



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: 23/04/2018

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	
Derivatives														
\$ / R	On 24/04/2018	Any day expiry	12.27510	12.27510	12.09610	12.09610			15.05	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry	12.27510	12.27510	12.09620	12.09620			14.29	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,724.90010	2.72490	2,903.83750	2.90384	2,724.900	56.02	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.00000	0.00000	0.10160	0.00010	0.000	31.46	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.27510	12.27510	12.09760	12.09760			14.02	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	12.28060	12.28060	12.10360	12.10360			12.50	0.00	0.00	0	437.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	1.79390	0.00179	6.86380	0.00686	1.794	16.66	0.02	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	2.79750	0.00280	10.31570	0.01032	2.798	16.25	0.03	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	3.24020	0.00324	11.79680	0.01180	3.240	16.11	0.03	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	5.38810	0.00539	18.71560	0.01872	5.388	15.62	0.05	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	416.81910	0.41682	254.89740	0.25490	416.819	15.48	0.94	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	378.86170	0.37886	221.06750	0.22107	378.862	15.21	0.93	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	350.79410	0.35079	196.71050	0.19671	350.794	15.00	0.91	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.04	Put	20.11760	0.02012	59.96100	0.05996	20.118	14.31	0.16	0.00	0	240.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	210.29540	0.21030	87.07940	0.08708	210.295	13.89	0.78	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	12.11	Call	202.23690	0.20224	82.65920	0.08266	202.237	13.82	0.77	0.00	0	240.00

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	13.80	Put	1,519.43050	1.51943	1,696.44170	1.69644	1,519.430	24.37	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.06650	0.00007	0.14380	0.00014	0.067	45.33	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.19350	0.00019	0.34890	0.00035	0.194	54.82	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.28330	12.28330	12.10660	12.10660		12.65	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	0.66880	0.00067	2.35790	0.00236	0.669	16.91	0.01	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	488.71650	0.48872	323.68010	0.32368	488.717	15.16	0.96	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	32.49090	0.03249	11.92870	0.01193	32.491	13.91	0.21	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry			12.28600	12.28600	12.10990	12.10990		12.86	0.00	0.00	0	0.00
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	129.83000	0.12983	55.55880	0.05556	129.830	13.05	0.56	136,693,712.00	20,000	20,000.00
\$ / R	On 04/05/2018	Any day expiry	12.40	Call	66.15680	0.06616	0.00000	0.00000	66.157	13.36	0.35	151,730,049.90	35,311	35,311.00
\$ / R	On 07/05/2018	Any day expiry			12.29160	12.29160	12.11510	12.11510		12.39	0.00	0.00	0	46,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	321.44330	0.32144	182.16930	0.18217	321.443	13.19	0.83	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	241.91750	0.24192	120.00520	0.12001	241.918	12.92	0.74	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.29540	12.29540	12.11860	12.11860		12.47	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	464.21170	0.46421	628.19810	0.62820	464.212	13.91	0.89	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,564.91440	1.56491	1,741.53130	1.74153	1,564.914	19.86	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.18940	0.00019	0.28190	0.00028	0.189	35.77	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.29910	12.29910	12.12210	12.12210		12.52	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.30470	12.30470	12.12740	12.12740		12.26	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	475.53270	0.47553	634.30430	0.63430	475.533	13.84	0.85	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,195.43530	2.19544	2,372.66820	2.37267	2,195.435	21.50	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.13500	0.00014	0.14370	0.00014	0.135	31.31	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.30660	12.30660	12.12910	12.12910		12.30	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	0.13820	0.00014	0.58140	0.00058	0.138	16.12	0.00	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	5.99620	0.00600	16.26420	0.01626	5.996	11.92	0.04	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	206.21770	0.20622	110.53340	0.11053	206.218	12.23	0.62	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.31210	12.31210	12.13440	12.13440		12.37	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	43.38160	0.04338	89.16130	0.08916	43.382	11.88	0.20	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry			12.31770	12.31770	12.13960	12.13960		12.19	0.00	1,554,551,700.00	127,000	20,600.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	403.61710	0.40362	265.03710	0.26504	403.617	11.57	0.83	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry			12.31960	12.31960	12.14140	12.14140		12.21	0.00	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	368.46070	0.36846	237.06850	0.23707	368.461	11.74	0.79	0.00	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry			12.33480	12.33480	12.15580	12.15580		12.42	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,469.70130	1.46970	1,646.25590	1.64626	1,469.701	16.56	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.53350	0.00053	0.50080	0.00050	0.534	23.76	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.65480	0.00065	0.48270	0.00048	0.655	27.04	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.34770	12.34770	12.16840	12.16840		12.47	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	84.12180	0.08412	48.20870	0.04821	84.122	13.88	0.24	0.00	0	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.36380	12.36380	12.18410	12.18410		12.42	0.00	828,275,689.60	66,992	1,193,255.