



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: 04/04/2018

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 06/04/2018	Any day expiry	11.90280	11.90280		11.80940	11.80940		13.46	0.00	118,590,000.00	10,000	60,250.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	294.50150	0.29450	207.94750	0.20795	294.502	17.71	0.97	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.85	Call	80.56220	0.08056	41.12330	0.04112	80.562	14.19	0.67	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	17.77150	0.01777	12.23300	0.01223	17.772	14.94	0.23	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	10.33330	0.01033	8.19290	0.00819	10.333	15.68	0.15	0	20,000.00
\$ / R	On 10/04/2018	Any day expiry			11.90810	11.90810	11.81630	11.81630		12.25	0.00	0	0.00
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	270.07050	0.27007	193.01490	0.19301	270.070	14.21	0.89	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry			11.91840	11.91840	11.82650	11.82650		12.13	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry			11.92010	11.92010	11.82820	11.82820		12.21	0.00	0	1,551.00
\$ / R	On 24/04/2018	Any day expiry			11.93190	11.93190	11.84000	11.84000		12.55	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry			11.93360	11.93360	11.84160	11.84160		12.60	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	3,066.49570	3.06650	3,158.48270	3.15848	3,066.496	28.46	1.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.05020	0.00005	0.01830	0.00002	0.050	32.96	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry			11.93530	11.93530	11.84330	11.84330		12.66	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry			11.94210	11.94210	11.85000	11.85000		12.52	0.00	0	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	61.07650	0.06108	92.63570	0.09264	61.076	12.12	0.26	0	400.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	79.88750	0.07989	117.02790	0.11703	79.888	12.22	0.31	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	86.93520	0.08694	125.96780	0.12597	86.935	12.25	0.33	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	114.77340	0.11477	160.44460	0.16044	114.773	12.36	0.40	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	195.74210	0.19574	151.68350	0.15168	195.742	12.39	0.58	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	174.70840	0.17471	135.32340	0.13532	174.708	12.45	0.54	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	160.00130	0.16000	124.03310	0.12403	160.001	12.50	0.51	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	99.86050	0.09986	76.46840	0.07647	99.860	13.05	0.36	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,858.36800	1.85837	1,950.43660	1.95044	1,858.368	19.21	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.09060	0.00009	0.14320	0.00014	0.091	26.96	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.05560	0.00006	0.06250	0.00006	0.056	28.81	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			11.94550	11.94550	11.85340	11.85340		12.58	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	24.46750	0.02447	40.24230	0.04024	24.468	11.99	0.12	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	245.44490	0.24544	193.75880	0.19376	245.445	12.38	0.65	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	31.92680	0.03193	24.01500	0.02401	31.927	14.53	0.13	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			11.95400	11.95400	11.86180	11.86180		12.48	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	159.70940	0.15971	127.20250	0.12720	159.709	12.65	0.47	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			11.95720	11.95720	11.86490	11.86490		12.56	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	806.15840	0.80616	893.19390	0.89319	806.158	15.11	0.91	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,903.85140	1.90385	1,995.99200	1.99599	1,903.851	18.31	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.48600	0.00049	0.40390	0.00040	0.486	28.94	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			11.96050	11.96050	11.86810	11.86810		12.63	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			11.96530	11.96530	11.87280	11.87280		12.53	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	814.15910	0.81416	900.74870	0.90075	814.159	15.04	0.89	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,535.20030	2.53520	2,627.85080	2.62785	2,535.200	20.12	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.47910	0.00048	0.39380	0.00039	0.479	27.73	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			11.96690	11.96690	11.87430	11.87430		12.56	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	4.77260	0.00477	6.87500	0.00688	4.773	14.05	0.02	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	89.27310	0.08927	122.67390	0.12267	89.273	12.28	0.28	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	119.15310	0.11915	96.96890	0.09697	119.153	13.37	0.34	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			11.97180	11.97180	11.87900	11.87900		12.64	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	226.87780	0.22688	285.02280	0.28502	226.878	12.80	0.51	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			11.99280	11.99280	11.89940	11.89940		12.72	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,812.75510	1.81276	1,905.25310	1.90525	1,812.755	16.91	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.29800	0.00130	1.37630	0.00138	1.298	23.53	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.70370	0.00070	0.52050	0.00052	0.704	24.49	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.02050	12.02050	11.92670	11.92670		12.81	0.00	866,473,701.50	72,083	869,965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	14.69160	0.01469	20.76240	0.02076	14.692	12.21	0.05	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	30.24420	0.03024	41.70280	0.04170	30.244	12.16	0.10	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	719.67200	0.71967	643.05610	0.64306	719.672	12.13	0.86	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	637.81070	