018	Any day expiry	16.93	Call	32.52080	0.03252	35.46400	0.03546	32.521	19.93	0.04	0.00	500.00	
\$ / R			On 31/12/2018	Any day expiry	17.58	Call	19.23360	0.01923	21.27490	0.02127	19.234	19.93	0.02	0.00	500.00	
\$ / R			On 13/02/2019	Any day expiry			12.12300	12.12300	12.11210	12.11210		14.61	0.00	0.00	70.00	
\$ / R			On 18/03/2019	Foreign Exchange Future			12.17240	12.17240	12.16130	12.16130		14.72	0.00	0.00	400.00	
\$ / R			On 14/06/2019	Foreign Exchange Future			12.30590	12.30590	12.29370	12.29370		15.07	0.00	21,387,654.20	1,738	869.00
\$ / R			On 13/12/2019	Foreign Exchange Future			12.58210	12.58210	12.56760	12.56760		15.34	0.00	0.00	0.00	0.00
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	73.76260	0.07376	76.77470	0.07677	73.763	20.11	0.06	0.00	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future			12.88650	12.88650	12.86910	12.86910		16.04	0.00	0.00	0.00	0.00
\$ / R			On 28/07/2020	Any day expiry			12.96860	12.96860	12.95020	12.95020		16.17	0.00	0.00	0.00	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future			13.05430	13.05430	13.03500	13.03500		16.32	0.00	0.00	0.00	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 MAXI	On 19/03/2018		Foreign Exchange Future	11.61750	11.61750		11.60900	11.60900		13.06	0.00	0.00	0	367.00
\$ / R MAXI	On 18/06/2018		Foreign Exchange Future	11.76610	11.76610		11.75410	11.75410		13.73	0.00	0.00	0	74.00
\$ / R MAXI	On 17/09/2018		Foreign Exchange Future	11.90330	11.90330		11.89180	11.89180		14.20	0.00	0.00	0	45.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	12.03330	12.03330		12.02270	12.02270		14.54	0.00	0.00	0	3.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	12.30590	12.30590		12.29370	12.29370		15.07	0.00	0.00	0	0.00
£ / R	On 01/03/2018		Any day expiry	16.18600	16.18600		16.17950	16.17950		26.39	0.00	0.00	0	17.00
£ / R	On 15/03/2018		Any day expiry	16.22410	16.22410		16.22140	16.22140		21.80	0.00	0.00	0	38.00
£ / R	On 19/03/2018		Foreign Exchange Future	16.23420	16.23420		16.23330	16.23330		21.27	0.00	12,354,226.20	761	199,646.00
£ / R	On 19/03/2018	17.00	Put	873.84950	0.87385		815.40840	0.81541	873.849	23.41	0.79	0.00	0	500.00
£ / R	On 19/03/2018	19.00	Call	4.91700	0.00492		1.48360	0.00148	4.917	28.94	0.01	0.00	0	1,500.00
£ / R	On 19/03/2018	20.14	Call	2.64610	0.00265		0.45770	0.00046	2.646	35.29	0.01	0.00	0	500.00
£ / R	On 30/04/2018		Any day expiry	16.36880	16.36880		16.36210	16.36210		20.01	0.00	0.00	0	9.00
£ / R	On 18/06/2018		Foreign Exchange Future	16.50660	16.50660		16.50080	16.50080		19.87	0.00	19,939,972.80	1,208	12,967.00
£ / R	On 18/06/2018	17.50	Put	1,392.86050	1.39286		1,251.09410	1.25109	1,392.860	21.31	0.67	0.00	0	500.00
£ / R	On 18/06/2018	20.40	Call	59.96240	0.05996		23.75720	0.02376	59.962	24.21	0.07	0.00	0	500.00
£ / R	On 17/09/2018		Foreign Exchange Future	16.76340	16.76340		16.75800	16.75800		19.25	0.00	0.00	0	13,662.00
£ / R	On 14/12/2018		Foreign Exchange Future	17.01110	17.01110		17.00840	17.00840		18.83	0.00	0.00	0	898.00
£ / R	On 18/03/2019		Foreign Exchange Future	17.28220	17.28220		17.28080	17.28080		18.60	0.00	0.00	0	951.00
£ / R	On 14/06/2019		Foreign Exchange Future	17.53900	17.53900		17.53810	17.53810		18.47	0.00	0.00	0	3,115.00
¥ / R	On 19/03/2018		Foreign Exchange Future	0.10875	0.10875		0.10879	0.10879		17.95	0.00	0.00	0	8,261.00
¥ / R	On 18/06/2018		Foreign Exchange Future	0.11084	0.11084		0.11085	0.11085		12.40	0.00	0.00	0	0.00
¥ / R	On 17/09/2018		Foreign Exchange Future	0.11290	0.11290		0.11291	0.11291		12.25	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.12201	0.12201		0.12205	0.12205		13.83	0.00	0.00	0	0.00
€ / R	On 28/02/2018		Any day expiry	14.26220	14.26220		14.23740	14.23740		10.01	0.00	0.00	0	337.00
€ / R	On 28/02/2018	16.41	Put	2,147.80000	2.14780		2,172.62360	2.17262	2,147.800	35.29	1.00	0.00	0	1,647.00
€ / R	On 15/03/2018		Any day expiry	14.30170	14.30170		14.28270	14.28270		12.60	0.00	758,430.00	53	63.00
€ / R	On 19/03/2018		Foreign Exchange Future	14.31240	14.31240		14.29470	14.29470		12.44	0.00	56,104,608.00	3,920	120,276.00
€ / R	On 19/03/2018	14.45	Put	253.47650	0.25348		277.83820	0.27784	253.477	12.80	0.62	0.00	0	10,000.00
€ / R	On 19/03/2018	14.62	Put	376.38100	0.37638		401.74700	0.40175	376.381	13.21	0.74	0.00	0	10,000.00
€ / R	On 19/03/2018	15.05	Put	754.02380	0.75402		776.76030	0.77676	754.024	14.39	0.92	0.00	0	5,648.00
€ / R	On 19/03/2018	15.10	Put	801.97500	0.80198		824.17630	0.82418	801.975	14.66	0.93	0.00	0	14,172.00
€ / R	On 19/03/2018	16.50	Call	0.65590	0.00066		1.07250	0.00107	0.656	21.38	0.00	0.00	0	643.00