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	3.34820	0.00335	4.54540	0.00455	3.348	13.75	0.01	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	6.43500	0.00644	9.21790	0.00922	6.435	13.17	0.03	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,024.30900	1.02431	849.51250	0.84951	1,024.309	12.76	0.96	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	928.28390	0.92828	755.61940	0.75562	928.284	12.48	0.94	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	16.96950	0.01697	25.35380	0.02535	16.970	12.34	0.06	0.00	0	40,216.00

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	11.60	Put	23.18970	0.02319	34.97940	0.03498	23.190	12.07	0.08	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	695.28730	0.69529	536.56220	0.53656	695.287	11.79	0.89	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	36.60240	0.03660	63.28550	0.06329	36.602	11.65	0.13	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	39.69750	0.03970	68.03520	0.06804	39.698	11.68	0.14	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	44.70530	0.04471	75.62580	0.07563	44.705	11.72	0.15	7,360,095.68	4,000	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	64.79920	0.06480	105.17750	0.10518	64.799	11.84	0.20	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	454.46150	0.45446	325.72090	0.32572	454.462	11.97	0.75	18,418,173.90	2,000	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	90.66150	0.09066	141.62090	0.14162	90.661	11.97	0.25	62,822,307.00	20,000	29,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	109.18950	0.10919	166.91270	0.16691	109.190	12.05	0.29	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	130.08550	0.13009	194.79580	0.19480	130.085	12.12	0.33	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	137.58920	0.13759	204.66570	0.20467	137.589	12.15	0.34	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	355.24290	0.35524	243.80760	0.24381	355.243	12.16	0.65	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	141.44290	0.14144	209.70760	0.20971	141.443	12.16	0.35	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	308.53030	0.30853	0.00000	0.00000	308.530	12.26	0.60	44,390,707.56	6,000	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	297.53800	0.29754	199.68300	0.19968	297.538	12.29	0.59	289,117,747.20	40,000	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	183.73800	0.18374	265.58300	0.26558	183.738	12.29	0.41	51,147,320.00	10,000	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	271.25230	0.27125	180.95190	0.18095	271.252	12.35	0.55	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	207.45230	0.20745	296.85190	0.29685	207.452	12.35	0.45	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	261.57440	0.26157	364.00680	0.36401	261.574	12.56	0.51	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	205.69520	0.20570	133.80830	0.13381	205.695	12.71	0.45	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	187.55000	0.18755	120.80170	0.12080	187.550	12.86	0.42	0.00	0	10,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	323.75000	0.32375	436.70170	0.43670	323.750	12.86	0.58	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	503.14970	0.50315	637.83310	0.63783	503.150	13.60	0.71	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	674.26650	0.67427	821.62060	0.82162	674.266	14.21	0.79	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	72.08840	0.07209	41.88890	0.04189	72.088	14.32	0.19	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	708.28840	0.70829	857.78890	0.85779	708.288	14.32	0.81	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	751.44410	0.75144	903.44520	0.90345	751.444	14.45	0.82	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	857.53480	0.85753	1,014.77370	1.01477	857.535	14.76	0.86	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	884.54800	0.88455	1,042.94230	1.04294	884.548	14.84	0.86	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	975.80260	0.97580	1,137.64830	1.13765	975.803	15.10	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	35.85200	0.03585	19.51240	0.01951	35.852	15.22	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,125.03260	1.12503	1,291.11290	1.29111	1,125.033	15.51	0.91	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,143.91740	1.14392	1,310.41430	1.31041	1,143.917	15.56	0.92	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,162.84690	1.16285	1,329.74750	1.32975	1,162.847	15.61	0.92	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,296.19740	1.29620	1,465.86270	1.46586	1,296.197	15.93	0.94	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,401.73910	1.40174	1,573.59380	1.57359	1,401.739	16.09	0.95	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,450.04620	1.45005	1,622.74260	1.62274	1,450.046	16.16	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,459.73010	1.45973	1,632.58410	1.63258	1,459.730	16.18	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,479.11830	1.47912	1,652.27850	1.65228	1,479.118	16.21	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,488.82240	1.48882	1,662.13090	1.66213	1,488.822	16.22	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,547.18210	1.54718	1,721.31570	1.72132	1,547.182	16.31	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.70040	0.00870	4.29110	0.00429	8.700	16.45	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,644.90040	1.64490	1,820.19110	1.82019	1,644.900	16.45	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,743.08680	1.74309	1,919.30460	1.91930	1,743.087	16.60	0.98	0.00	0	7,028.