0.63781	566.79320	0.56679	637.811	12.18	0.82	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	78.59690	0.07860	103.93700	0.10394	78.597	12.23	0.20	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	105.06330	0.10506	135.80710	0.13581	105.063	12.35	0.25	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	457.54610	0.45755	400.15830	0.40016	457.546	12.46	0.69	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	155.19430	0.15519	194.49470	0.19449	155.194	12.52	0.33	0.00	0	60,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	162.86240	0.16286	203.32520	0.20333	162.862	12.55	0.35	0.00	0	76,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	174.81120	0.17481	217.01350	0.21701	174.811	12.58	0.36	0.00	0	1,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	218.48840	0.21849	266.45700	0.26646	218.488	12.70	0.42	0.00	0	9,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	288.56730	0.28857	249.96260	0.24996	288.567	12.81	0.52	0.00	0	3,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	268.06730	0.26807	323.26260	0.32326	268.067	12.81	0.48	0.00	0	35,050.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	339.22490	0.33922	400.45580	0.40046	339.225	13.14	0.54	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	236.00890	0.23601	203.91170	0.20391	236.009	13.17	0.45	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	351.84530	0.35185	414.01710	0.41402	351.845	13.19	0.55	0.00	0	155,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	232.34530	0.23235	200.71710	0.20072	232.345	13.19	0.45	0.00	0	8,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	358.23340	0.35823	420.86740	0.42087	358.233	13.22	0.56	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	198.47190	0.19847	171.25070	0.17125	198.472	13.47	0.40	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	424.84960	0.42485	491.84350	0.49184	424.850	13.49	0.61	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	459.91950	0.45992	528.90750	0.52891	459.919	13.63	0.63	0.00	0	24,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	533.25980	0.53326	605.87960	0.60588	533.260	13.90	0.68	0.00	0	12,603.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	130.94540	0.13095	112.93590	0.11294	130.945	14.18	0.28	0.00	0	2,550.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	610.44540	0.61045	686.23590	0.68624	610.445	14.18	0.72	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	816.65090	0.81665	898.40070	0.89840	816.651	14.83	0.80	0.00	0	66.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	1,001.31230	1.00131	1,086.66130	1.08666	1,001.312	15.35	0.85	0.00	0	2,700.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	57.92160	0.05792	50.02590	0.05003	57.922	15.45	0.14	0.00	0	15,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	1,037.42160	1.03742	1,123.32590	1.12333	1,037.422	15.45	0.86	0.00	0	21,728.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,082.91420	1.08291	1,169.46280	1.16946	1,082.914	15.58	0.87	0.00	0	1,250.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,193.53590	1.19354	1,281.12080	1.28112	1,193.536	15.88	0.89	0.00	0	965.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,221.47470	1.22147	1,308.93170	1.30893	1,221.475	15.96	0.90	0.00	0	372.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,313.84090	1.31384	1,402.45110	1.40245	1,313.841	16.04	0.91	0.00	0	25,500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	31.02320	0.03102	26.33870	0.02634	31.023	16.08	0.08	0.00	0	60,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,464.24140	1.46424	1,554.31970	1.55432	1,464.241	16.17	0.93	0.00	0	5,183.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,483.23460	1.48323	1,573.46870	1.57347	1,483.235	16.19	0.94	0.00	0	7,420.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,502.26680	1.50227	1,592.64960	1.59265	1,502.267	16.20	0.94	0.00	0	114,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,636.45760	1.63646	1,727.73890	1.72774	1,636.458	16.32	0.95	0.00	0	70,530.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,742.90640	1.74291	1,834.73770	1.83474	1,742.906	16.41	0.96	0.00	0	2,415.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,791.53690	1.79154	1,883.58020	1.88358	1,791.537	16.45	0.97	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,801.27910	1.80128	1,893.36280	1.89336	1,801.279	16.46	0.97	0.00	0	40,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,820.78000	1.82078	1,912.94070	1.91294	1,820.780	16.48	0.97	0.00	0	300.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,830.53810	1.83054	1,922.73600	1.92274	1,830.538	16.49	0.97	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,889.18680	1.88919	1,981.59340	1.98159	1,889.187	16.54	0.97	0.00	0	1,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	7.78000	0.00778	6.67990	0.00668	7.780	16.62	0.02	0.00	0	30,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,987.28000	1.98728	2,079.97990	2.07998	1,987.280	16.62	0.98	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,085.73690	2.08574	2,178.67210	2.17867	2,085.737	16.70	0.98	0.00	0	7,028.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,233.96300	2.23396	2,327.16530	2.32717	2,233.963	16.82	0.99	0.00	0	2,000.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.99790	0.00300	2.86870	0.00287	2.998	17.54	0.01	0.00	0	7,600.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.79230	0.00279	2.68880	0.00269	2.792	18.37	0.01	0.00	0	50.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.69920	0.00270	2.60740	0.00261	2.699	18.83	0.01	0.00	0	500.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.48860	0.00249	2.42400	0.00242	2.489	20.20	0.01	0.00	0	760.00		
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.47230	0.00247	2.40980	0.00241	2.472	20.34	0.01	0.00	0	2,700.00		