€ / R	On 19/03/2018	17.00	Call	0.28200	0.00028		0.53310	0.00053	0.282	23.53	0.00	0.00	0	620.00
€ / R	On 29/03/2018		Any day expiry	14.33640	14.33640		14.32560	14.32560		12.61	0.00	0.00	0	3.00
€ / R	On 11/04/2018		Any day expiry	14.37790	14.37790		14.36650	14.36650		12.56	0.00	0.00	0	107.00
€ / R	On 30/04/2018		Any day expiry	14.44870	14.44870		14.42610	14.42610		12.55	0.00	86,640.00	6	16.00
€ / R	On 18/06/2018		Foreign Exchange Future	14.59450	14.59450		14.57190	14.57190		12.90	0.00	13,310,184.00	912	25,747.00
€ / R	On 18/06/2018	13.50	Put	52.63320	0.05263		59.99830	0.06000	52.633	11.83	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	13.75	Put	91.03520	0.09104		101.42200	0.10142	91.035	11.80	0.17	0.00	0	50,995.00
€ / R	On 18/06/2018	13.97	Put	144.80290	0.14480		159.94610	0.15995	144.803	11.97	0.24	0.00	0	7,000.00
€ / R	On 18/06/2018	14.25	Put	246.06910	0.24607		264.75030	0.26475	246.069	12.38	0.35	0.00	0	29,734.00

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	15.25	Put	868.19870		0.86820		893.97030	0.89397	868.199	14.24	0.70	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	143.02670		0.14303		146.50680	0.14651	143.027	14.95	0.22	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,903.65580		1.90366	1,927.12060	1.92712	1,903.656	16.09	16.09	0.90	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	13.39050		0.01339	15.93440	0.01593	13.390	21.15	21.15	0.02	0.00	0	7,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	2.01840		0.00202	2.38230	0.00238	2.018	22.56	22.56	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			14.87070		14.87070		14.84840	14.84840		13.23	0.00	0.00	0	45,432.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	80.92360		0.08092		89.86240	0.08986	80.924	11.59	0.12	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	284.80140		0.28480	300.05140	0.30005	284.801	12.46	12.46	0.31	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,272.93390		1.27293	1,298.21900	1.29822	1,272.934	14.74	14.74	0.70	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	154.65230		0.15465	158.86550	0.15887	154.652	15.95	15.95	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	20.71950		0.02072	18.45500	0.01845	20.719	18.51	18.51	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.14150		15.14150	15.12100	15.12100			13.56	0.00	0.00	0	2,971.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.43140		15.43140	15.41110	15.41110			13.82	0.00	0.00	0	1,091.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.67770		15.67770	15.66000	15.66000			14.23	0.00	0.00	0	3,542.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.73000		92.73000	92.76000	92.76000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.64000		89.64000	89.67000	89.67000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.31000		88.31000	88.35000	88.35000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.44000		90.44000	90.48000	90.48000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.21000		94.21000	94.26000	94.26000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.71000		92.71000	92.77000	92.77000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.73000		94.73000	94.79000	94.79000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.42000		98.42000	98.49000	98.49000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			98.71000		98.71000	98.78000	98.78000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			93.83000		93.83000	93.89000	93.89000				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			99.90000		99.90000	99.90000	99.90000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.03000		100.03000	100.02000	100.02000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.43000		100.43000	100.43000	100.43000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.40000		99.40000	99.39000	99.39000				0.00	0.00	0	0.00
2Y STND	On 16/03/2018	Interest Rate Swap			99.01000		99.01000	99.01000	99.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap			98.59000		98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.49000		98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.81000		98.81000	98.80000	98.80000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.15000		99.15000	99.15000	99.15000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.45000		99.45000	99.44000	99.44000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			99.77000		99.77000	99.75000	99.75000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.64000		100.64000	100.61000	100.61000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.30000		98.30000	98.28000	98.28000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			95.53000		95.53000	95.51000	95.51000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			94.67000		94.67000	94.65000	94.65000				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