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,891.04540	1.89105	2,068.31360	2.06831	1,891.045	16.82	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.51260	0.00251	1.28560	0.00129	2.513	17.23	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.65020	0.00165	0.99040	0.00099	1.650	17.49	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.33600	0.00134	0.99740	0.00100	1.336	17.67	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.30330	0.00130	1.03420	0.00103	1.303	19.35	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.30220	0.00130	1.03910	0.00104	1.302	19.51	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.30070	0.00130	1.05300	0.00105	1.301	19.96	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	1.30150	0.00130	1.06820	0.00107	1.302	20.41	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	1.30700	0.00131	1.09580	0.00110	1.307	21.13	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	1.31210	0.00131	1.11190	0.00111	1.312	21.52	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.31470	0.00131	1.11920	0.00112	1.315	21.69	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.34680	0.00135	1.18900	0.00119	1.347	23.14	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.10680	0.00111	0.61300	0.00061	1.107	24.59	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.69110	0.00069	0.37380	0.00037	0.691	24.59	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.64760	0.00065	0.34910	0.00035	0.648	24.59	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.54400	0.00054	0.29070	0.00029	0.544	24.59	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.50940	0.00051	0.27130	0.00027	0.509	24.59	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.38220	0.00038	0.20070	0.00020	0.382	24.59	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.20810	0.00021	0.10610	0.00011	0.208	24.59	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.17330	0.00017	0.08760	0.00009	0.173	24.59	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10660	0.00011	0.05270	0.00005	0.107	24.59	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07150	0.00007	0.03470	0.00003	0.072	24.59	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.38120	12.38120	12.20120	12.20120		12.62	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,441.15400	1.44115	1,610.61740	1.61062	1,441.154	16.10	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.80150	0.00180	1.64370	0.00164	1.802	20.84	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.76650	0.00177	0.99000	0.00099	1.767	23.17	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.38580	12.38580	12.20570	12.20570		12.56	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.39200	12.39200	12.21170	12.21170		12.60	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	136.24700	0.13625	195.87990	0.19588	136.247	12.15	0.31	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	40.50480	0.04050	23.40640	0.02341	40.505	15.71	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	31.98080	0.03198	17.83760	0.01784	31.981	15.91	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.41360	12.41360	12.23290	12.23290		12.60	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.41970	12.41970	12.23890	12.23890		12.57	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,046.02990	2.04603	2,219.47150	2.21947	2,046.030	16.69	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.88930	0.00289	2.63980	0.00264	2.889	19.94	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.42130	12.42130	12.24040	12.24040		12.59	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.42440	12.42440	12.24350	12.24350		12.63	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.43070	12.43070	12.24950	12.24950		12.73	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,422.05200	1.42205	1,584.82730	1.58483	1,422.052	15.84	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.70360	0.00370	2.69300	0.00269	3.704	19.21	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.05440	0.00205	1.18880	0.00119	2.054	19.98	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.44160	12.44160	12.26010	12.26010		12.76	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	277.61410	0.27761	361.74320	0.36174	277.614	12.58	0.43	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,474.10410	1.47410	1,637.04260	1.63704	1,474.104	15.90	0.89	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.77350	0.00277	1.62030	0.00162	2.774	19.34	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.45090	12.45090	12.26910	12.26910		12.77	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.47900	12.47900	12.29630	12.29630		12.95	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,409.75420	1.40975	1,566.58490	1.56658	1,409.754	15.70	0.85	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	4.89920	0.00490	3.07290	0.00307	4.899	18.00	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	2.07980	0.00208	1.19420	0.00119	2.080	18.08	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.50560	12.50560	12.32190	12.32190		12.94	0.00	7,390,809.60	591	56,978.