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\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.43230	0.00243	2.37540	0.00238	2.432	20.71	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.39720	0.00240	2.34530	0.00235	2.397	21.07	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.34930	0.00235	2.30480	0.00230	2.349	21.67	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.32790	0.00233	2.28690	0.00229	2.328	21.99	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.31950	0.00232	2.28000	0.00228	2.319	22.13	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.58210	0.00158	1.42390	0.00142	1.582	22.45	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.74610	0.00075	0.67470	0.00067	0.746	22.45	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.47110	0.00047	0.42740	0.00043	0.471	22.45	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.44210	0.00044	0.40140	0.00040	0.442	22.45	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.37300	0.00037	0.33910	0.00034	0.373	22.45	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.34990	0.00035	0.31820	0.00032	0.350	22.45	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.26460	0.00026	0.24120	0.00024	0.265	22.45	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.14670	0.00015	0.13440	0.00013	0.147	22.45	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.12290	0.00012	0.11280	0.00011	0.123	22.45	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.07680	0.00008	0.07080	0.00007	0.077	22.45	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.05220	0.00005	0.04830	0.00005	0.052	22.45	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.03690	12.03690	11.94320	11.94320		13.04	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,784.59730	1.78460	1,875.13290	1.87513	1,784.597	16.98	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.81320	0.00181	1.65660	0.00166	1.813	20.42	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.68620	0.00069	0.61220	0.00061	0.686	20.48	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.04140	12.04140	11.94770	11.94770		13.00	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.04730	12.04730	11.95370	11.95370		13.06	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	329.91110	0.32991	386.64180	0.38664	329.911	13.12	0.50	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	35.87590	0.03588	30.96010	0.03096	35.876	16.65	0.08	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	29.66250	0.02966	25.59370	0.02559	29.663	16.88	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.06900	12.06900	11.97510	11.97510		13.18	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.07510	12.07510	11.98120	11.98120		13.28	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,393.48900	2.39349	2,484.84210	2.48484	2,393.489	18.05	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.69200	0.00169	1.34960	0.00135	1.692	18.87	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.07670	12.07670	11.98280	11.98280		13.30	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.07980	12.07980	11.98580	11.98580		13.33	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.08600	12.08600	11.99190	11.99190		13.32	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,761.37650	1.76138	1,849.76760	1.84977	1,761.376	16.89	0.91	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.42450	0.00242	1.93330	0.00193	2.424	18.51	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.93430	0.00093	0.73280	0.00073	0.934	18.51	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.09680	12.09680	12.00260	12.00260		13.35	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	516.22440	0.51622	578.87320	0.57887	516.224	13.85	0.57	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,813.28200	1.81328	1,901.63450	1.90163	1,813.282	16.95	0.91	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.40560	0.00141	1.10080	0.00110	1.406	18.17	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.10600	12.10600	12.01180	12.01180		13.36	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.13380	12.13380	12.03930	12.03930		13.53	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,742.56840	1.74257	1,828.91010	1.82891	1,742.568	16.70	0.88	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.39630	0.00340	3.69790	0.00370	3.396	17.68	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.39850	0.00140	1.57870	0.00158	1.398	17.68	0.00	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 17/09/2018	Foreign Exchange Future			12.16010	12.16010		12.06530	12.06530		13.53	0.00	608,005.00	50	50,377.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	150.31270	0.15031	177.42340	0.17742	150.313	12.65	0.24	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	156.06320	0.15606	184.14510	0.18415	156.063	12.67	0.24	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	187.81770	0.18782	220.14510	0.22015	187.818	12.78	0.28	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	243.99550	0.24400	281.65410	0.28165	243.995	12.98	0.33	0.00	0	73,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	286.44460	0.28644	327.63880	0.32764	286.445	13.12	0.37	0.00	0	48,200.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	357.52080	0.35752	403.91770	0.40392	357.521	13.32	0.42	0.00	0	13,250.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	528.03000	0.52803	586.29490	0.58629	528.030	13.82	0.53	0.00	0	100.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	320.78870	0.32079	290.01320	0.29001	320.789	14.22	0.41	0.00	0	100.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	738.71520	0.73872	805.58110	0.80558	738.715	14.43	0.63	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	767.90110	0.76790	835.74280	0.83574	767.901	14.51	0.64	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	247.98710	0.24799	223.90310	0.22390	247.987	14.75	0.33	0.00	0	5,200.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	919.77160	0.91977	992.24090	0.99224	919.772	14.90	0.69	0.00	0	750.00			
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,248.08550	1.24809	1,327.69350	1.32769	1,248.086	15.69	0.78	0.00	0	73,314.00			