5Y STND	On 15/06/2021	Interest Rate Swap	93.76000	93.76000	93.76000	93.75000	93.75000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.82000	93.82000	93.82000	93.83000	93.83000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.92000	95.92000	95.92000	95.94000	95.94000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	95.96000	95.96000	95.96000	95.98000	95.98000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.05000	97.05000	97.05000	97.07000	97.07000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.16000	99.16000	99.16000	99.18000	99.18000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.32000	100.32000	100.32000	100.34000	100.34000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.31000	95.31000	95.31000	95.33000	95.33000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	591.30400	591.30400	591.30400	590.80600	590.80600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	695.62200	695.62200	695.62200	694.63300	694.63300				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	637.50500	637.50500	637.50500	635.86100	635.86100				0.00	0.00	0	814.00
AU\$ / R	On 28/02/2018	Any day expiry	9.09420	9.09420	9.09420	9.04140	9.04140			12.32	0.00	0.00	0	46.00
AU\$ / R	On 15/03/2018	Any day expiry	9.11080	9.11080	9.11080	9.06140	9.06140			11.72	0.00	0.00	0	4.00
AU\$ / R	On 19/03/2018	Foreign Exchange Future	9.11510	9.11510	9.11510	9.06660	9.06660			11.57	0.00	9,115.10	1	10,491.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.23460	9.23460	9.23460	9.18250	9.18250			11.97	0.00	0.00	0	5,422.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.34870	9.34870	9.34870	9.29570	9.29570			12.42	0.00	0.00	0	400.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.45780	9.45780	9.45780	9.40500	9.40500			12.99	0.00	0.00	0	10,812.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.68720	9.68720	9.68720	9.63350	9.63350			12.92	0.00	0.00	0	0.00
CAD/ R	On 19/03/2018	Foreign Exchange Future	9.16170	9.16170	9.16170	9.15080	9.15080			12.56	0.00	0.00	0	700.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.29360	9.29360	9.29360	9.27990	9.27990			12.98	0.00	0.00	0	430.00
CHF / R	On 19/03/2018	Foreign Exchange Future	12.41450	12.41450	12.41450	12.41330	12.41330			11.94	0.00	0.00	0	1,215.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.67200	12.67200	12.67200	12.66660	12.66660			12.40	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.92560	12.92560	12.92560	12.92090	12.92090			13.01	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.95290	13.95290	13.95290	13.94290	13.94290			14.10	0.00	0.00	0	0.00
CNH / R	On 19/03/2018	Foreign Exchange Future	1.83870	1.83870	1.83870	1.83180	1.83180			12.68	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.85260	1.85260	1.85260	1.84500	1.84500			12.88	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.86550	1.86550	1.86550	1.85790	1.85790			13.28	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.90510	1.90510	1.90510	1.89610	1.89610			14.21	0.00	0.00	0	0.00
DKK / R	On 19/03/2018	Foreign Exchange Future	1.93970	1.93970	1.93970	1.93670	1.93670			13.81	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.97940	1.97940	1.97940	1.97590	1.97590			14.25	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.01780	2.01780	2.01780	2.01450	2.01450			14.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.21630	2.21630	2.21630	2.21080	2.21080			15.21	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	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
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.21970		80.22979		10.25643	79.99267			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.30049		81.71415		10.33836	81.47321			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	10.33353		84.13784		10.38042	83.78226			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.41001		85.69433		10.45833	85.33268			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	634.16600		634.16600		632.67900	632.67900			0.00	6,341,660.00	1	617.00