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	56.01460	0.05601	78.01830	0.07802	56.015	11.77	0.12	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	59.01840	0.05902	82.00220	0.08200	59.018	11.78	0.12	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	75.87120	0.07587	104.11970	0.10412	75.871	11.87	0.15	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	107.35520	0.10736	144.97440	0.14497	107.355	12.00	0.20	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	132.86230	0.13286	177.96130	0.17796	132.862	12.09	0.23	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	147.05280	0.14705	196.09250	0.19609	147.053	12.13	0.25	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	179.76840	0.17977	235.66440	0.23566	179.768	12.26	0.28	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	535.76230	0.53576	425.67510	0.42568	535.762	12.60	0.62	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	303.43080	0.30343	380.60570	0.38061	303.431	12.67	0.40	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.48	Put	395.77260	0.39577	0.00000	0.00000	395.773	12.92	0.47	1,478,251.91	250	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	412.43860	0.41244	324.87400	0.32487	412.439	12.94	0.52	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	473.02160	0.47302	576.58960	0.57659	473.022	13.18	0.52	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	498.20770	0.49821	604.37210	0.60437	498.208	13.26	0.54	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	312.73520	0.31274	242.62760	0.24263	312.735	13.51	0.42	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	303.21660	0.30322	234.88300	0.23488	303.217	13.57	0.41	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	632.39020	0.63239	750.62790	0.75063	632.390	13.68	0.61	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	190.76000	0.19076	144.32190	0.14432	190.760	14.50	0.28	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	935.16000	0.93516	1,072.42190	1.07242	935.160	14.50	0.72	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	181.16520	0.18117	136.80420	0.13680	181.165	14.60	0.27	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	147.60500	0.14761	110.69620	0.11070	147.605	15.00	0.22	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	126.84270	0.12684	93.71380	0.09371	126.843	15.30	0.20	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	7.17230	0.00717	4.48780	0.00449	7.172	17.36	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	6.40680	0.00641	4.00250	0.00400	6.407	17.35	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	5.44470	0.00544	3.37540	0.00338	5.445	17.35	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.25360	0.00425	2.60590	0.00261	4.254	17.35	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.52280	12.52280	12.33850	12.33850		12.98	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,400.05260	1.40005	1,552.14310	1.55214	1,400.053	15.53	0.82	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	5.18170	0.00518	3.43020	0.00343	5.182	16.93	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.09310	0.00209	1.33830	0.00134	2.093	16.93	0.00	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.56490	12.56490	12.37920	12.37920		13.08	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.57090	12.57090	12.38510	12.38510		13.08	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.57400	12.57400	12.38810	12.38810		13.10	0.00	0.00	0	430.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,391.76430	1.39176	1,538.75090	1.53875	1,391.764	15.41	0.78	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	15.11470	0.01511	5.71370	0.00571	15.115	18.41	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.69410	0.00769	2.53600	0.00254	7.694	18.41	0.01	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.58150	12.58150	12.39540	12.39540		13.18	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	179.77030	0.17977	228.39410	0.22839	179.770	12.27	0.25	0.00	0	1,880.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,442.12710	1.44213	1,590.01550	1.59002	1,442.127	15.48	0.79	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	10.81280	0.01081	4.82930	0.00483	10.813	18.34	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.59360	12.59360	12.40720	12.40720		13.20	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.59810	12.59810	12.41160	12.41160		13.22	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	27.28280	0.02728	31.48710	0.03149	27.283	12.72	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	124.94630	0.12495	159.69740	0.15970	124.946	12.15	0.19	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	298.88230	0.29888	239.91300	0.23991	298.882	14.33	0.35	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.61930	12.61930	12.43210	12.43210		13.24	0.00	0.00	0	0.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,387.51230	1.38751	1,531.98610	1.53199	1,387.512	15.35	0.75	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	22.82290	0.02282	13.07460	0.01307	22.823	18.84	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	11.98040	0.01198	6.40010	0.00640	11.980	18.84	0.02	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.63590	12.63590	12.44830	12.44830		13.32	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,261.15170	1.26115	1,401.94200	1.40194	1,261.152	15.04	0.72	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	54.61070	0.05461	40.55420	0.04055	54.611	17.76	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.64050	12.64050	12.45270	12.45270		13.33	0.00	126,405.00	10	21,689.