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	151.09540	0.15110	136.08040	0.13608	151.095	15.79	0.22	0.00	0	1,500.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	107.51110	0.10751	96.45910	0.09646	107.511	16.34	0.16	0.00	0	1,464.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	10.66920	0.01067	9.74600	0.00975	10.669	18.99	0.02	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	9.71780	0.00972	8.87820	0.00888	9.718	18.99	0.02	0.00	0	1,550.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	8.49560	0.00850	7.76360	0.00776	8.496	18.99	0.02	0.00	0	750.00			
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	6.93000	0.00693	6.33570	0.00634	6.930	18.99	0.01	0.00	0	73,314.00			
\$ / R			On 28/09/2018	Any day expiry	12.17710	12.17710	12.08210	12.08210		13.65	0.00	0.00	0	1,295.00			
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,727.60950	1.72761	1,812.18010	1.81218	1,727.610	16.52	0.85	0.00	0	1,000.00			
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	10.22820	0.01023	9.12320	0.00912	10.228	19.17	0.02	0.00	0	500.00			
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	5.02510	0.00503	4.46900	0.00447	5.025	19.17	0.01	0.00	0	500.00			
\$ / R			On 25/10/2018	Any day expiry	12.21890	12.21890	12.12300	12.12300		13.71	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	12.22500	12.22500	12.12910	12.12910		13.71	0.00	0.00	0	225.00			
\$ / R			On 31/10/2018	Any day expiry	12.22810	12.22810	12.13210	12.13210		13.81	0.00	0.00	0	430.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,714.79380	1.71479	1,797.06380	1.79706	1,714.794	16.45	0.82	0.00	0	1,000.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	17.10680	0.01711	14.83280	0.01483	17.107	19.49	0.03	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	9.36960	0.00937	8.05180	0.00805	9.370	19.49	0.02	0.00	0	500.00			
\$ / R			On 05/11/2018	Any day expiry	12.23590	12.23590	12.13970	12.13970		13.81	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	341.72500	0.34172	384.01850	0.38402	341.725	13.31	0.37	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,765.63520	1.76564	1,848.28360	1.84828	1,765.635	16.51	0.82	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	13.03720	0.01304	11.21170	0.01121	13.037	19.50	0.02	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	12.24830	12.24830	12.15180	12.15180		13.82	0.00	0.00	0	70.00			
\$ / R			On 16/11/2018	Any day expiry	12.25290	12.25290	12.15630	12.15630		13.84	0.00	0.00	0	0.00			
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	60.91520	0.06092	69.79110	0.06979	60.915	12.75	0.10	0.00	0	51,000.00			
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	251.88930	0.25189	286.99400	0.28699	251.889	13.03	0.30	0.00	0	51,000.00			
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	253.02160	0.25302	231.75710	0.23176	253.022	15.53	0.29	0.00	0	51,000.00			
\$ / R			On 30/11/2018	Any day expiry	12.27460	12.27460	12.17750	12.17750		13.86	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,704.79550	1.70480	1,785.41170	1.78541	1,704.795	16.39	0.79	0.00	0	1,000.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	22.41240	0.02241	19.14860	0.01915	22.412	19.55	0.03	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	12.31370	0.01231	10.38790	0.01039	12.314	19.55	0.02	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	12.29160	12.29160	12.19410	12.19410		13.94	0.00	0.00	0	0.00			

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,573.88210		1.57388	1,651.80100	1.65180	1,573.882		16.18	0.76	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	57.28490		0.05728	52.83920	0.05284	57.285		19.01	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.29630		12.29630	12.19870	12.19870			13.96	0.00	6,148,150.00	500	21,881.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	256.72380		0.25672	289.66310	0.28966	256.724		13.07	0.29	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	492.72050		0.49272	453.63230	0.45363	492.721		14.28	0.47	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	344.44520		0.34445	316.60250	0.31660	344.445		15.11	0.35	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	299.78030		0.29978	275.58630	0.27559	299.780		15.45	0.31	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	196.99490		0.19699	179.07660	0.17908	196.995		16.36	0.22	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	92.57950		0.09258	84.81100	0.08481	92.580		17.75	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	52.09880		0.05210	46.25500	0.04625	52.099		19.44	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.32260		12.32260	12.22440	12.22440			13.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,694.83020		1.69483	1,773.80290	1.77380	1,694.830		16.30	0.77	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	26.74430		0.02674	22.99150	0.02299	26.744		19.42	0.03	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	14.87430		0.01487	12.62870	0.01263	14.874		19.42	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.38970		12.38970	12.29050	12.29050			14.13	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.43990		12.43990	12.34010	12.34010			14.20	0.00	0.00	0	2,515.00
\$ / R	On 27/03/2019	Any day expiry			12.45350		12.45350	12.35360	12.35360			14.21	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.57470		12.57470	12.47590	12.47590			14.45	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.85430		12.85430	12.75880	12.75880			14.85	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	63.47830		0.06348	59.52420	0.05952	63.478		19.32	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.15290		13.15290	13.05620	13.05620			15.25	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.23670		13.23670	13.13770	13.13770			15.41	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.32400		13.32400	13.22270	13.22270			15.52	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.02050		12.02050	11.92670	11.92670			12.81	0.00	300,512.50	25	400.