HK\$/R	On 19/03/2018	Foreign Exchange Future	1.48570		1.48570		1.48480	1.48480		13.66	0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.50830		1.50830		1.50690	1.50690		13.60	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.52900		1.52900		1.52750	1.52750		14.48	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.64170		1.64170		1.63950	1.63950		15.49	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	133.09509		133.09509		133.11032	133.11032			0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	134.18457		134.18457		134.20082	134.20082			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	101.20467		101.20467		101.21578	101.21578			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	103.08268		103.08268		103.09458	103.09458			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	104.40414		104.40414		104.41524	104.41524			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	106.34155		106.34155		106.35355	106.35355			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	127.93592		127.93592		127.94947	127.94947			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	128.75713		128.75713		128.77171	128.77171			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

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
I2046	On 03/05/2018	Bond Future		120.30172	120.30172		120.31423	120.31423			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		122.53400	122.53400		122.54752	122.54752			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		127.51138	127.51138		130.05612	130.05612			0.00	0.00	0	9,738.00
I2050	On 02/08/2018	Bond Future		128.14468	128.14468		130.73749	130.73749			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/05/2018	Index Future		254.59100	254.59100		255.20600	255.20600			0.00	0.00	0	1,145.00
JIBAR FUTURE	On 20/03/2018	Jibar Tradeable Future		7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	2,500.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future		6.96000	93.04000		6.96000	93.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future		6.82000	93.18000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future		6.66000	93.34000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		6.65000	93.35000		6.65000	93.35000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		6.67000	93.33000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		6.72000	93.28000		6.72000	93.28000			0.00	0.00	0	0.00
KES / R	On 19/03/2018	Foreign Exchange Future		0.11380	0.11380		0.11350	0.11350			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future		0.11330	0.11330		0.11300	0.11300			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11240	0.11240		0.11220	0.11220			0.00	0.00	0	562.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.10940	0.10940		0.11040	0.11040			0.00	0.00	0	0.00
NOK/R	On 19/03/2018	Foreign Exchange Future		1.49150	1.49150		1.48440	1.48440		13.89	0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.51600	1.51600		1.50850	1.50850		13.69	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.53980	1.53980		1.53190	1.53190			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.61080	1.61080		1.60350	1.60350		13.57	0.00	0.00	0	0.00
NZ\$ / R	On 19/03/2018	Foreign Exchange Future		8.49240	8.49240		8.44550	8.44550		12.93	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.59760	8.59760		8.54760	8.54760		13.19	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.69870	8.69870		8.64840	8.64840		13.61	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.31190	9.31190		9.25360	9.25360		14.14	0.00	0.00	0	0.00
PULA / R	On 19/03/2018	Foreign Exchange Future		1.22440	1.22440		1.22520	1.22520			0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.23560	1.23560		1.23490	1.23490			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.24310	1.24310		1.24390	1.24390			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32520	1.32520		1.32380	1.32380			0.00	0.00	0	0.00
QUANTO £ / \$	On 19/03/2018	Foreign Exchange Future		1.39740	1.39740		1.39830	1.39830			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future		1.40290	1.40290		1.40380	1.40380			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.40830	1.40830		1.40920	1.40920			0.00	0.00	0	0.00
QUANTO € / \$	On 19/03/2018	Foreign Exchange Future		1.23200	1.23200		1.23130	1.23130			0.00	0.00	0	190.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future		1.24040	1.24040		1.23970	1.23970			0.00	0.00	0	25.00

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
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24930		1.24930		1.24860	1.24860			0.00	0.00	0	0.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future			9.19520		9.19520	0.10837	9.19240	9.19240		14.96	0.00	0.00	0	6,000.00