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	132.71400	0.13271	167.42240	0.16742	132.714	12.22	0.19	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	601.52630	0.60153	500.64040	0.50064	601.526	13.14	0.56	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	409.34040	0.40934	336.76020	0.33676	409.340	13.93	0.42	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	351.58330	0.35158	288.06020	0.28806	351.583	14.27	0.37	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	225.90600	0.22591	181.69400	0.18169	225.906	15.31	0.26	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	98.58810	0.09859	76.55660	0.07656	98.588	16.71	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	48.19830	0.04820	35.70210	0.03570	48.198	18.14	0.06	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.66610	12.66610	12.47770	12.47770		13.31	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,382.12600	1.38213	1,524.58810	1.52459	1,382.126	15.24	0.73	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	28.11100	0.02811	18.39760	0.01840	28.111	18.80	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	15.06990	0.01507	9.39740	0.00940	15.070	18.80	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.73190	12.73190	12.54190	12.54190		13.49	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.78050	12.78050	12.58970	12.58970		13.55	0.00	0.00	0	2,623.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	13.68940	0.01369	19.21340	0.01921	13.689	11.73	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	201.32650	0.20133	243.62280	0.24362	201.327	12.48	0.22	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	303.44720	0.30345	363.01410	0.36301	303.447	12.67	0.29	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	642.43470	0.64243	0.00000	0.00000	642.435	13.50	0.47	2,996,865.45	500	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	433.58230	0.43358	370.32030	0.37032	433.582	14.49	0.38	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	235.69230	0.23569	196.18560	0.19619	235.692	15.92	0.23	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.79370	12.79370	12.60280	12.60280		13.56	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.91320	12.91320	12.72430	12.72430		13.81	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.19280	13.19280	13.01320	13.01320		14.32	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	65.83670	0.06584	54.64460	0.05464	65.837	18.76	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.48290	13.48290	13.30650	13.30650		14.70	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.56430	13.56430	13.38360	13.38360		14.84	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.64930	13.64930	13.46400	13.46400		14.99	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.36380	12.36380	12.18410	12.18410		12.42	0.00	309,095.00	25	415.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.50560	12.50560	12.32190	12.32190		12.94	0.00	25,011.20	2	52.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.64050		12.64050		12.45270	12.45270		13.33	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.91320		12.91320		12.72430	12.72430		13.81	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			17.13620		17.13620		16.97590	16.97590		13.28	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			17.18300		17.18300		17.02170	17.02170		13.34	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.28860		17.28860		17.12370	17.12370		13.54	0.00	232,739,133.20	13,462	442,325.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	491.12140		0.49112		593.51140	0.59351	491.121	13.84	0.58	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	4.63230		0.00463		3.37800	0.00338	4.632	18.22	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.56120		17.56120		17.39070	17.39070		13.99	0.00	17,561,200.00	1,000	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.82510		17.82510		17.64910	17.64910		14.33	0.00	24,028,234.80	1,348	4,345.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.11030		18.11030		17.92920	17.92920		14.48	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.37900		18.37900		18.20110	18.20110		14.49	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11329		0.11329		0.11244	0.11244		22.08	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11438		0.11438		0.11348	0.11348		16.16	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11463		0.11463		0.11373	0.11373		16.03	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11646		0.11646		0.11553	0.11553		14.32	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11853		0.11853		0.11757	0.11757		13.17	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12308		0.12308		0.12208	0.12208		12.50	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry			15.02450		15.02450		14.85970	14.85970		12.37	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			15.09960		15.09960		14.93220	14.93220		11.49	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.18070		15.18070		15.01140	15.01140		11.63	0.00	111,183,446.80	7,324	118,865.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.08600		0.00409		6.48330	0.00648	4.086	13.79	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.89840		0.00790		10.23570	0.01024	7.898	13.19	0.03	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	12.82580		0.01283		15.69200	0.01569	12.826	12.45	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	24.07990		0.02408		28.08100	0.02808	24.080	11.50	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	907.68140		0.90768		745.56690	0.74557	907.681	11.34	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	814.60640		0.81461		660.74050	0.66074	814.606	11.00	0.89	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	369.12220		0.36912		264.67200	0.26467	369.122	11.42	0.61	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	315.12110		0.31512		409.77930	0.40978	315.121	11.74	0.53	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	129.60340		0.12960		85.12730	0.08513	129.603	12.58	0.29	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	66.98760		0.06699		39.31190	0.03931	66.988	13.33	0.16	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,286.06830		1.28607		1,442.72920	1.44273	1,286.068	13.83	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.76460		0.00176		1.57390	0.00157	1.765	19.81	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.57490		0.00057		0.30900	0.00031	0.575	25.40	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.46700		15.46700		15.29180	15.29180		12.00	0.00	30,934,000.00	2,000	57,482.