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.16010		12.16010	12.06530	12.06530			13.53	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.29630		12.29630	12.19870	12.19870			13.96	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.57470		12.57470	12.47590	12.47590			14.45	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.83840		16.83840	16.65560	16.65560			13.30	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			16.88400		16.88400	16.70010	16.70010			13.54	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.98420		16.98420	16.79750	16.79750			13.83	0.00	83,732,106.00	4,930	180,021.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	757.93830		0.75794	898.24020	0.89824	757.938		14.57	0.66	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	6.80780		0.00681	6.60730	0.00661	6.808		18.11	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.24900		17.24900	17.05850	17.05850			14.46	0.00	17,249,000.00	1,000	14,766.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.50950		17.50950	17.31370	17.31370			14.86	0.00	0.00	0	3,045.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.78980		17.78980	17.58890	17.58890			15.09	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.05470		18.05470	17.85000	17.85000			14.96	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11236		0.11236	0.11145	0.11145			18.37	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11341		0.11341	0.11247	0.11247			15.58	0.00	0.00	0	8,396.00
¥ / R	On 29/06/2018	Any day expiry			0.11366		0.11366	0.11272	0.11272			15.24	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11548		0.11548	0.11452	0.11452			13.26	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11758		0.11758	0.11658	0.11658			12.46	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12210	0.12210		0.12107	0.12107		12.06	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry		14.64740	14.64740		14.50990	14.50990		10.86	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.70730	14.70730		14.56880	14.56880		11.49	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry		14.77870	14.77870		14.63830	14.63830		11.78	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.85940	14.85940		14.71710	14.71710		11.92	0.00	50,150,475.00	3,375	120,862.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	14.44740	0.01445	20.16780	0.02017	14.447	12.42	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	26.52730	0.02653	36.55950	0.03656	26.527	11.96	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	44.26340	0.04426	61.02220	0.06102	44.263	11.56	0.11	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	89.44370	0.08944	126.37760	0.12638	89.444	11.44	0.20	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	661.01200	0.66101	558.88180	0.55888	661.012	11.48	0.78	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	588.76250	0.58876	493.37110	0.49337	588.763	11.56	0.73	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	264.62000	0.26462	215.88860	0.21589	264.620	12.23	0.44	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	576.75270	0.57675	683.79260	0.68379	576.753	12.75	0.66	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	107.57170	0.10757	86.04270	0.08604	107.572	13.53	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	61.48370	0.06148	49.10140	0.04910	61.484	14.18	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,612.11670	1.61212	1,747.88430	1.74788	1,612.117	14.94	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	3.50310	0.00350	3.48950	0.00349	3.503	20.22	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.45110	0.00045	0.31750	0.00032	0.451	22.93	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.14130	15.14130		14.99620	14.99620		12.63	0.00	135,363,222.00	8,940	56,817.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	37.38730	0.03739	40.59690	0.04060	37.387	11.75	0.07	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	149.18500	0.14918	184.71830	0.18472	149.185	11.77	0.21	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	993.75910	0.99376	1,101.12000	1.10112	993.759	13.70	0.67	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	133.40080	0.13340	113.44200	0.11344	133.401	15.01	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.20750	0.01521	13.42460	0.01342	15.208	18.39	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.42440	15.42440		15.27440	15.27440		13.00	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.73700	15.73700		15.58150	15.58150		13.28	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		15.98500	15.98500		15.82660	15.82660		13.68	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.11000	93.11000		92.87000	92.87000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.02000	90.02000		89.78000	89.78000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.70000	88.70000		88.44000	88.44000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.83000	90.83000		90.55000	90.55000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.61000	94.61000		94.32000	94.32000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.11000	93.11000		92.81000	92.81000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.13000	95.13000		94.84000	94.84000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.82000	98.82000		98.55000	98.55000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.10000	99.10000		98.84000	98.84000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.22000	94.22000		93.97000	93.97000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.68000	99.68000		99.44000	99.44000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.02000	100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.44000	100.44000		100.43000	100.43000			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