R / ¥EN	On 19/03/2018	Foreign Exchange Future	9.07	Call	2,045.46140		0.20455	0.10837	2,136.23860	0.21362	2,045.461	15.18	0.65	0.00	0	11,700.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			9.02180		9.02180	0.10837	9.02160	9.02160		16.55	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,685.13010		0.26851	0.10837	2,736.07430	0.27361	2,685.130	16.69	0.42	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.85770		8.85770	0.10837	8.85670	8.85670		16.57	0.00	0.00	0	0.00
R186	On 03/05/2018	Bond Future			8.01855		119.19522		8.03934	119.05524		6.39	0.00	377,252,871.30	3,165	201,139.00
R186	On 03/05/2018	Bond Future	7.85	Call	756.42000		0.75642		732.68000	0.73268	756.420	6.13	0.36	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.00	Call	1,210.13000		1.21013		1,171.27000	1.17127	1,210.130	6.29	0.49	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.35	Put	517.93000		0.51793		579.13000	0.57913	517.930	6.70	0.25	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Call	2,980.56000		2.98056		2,896.50000	2.89650	2,980.560	6.76	0.78	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	8.40	Put	447.26000		0.44726		503.18000	0.50318	447.260	6.76	0.22	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	330.97000		0.33097		377.11000	0.37711	330.970	6.89	0.17	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	108.11000		0.10811		129.20000	0.12920	108.110	7.34	0.07	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,244.86000		8.24486		8,110.25000	8.11025	8,244.860	7.65	0.99	0.00	0	1,120.00
R186	On 03/05/2018	Bond Future	9.72	Put	1.96000		0.00196		2.81000	0.00281	1.960	7.65	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	1.64000		0.00164		2.37000	0.00237	1.640	7.65	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.04148		116.10024		8.06306	115.95845		6.89	0.00	0.00	0	191.00
R186	On 02/08/2018	Bond Future	7.50	Call	635.03000		0.63503		616.24000	0.61624	635.030	6.26	0.23	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,846.39000		2.84639		2,779.89000	2.77989	2,846.390	6.94	0.61	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.05949		118.28293		8.08205	118.13833		6.85	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,269.70000		2.26970		2,217.61000	2.21761	2,269.700	6.61	0.47	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	4,143.15000		4.14315		4,063.94000	4.06394	4,143.150	6.99	0.66	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	688.78000		0.68878		725.10000	0.72510	688.780	7.60	0.17	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			305.89994		305.89994		305.63165	305.63165			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			239.19358		239.19358		239.21889	239.21889		4.60	0.00	0.00	0	23,064.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.38500		102.89276		7.41088	102.78861		4.02	0.00	0.00	0	66,772.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.12000		0.00012		0.20000	0.00020	0.120	4.71	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.47157		98.65948		8.49750	98.47367		8.62	0.00	0.00	0	90,395.00
R2030	On 02/08/2018	Bond Future			8.50702		96.47920		8.53377	96.29061		9.33	0.00	0.00	0	127.00

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
R2030	On 02/08/2018	Bond Future	8.51	Call	2,337.88000	2.33788	2,264.34000	2.26434	2,337.880	9.22	0.51	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	4,076.45000	4.07645	3,968.85000	3.96885	4,076.450	9.78	0.69	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	508.20000	0.50820	550.73000	0.55073	508.200	10.61	0.14	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.67760	97.42808	8.70353	97.22627		9.76	0.00	0.00	0	62,007.00
R2032	On 02/08/2018	Bond Future			8.71355	99.23059	8.74023	99.02566		10.11	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			8.78106	102.45932	8.81713	102.14415		13.54	0.00	0.00	0	66,738.00
R2035	On 03/05/2018	Bond Future	8.75	Call	2,264.20000	2.26420	2,165.47000	2.16547	2,264.200	13.78	0.49	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	857.45000	0.85745	978.12000	0.97812	857.450	13.66	0.24	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.81620	104.35499	8.85327	104.03474		14.29	0.00	0.00	0	3.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			8.86960	98.90762	8.90572	98.58955		11.25	0.00	0.00	0	45,193.00
R2037	On 02/08/2018	Bond Future			8.90932	96.48153	8.94643	96.15828		12.20	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			6.19659	104.10383	6.21725	104.09128		0.37	0.00	1,041,038.30	10	22,162.00
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			8.91428	103.20429	8.95038	102.85880		11.86	0.00	553,794,220.14	5,366	39,845.00