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	13.32330		0.01332		14.66390	0.01466	13.323	11.58	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	54.68220		0.05468		75.63590	0.07564	54.682	10.64	0.11	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	716.00860		0.71601		823.58560	0.82359	716.009	12.65	0.60	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	144.68280		0.14468		110.55210	0.11055	144.683	14.08	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.75230		0.01575		13.85630	0.01386	15.752	18.23	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.75020		15.75020		15.56900	15.56900		12.39	0.00	3,937,550.00	250	5,299.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.06420		16.06420		15.87820	15.87820		12.62	0.00	0.00	0	2,625.00

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		16.32590	16.32590		16.14060	16.14060		12.98	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		93.23000	93.23000		92.71000	92.71000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.14000	90.14000		89.60000	89.60000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.81000	88.81000		88.26000	88.26000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.92000	90.92000		90.35000	90.35000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.67000	94.67000		94.11000	94.11000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.17000	93.17000		92.59000	92.59000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.20000	95.20000		94.62000	94.62000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.92000	98.92000		98.34000	98.34000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.22000	99.22000		98.64000	98.64000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.37000	94.37000		93.76000	93.76000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.84000	99.84000		99.24000	99.24000			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		100.03000	100.03000		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
1Y STND	On 22/03/2019	Interest Rate Swap		99.41000	99.41000		99.37000	99.37000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.04000	100.04000		99.97000	99.97000			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		98.50000	98.50000		98.49000	98.49000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.82000	98.82000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.16000	99.16000		99.13000	99.13000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.49000	99.49000		99.42000	99.42000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.82000	99.82000		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.70000	100.70000		100.60000	100.60000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.37000	98.37000		98.25000	98.25000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.17000	100.17000		100.05000	100.05000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.61000	95.61000		95.47000	95.47000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.76000	94.76000		94.60000	94.60000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.88000	93.88000		93.70000	93.70000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.97000	93.97000		93.77000	93.77000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.10000	96.10000		95.88000	95.88000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.17000	96.17000		95.93000	95.93000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.29000	97.29000		97.04000	97.04000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.44000	99.44000		99.16000	99.16000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.63000	100.63000		100.34000	100.34000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.66000	95.66000		95.33000	95.33000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		99.94000	99.94000		99.59000	99.59000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		584.65400	584.65400		587.58300	587.58300			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		595.15300	595.15300		598.13700	598.13700			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 01/11/2018	Index Future	605.96500		605.96500		608.99900	608.99900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	617.96300		617.96300		621.06700	621.06700			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	690.80800		690.80800		696.08000	696.08000			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	703.21300		703.21300		708.58300	708.58300			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	715.98800		715.98800		721.45000	721.45000			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	730.16400		730.16400		735.74700	735.74700			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	631.75800		631.75800		637.62000	637.62000			0.00	0.00	0	805.00
ALBI	On 02/08/2018	Index Future	643.10200		643.10200		649.07400	649.07400			0.00	0.00	0	265.00