1Y STND	On 22/03/2019	Interest Rate Swap	99.41000	99.41000	99.41000	99.39000	99.39000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.03000	100.03000	100.03000	100.01000	100.01000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	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	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.83000	98.83000	98.83000	98.81000	98.81000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.16000	99.16000	99.16000	99.14000	99.14000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.48000	99.48000	99.48000	99.46000	99.46000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.81000	99.81000	99.81000	99.78000	99.78000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.69000	100.69000	100.69000	100.65000	100.65000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.36000	98.36000	98.36000	98.32000	98.32000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.16000	100.16000	100.16000	100.12000	100.12000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.60000	95.60000	95.60000	95.55000	95.55000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.75000	94.75000	94.75000	94.68000	94.68000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.86000	93.86000	93.86000	93.79000	93.79000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.94000	93.94000	93.94000	93.87000	93.87000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.06000	96.06000	96.06000	95.98000	95.98000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.13000	96.13000	96.13000	96.04000	96.04000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.24000	97.24000	97.24000	97.15000	97.15000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.38000	99.38000	99.38000	99.27000	99.27000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.57000	100.57000	100.57000	100.45000	100.45000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.59000	95.59000	95.59000	95.45000	95.45000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.87000	99.87000	99.87000	99.72000	99.72000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.14200	589.14200	589.14200	590.41600	590.41600				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	694.27300	694.27300	694.27300	696.49000	696.49000				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	635.38600	635.38600	635.38600	637.97400	637.97400				0.00	0.00	0	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.25940	9.25940	9.25940	9.15500	9.15500			10.83	0.00	12,037,220.00	1,300	10,769.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.37170	9.37170	9.37170	9.26650	9.26650			11.34	0.00	2,342,925.00	250	650.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.48340	9.48340	9.48340	9.37610	9.37610			12.29	0.00	0.00	0	11,562.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.71540	9.71540	9.71540	9.60750	9.60750			12.70	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.38820	9.38820	9.38820	9.32950	9.32950			12.31	0.00	4,694,100.00	500	1,740.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.63540	9.63540	9.63540	9.57250	9.57250			12.93	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.61160	12.61160	12.61160	12.51790	12.51790			11.37	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.86370	12.86370	12.86370	12.76780	12.76780			12.04	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.11780	13.11780	13.11780	13.01900	13.01900			12.67	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.61190	13.61190	13.61190	13.50780	13.50780			13.28	0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CNH / R	On 18/06/2018	Foreign Exchange Future	1.90300	1.90300	1.90300	1.89500	1.89500			11.90	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.91900	1.91900	1.91900	1.91110	1.91110			12.37	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.93460	1.93460	1.93460	1.92620	1.92620			13.23	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.96600	1.96600	1.96600	1.95830	1.95830			13.60	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02060	2.02060	2.02060	2.00070	2.00070			12.79	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06130	2.06130	2.06130	2.04070	2.04070			13.49	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09740	2.09740	2.09740	2.07640	2.07640			14.09	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26210	2.26210	2.26210	2.24150	2.24150			14.82	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
ES18A	On 20/04/2018	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.18020	80.48595	10.18020	10.12717	80.83177				0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.25992	81.97347	10.25992	10.20518	82.32534				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	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	100.00000				0.00	0.00	0	0.00
ES42	On 03/05/2018	Bond Future	10.37563	83.81846	10.37563	10.31767	84.25869				0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.45366	85.36752	10.45366	10.39389	85.81558				0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
GOVI	On 03/05/2018	GOVI	632.03700	632.03700	632.03700	634.46300	634.46300				0.00	0.00	0	474.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.53520	1.53520	1.53520	1.52320	1.52320			13.13	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.55610	1.55610	1.55610	1.54400	1.54400			13.40	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.57570	1.57570	1.57570	1.56300	1.56300			14.14	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.66810	1.66810	1.66810	1.65590	1.65590			14.65	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	135.73498	135.73498	135.73498	135.55782	135.55782				0.00	0.00	0	1,033.00
I2025	On 02/08/2018	Bond Future	136.86998	136.86998	136.86998	136.69016	136.69016				0.00	0.00	0	0.00
I2025	On 31/01/2025	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
I2029	On 03/05/2018	Bond Future	104.53169		104.53169		104.52578	104.52578			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	106.46878		106.46878		106.46321	106.46321			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	109.15015		109.15015		108.86390	108.86390			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	111.17277		111.17277		110.88179	110.88179			0.00	0.00	0	1,515.00