R2040	On 03/05/2018	Bond Future	9.00	Call	2,471.31000	2.47131	2,323.31000	2.32331	2,471.310	11.68	0.57	0.00	0	1,500.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,740.48000	9.74048	9,427.07000	9.42707	9,740.480	13.94	0.95	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.95355	100.60736	8.99061	100.25625		12.86	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			8.93820	100.43715	8.97936	100.03289		12.55	0.00	85,070,266.05	847	23,549.00
R2044	On 02/08/2018	Bond Future			8.97597	97.91418	9.01820	97.50315		13.62	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			8.90897	99.96667	8.95512	99.49582		13.09	0.00	0.00	0	91,404.00
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			6.49719	103.43483	6.52330	103.39335		1.04	0.00	0.00	0	25,979.00
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			6.88317	100.34711	6.90376	100.29397		2.18	0.00	83,087,407.08	828	35,989.00

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
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/05/2018	Bond Future			8.78527		77.97456		8.82129	77.70786		11.75	0.00	0.00	0	80,834.00
R209	On 03/05/2018	Bond Future	8.95	Call	2,209.97000		2.20997		2,077.96000	2.07796	2,209.970	11.66	0.63	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,453.95000		3.45395		3,277.91000	3.27791	3,453.950	12.20	0.78	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.30	Call	4,080.87000		4.08087		3,887.99000	3.88799	4,080.870	12.46	0.83	0.00	0	1,321.00
R209	On 03/05/2018	Bond Future	9.47	Put	243.71000		0.24371		296.12000	0.29612	243.710	12.85	0.11	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,809.36000		6.80936		6,571.02000	6.57102	6,809.360	13.50	0.94	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	101.68000		0.10168		128.77000	0.12877	101.680	13.55	0.05	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	51.47000		0.05147		67.27000	0.06727	51.470	14.08	0.03	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	20.84000		0.02084		28.53000	0.02853	20.840	14.08	0.01	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	1.88000		0.00188		2.92000	0.00292	1.880	14.08	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.81810		79.41719		8.85504	79.14601		12.25	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,572.81000		6.57281		6,370.47000	6.37047	6,572.810	13.48	0.82	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	282.29000		0.28229		316.24000	0.31624	282.290	14.11	0.08	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	68.27000		0.06827		79.34000	0.07934	68.270	14.11	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.84948		77.76138		8.88744	77.48507		12.85	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future			188.03342		188.03342		188.22094	188.22094			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			155.42016		155.42016		155.43949	155.43949			0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future			8.55315		89.34598		8.57897	89.16391		9.48	0.00	0.00	0	45,747.00
R213	On 02/08/2018	Bond Future			8.58418		90.99905		8.61074	90.81420		9.86	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			8.88890		78.02290		8.93504	77.65956		12.68	0.00	0.00	0	47,218.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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	21,440.45000		21,440.45000		21,406.59000	21,406.59000			0.00	0.00	0	0.00
SGD / R	On 19/03/2018	Foreign Exchange Future	8.81830		8.81830		8.78520	8.78520		11.59	0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	8.94940		8.94940		8.91280	8.91280		12.11	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.07420		9.07420		9.03790	9.03790		12.48	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.76480		9.76480		9.72200	9.72200		13.35	0.00	0.00	0	0.00
TRY / R	On 19/03/2018	Foreign Exchange Future	3.05250		3.05250		3.04280	3.04280		11.09	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	3.01200		3.01200		3.00100	3.00100		11.72	0.00	0.00	0	4,540.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.96920		2.96920		2.95830	2.95830		12.25	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.93190		2.93190		2.92990	2.92990		13.45	0.00	0.00	0	0.00
ZMW / R	On 19/03/2018	Foreign Exchange Future	1.18390		1.18390		1.16870	1.16870			0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.17340		1.17340		1.15260	1.15260			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17210		1.17210		1.13460	1.13460			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 :												3,732,414,164.85	328,838	6 869 298.00
Grand Total:												3,732,414,164.85	328,838	6 869 298.00