ALBI	On 01/11/2018	Index Future	654.78600		654.78600		660.86000	660.86000			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	667.75000		667.75000		673.95600	673.95600			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.42660	9.42660		9.34190	9.34190			10.79	0.00	3,770,640.00	400	12,044.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.54050	9.54050		9.45340	9.45340			11.18	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.65180	9.65180		9.56290	9.56290			11.74	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.88210	9.88210		9.79400	9.79400			12.21	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.65150	9.65150		9.58560	9.58560			11.89	0.00	96,515.00	10	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.90170	9.90170		9.83110	9.83110			12.43	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.70610	12.70610		12.56160	12.56160			10.78	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.95830	12.95830		12.80850	12.80850			11.33	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.20770	13.20770		13.05200	13.05200			11.92	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.70710	13.70710		13.54780	13.54780			12.54	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.95580	1.95580		1.93320	1.93320			11.45	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97070	1.97070		1.94850	1.94850			11.83	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.98580	1.98580		1.96340	1.96340			12.27	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01540	2.01540		1.99360	1.99360			13.03	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.04050	2.04050		2.01910	2.01910			12.53	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.07950	2.07950		2.05720	2.05720			13.11	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.11890	2.11890		2.09600	2.09600			13.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26800	2.26800		2.24640	2.24640			14.01	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/05/2018	Bond Future	10.23159		80.15292		10.11197	80.93130			0.00	598,421,700.72	7,466	0.00
ES33	On 02/08/2018	Bond Future	10.31963		81.59224		10.19593	82.38503			0.00	609,167,663.84	7,466	9,466.00
ES33	On 01/11/2018	Bond Future	10.41135		79.28546		10.28354	80.09197			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.51463		80.85471		10.38176	81.67874			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	10.41622		83.51248		10.29157	84.45821			0.00	0.00	0	3,000.00
ES42	On 02/08/2018	Bond Future	10.50145		85.01217		10.37271	85.97533			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.58914		82.29631		10.45620	83.27631			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	10.68443		83.92502		10.54654	84.92601			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	628.36800		628.36800		633.98800	633.98800			0.00	961,403,040.00	153	316.00
GOVI	On 02/08/2018	GOVI	639.65100		639.65100		645.37600	645.37600			0.00	959,476,500.00	150	191.00
GOVI	On 01/11/2018	GOVI	651.27200		651.27200		657.09500	657.09500			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	664.16600		664.16600		670.11600	670.11600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.57760		1.57760		1.55490	1.55490		12.87	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.59830		1.59830		1.57490	1.57490		12.94	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.61780		1.61780		1.59380	1.59380		13.04	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.70990		1.70990		1.68750	1.68750		14.11	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future	134.28360		134.28360		134.62601	134.62601			0.00	9,534,135.60	71	941.00
I2025	On 02/08/2018	Bond Future	135.35804		135.35804		135.70707	135.70707			0.00	9,610,420.84	71	685.00
I2025	On 01/11/2018	Bond Future	137.84259		137.84259		138.19803	138.19803			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	139.20689		139.20689		139.57292	139.57292			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/05/2018	Bond Future	100.59653		100.59653		101.09105	101.09105			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.43485		102.43485		102.93863	102.93863			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.26543		103.26543		103.77852	103.77852			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.34650		105.34650		105.87261	105.87261			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	106.27058		106.27058		106.27422	106.27422			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	108.21259		108.21259		108.21663	108.21663			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future	109.07777		109.07777		109.08180	109.08180			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	111.27596		111.27596		111.28280	111.28280			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

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
I2038	On 03/05/2018	Bond Future	128.73004		128.73004		128.83476	128.83476			0.00	0.00	0	5,837.00
I2038	On 02/08/2018	Bond Future	129.53046		129.53046		129.63749	129.63749			0.00	0.00	0	8,180.00
I2038	On 01/11/2018	Bond Future	131.90812		131.90812		132.01701	132.01701			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	132.97618		132.97618		133.09065	133.09065			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	121.51156		121.51156		122.23667	122.23667			0.00	0.00	0	8,169.00
I2046	On 02/08/2018	Bond Future	123.73193		123.73193		124.47074	124.47074			0.00	0.00	0	3,006.00
I2046	On 01/11/2018	Bond Future	124.35374		124.35374		125.10591	125.10591			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	126.85987		126.85987		127.63029	127.63029			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	129.48377		129.48377		129.76920	129.76920			0.00	0.00	0	7,163.00
I2050	On 02/08/2018	Bond Future	130.12187		130.12187		130.41291	130.41291			0.00	0.00	0	7,240.00
I2050	On 01/11/2018	Bond Future	132.51040		132.51040		132.80679	132.80679			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	133.40911		133.40911		133.71454	133.71454			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	256.08800		256.08800		256.54100	256.54100			0.00	1,060,204,320.00	414	690.00