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	134.47037		134.47037		134.46170	134.46170			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	135.40920		135.40920		135.40115	135.40115			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	129.38814		129.38814		129.37909	129.37909			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	131.78582		131.78582		131.77725	131.77725			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	137.53807		137.53807		138.13901	138.13901			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	138.35396		138.35396		138.96662	138.96662			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	263.77500		263.77500		263.86600	263.86600			0.00	0.00	0	1,119.00
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	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11750		0.11750		0.11680	0.11680			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11710		0.11710		0.11610	0.11610			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11650		0.11650		0.11560	0.11560			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11290		0.11290		0.11350	0.11350			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.54750		1.54750		1.53490	1.53490		13.06	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.57150		1.57150		1.55850	1.55850		13.34	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.59310		1.59310		1.57980	1.57980		13.78	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.64280		1.64280		1.62890	1.62890		13.64	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.76610		8.76610		8.65180	8.65180		11.75	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.86790		8.86790		8.75250	8.75250		12.31	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	8.96960		8.96960		8.85170	8.85170		13.11	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.49030		9.49030		9.37290	9.37290		13.81	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
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25030		1.25030		1.24080	1.24080			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.25940		1.25940		1.24770	1.24770			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26890		1.26890		1.25530	1.25530			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33760		1.33760		1.32640	1.32640			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41290		1.41290		1.40840	1.40840			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41850		1.41850		1.41380	1.41380			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23620		1.23620		1.23400	1.23400			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24520		1.24520		1.24290	1.24290			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.90000		8.90000	0.11173	8.97290	8.97290		13.88	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1,184.44520		0.11844	0.11173	1,639.58870	0.16396	1,184.445	13.71	0.46	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.79820		8.79820	0.11173	8.87150	8.87150		14.69	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,066.62370		0.10666	0.11173	1,005.35810	0.10054	1,066.624	16.74	0.24	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.81800		8.81800	0.11173	8.89140	8.89140		14.57	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,663.12050		0.26631	0.11173	2,423.89700	0.24239	2,663.120	14.27	0.54	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.65920		8.65920	0.11173	8.73210	8.73210		15.54	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.06931		118.85383		8.01949	119.18889		6.18	0.00	14,619,021.09	123	191,617.00
R186	On 03/05/2018	Bond Future	7.85	Call	275.19000		0.27519		394.20000	0.39420	275.190	6.02	0.24	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	391.16000		0.39116		334.04000	0.33404	391.160	6.49	0.29	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	242.66000		0.24266		207.67000	0.20767	242.660	6.61	0.20	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	188.44000		0.18844		161.68000	0.16168	188.440	6.68	0.16	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	110.67000		0.11067		95.71000	0.09571	110.670	6.80	0.10	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	13.52000		0.01352		12.35000	0.01235	13.520	7.23	0.02	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	7,885.43000		7.88543		8,220.43000	8.22043	7,885.430	7.42	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.09480		115.75031		8.04287	116.09110		6.86	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	420.03000		0.42003		477.76000	0.47776	420.030	6.42	0.18	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,425.29000		2.42529		2,621.80000	2.62180	2,425.290	7.12	0.59	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.11705		117.91448		8.06284	118.26144		6.91	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,976.14000		1.97614		2,089.29000	2.08929	1,976.140	6.82	0.44	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,783.24000		3.78324		3,977.67000	3.97767	3,783.240	7.22	0.64	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	647.29000		0.64729		530.83000	0.53083	647.290	7.78	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 03/05/2018	Bond Future			310.26807		310.26807		310.25986	310.25986			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			249.25765		249.25765		249.24103	249.24103		3.91	0.00	0.00	0	23,110.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.44477		102.65243		7.38853	102.87855			4.01	0.00	0	72,806.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000		4.71	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			8.46689		98.69306		8.41243	99.08506			8.60	0.00	0	95,577.00
R2030	On 02/08/2018	Bond Future			8.50246		96.51140		8.44614	96.91026			9.28	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,050.82000		2,050.82		2,270.72000	2,270.72	2,050.820		9.17	0.51	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,816.45000		3,816.45		4,112.91000	4,112.91	3,816.450		9.71	0.71	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	321.29000		0.32129		283.82000	0.28382	321.290		10.55	0.11	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			8.64660		97.67012		8.59723	98.05735			9.73	0.00	0	60,218.00
R2032	On 02/08/2018	Bond Future			8.68180		99.47526		8.63091	99.86924			10.07	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			8.79677		102.32187		8.74241	102.79865			13.54	0.00	7,725	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,392.03000		1,392.03		1,653.15000	1,653.15	1,392.030		13.78	0.47	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	324.57000		0.32457		271.54000	0.27154	324.570		13.66	0.16	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.83262		104.21295		8.77667	104.69816			14.29	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			8.89840		98.65388		8.84421	99.13216			11.23	0.00	0	46,828.00
R2037	On 02/08/2018	Bond Future			8.93920		96.22113		8.88345	96.70785			12.17	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			6.66750		103.81840		6.60139	103.85838			12.75	0.00	0	21,667.00
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			8.96846		102.68646		8.91429	103.20419			11.85	0.00	0	45,123.00
R2040	On 03/05/2018	Bond Future	8.50	Call	104.55000		0.10455		160.03000	0.16003	104.550		10.77	0.08	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,500.58000		1,500.58		1,819.15000	1,819.15	1,500.580		11.67	0.54	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,114.21000		9,114.21		9,629.45000	9,629.45	9,114.210		13.92	0.99	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.00952		100.07784		8.95382	100.60479			12.84	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

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
R2044	On 03/05/2018	Bond Future			9.02322		99.60514		8.96905	100.13389		12.55	0.00	0.00	0	27,123.00
R2044	On 02/08/2018	Bond Future			9.06357		97.06474		9.00792	97.60294		13.61	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			8.98123		99.23115		8.92688	99.78348		13.09	0.00	4,465,401.75	45	90,932.00
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			6.83613		102.89816		6.77550	102.99388		0.98	0.00	0.00	0	23,553.00
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			7.08546		99.82656		7.02244	99.98837		2.09	0.00	0.00	0	35,684.00
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			8.82621		77.67154		8.77184	78.07434		11.36	0.00	24,311,192.02	313	87,148.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,840.76000		2.84076		3,215.11000	3.21511	2,840.760	12.26	0.84	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	55.41000		0.05541		50.06000	0.05006	55.410	12.90	0.05	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,410.38000		6.41038		6,811.90000	6.81190	6,410.380	13.54	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	10.63000		0.01063		9.27000	0.00927	10.630	13.58	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	1.99000		0.00199		1.70000	0.00170	1.990	13.65	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.31000		0.00031		0.27000	0.00027	0.310	13.65	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.65	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.86037		79.10700		8.80455	79.51701		12.22	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	975.31000		0.97531		1,098.05000	1.09805	975.310	11.69	0.30	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,048.73000		1.04873		1,177.88000	1.17788	1,048.730	11.74	0.32	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,337.00000		2.33700		2,135.38000	2.13538	2,337.000	12.28	0.50	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,634.07000		2.63407		2,869.24000	2.86924	2,634.070	12.51	0.57	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,272.96000		1.27296		1,143.22000	1.14322	1,272.960	12.98	0.32	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	876.72000		0.87672		780.87000	0.78087	876.720	13.38	0.24	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,126.71000		6.12671		6,468.29000	6.46829	6,126.710	13.80	0.83	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	174.93000		0.17493		141.30000	0.14130	174.930	14.05	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	30.97000		0.03097		23.20000	0.02320	30.970	14.05	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.89401		77.43740		8.83668	77.85487		12.95	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

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/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	192.52884		192.52884		192.51830	192.51830			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	156.31091		156.31091		156.30723	156.30723			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	8.54028	89.43692		8.49078	89.78790			9.12	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.57116	91.08986		8.52014	91.44693			9.79	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	8.95616	77.49415		8.89676	77.96081			12.30	0.00	5,347,096.35	69	45,641.00
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
SGD / R	On 18/06/2018	Foreign Exchange Future	9.17080	9.17080		9.11440	9.11440			11.31	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.29850	9.29850		9.24140	9.24140			11.92	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.42130	9.42130		9.36220	9.36220			12.29	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	9.99900	9.99900		9.94140	9.94140			13.03	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.93950	2.93950		2.92410	2.92410			11.74	0.00	0.00	0	8,620.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.89340	2.89340		2.87780	2.87780			12.43	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.84460	2.84460		2.83050	2.83050			12.78	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.84440	2.84440		2.82370	2.82370			13.37	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25930	1.25930		1.22850	1.22850				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23530	1.23530		1.20730	1.20730				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21560	1.21560		1.18690	1.18690				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17800	1.17800		1.15220	1.15220				0.00	0.00	0	0.00

**Total for Derivatives :** **2,136,868,573.96**    **111,228**    **5 815 127.00**

**Grand Total:** **2,136,868,573.96**    **111,228**    **5 815 127.00**