IGOV	On 02/08/2018	Index Future	260.76700		260.76700		261.23000	261.23000			0.00	1,079,575,380.00	414	822.00
IGOV	On 01/11/2018	Index Future	265.55400		265.55400		266.02500	266.02500			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	270.90600		270.90600		271.39300	271.39300			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	0.12260		0.12260		0.12080	0.12080			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.12070		0.12070		0.11950	0.11950			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.12050		0.12050		0.11910	0.11910			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.12030		0.12030		0.11830	0.11830			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.57370		1.57370		1.56030	1.56030		12.47	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.59750		1.59750		1.58360	1.58360		13.18	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.62050		1.62050		1.60630	1.60630		13.06	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.66580		1.66580		1.65160	1.65160		12.90	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.85030		8.85030		8.79650	8.79650		11.43	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.95310		8.95310		8.89710	8.89710		11.89	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.05410		9.05410		8.99550	8.99550		12.49	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.56650		9.56650		9.52080	9.52080		13.26	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			1.26710		1.26710		1.25950	1.25950			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27510		1.27510		1.26730	1.26730			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28310		1.28310		1.27500	1.27500			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34820		1.34820		1.34220	1.34220			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.39830		1.39830		1.40540	1.40540			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40430		1.40430		1.41140	1.41140			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22780		1.22780		1.23200	1.23200			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.23680		1.23680		1.24100	1.24100			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.82650		8.82650	0.11315	8.89350	8.89350		12.36	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	338.59920		0.03386	0.11315	672.83690	0.06728	338.599	13.26	0.28	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.72350		8.72350	0.11315	8.79260	8.79260		13.96	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	850.99920		0.08510	0.11315	794.38050	0.07944	850.999	15.59	0.24	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.74260		8.74260	0.11315	8.81170	8.81170		13.39	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,619.84840		0.26198	0.11315	2,325.49070	0.23255	2,619.848	12.97	0.62	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.58660		8.58660	0.11315	8.65590	8.65590		15.07	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.15564		118.27626		8.03029	119.11615		6.18	0.00	12,579,035,079.78	106,353	93,912.00
R186	On 03/05/2018	Bond Future	7.85	Call	20.04000		0.02004		137.21000	0.13721	20.040	6.02	0.04	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	252.70000		0.25270		118.14000	0.11814	252.700	6.49	0.31	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	107.50000		0.10750		49.11000	0.04911	107.500	6.61	0.16	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	66.53000		0.06653		30.47000	0.03047	66.530	6.68	0.11	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	23.02000		0.02302		10.92000	0.01092	23.020	6.80	0.04	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.22000		0.00022		0.16000	0.00016	0.220	7.23	0.00	0.00	0	4,745.00
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			8.19421		115.10161		8.06326	115.95713		6.87	0.00	12,380,789,578.04	107,564	103,467.00
R186	On 02/08/2018	Bond Future	7.50	Call	228.06000		0.22806		367.97000	0.36797	228.060	6.35	0.12	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,881.48000		1.88148		2,402.36000	2.40236	1,881.480	7.03	0.54	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.23056		117.19239		8.09389	118.06254		6.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,570.39000		1.57039		1,955.85000	1.95585	1,570.390	6.84	0.39	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,230.07000		3.23007		3,796.07000	3.79607	3,230.070	7.25	0.60	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	696.67000		0.69667		561.21000	0.56121	696.670	7.80	0.19	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.26964		114.20568		8.12585	115.09528		7.17	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			306.01977		306.01977		305.95925	305.95925			0.00	0.00	0	1,438.00

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 02/08/2018	Bond Future			304.44772		304.44772		304.38685	304.38685			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			310.03601		310.03601		309.97401	309.97401			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.92492		308.92492		308.86958	308.86958			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			242.54499		242.54499		242.69957	242.69957		3.97	0.00	0.00	0	19,277.00
R202	On 02/08/2018	Bond Future			243.17192		243.17192		243.33004	243.33004			0.00	0.00	0	3,911.00
R202	On 01/11/2018	Bond Future			247.63579		247.63579		247.79641	247.79641			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			248.71752		248.71752		248.88766	248.88766			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.63827		101.87912		7.50735	102.40154		3.96	0.00	394,883,469.12	3,876	70,737.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.66	0.00	0.00	0	2,500.00
R2023	On 02/08/2018	Bond Future			7.65840		103.70864		7.51881	104.24100		3.94	0.00	401,974,688.64	3,876	19,477.00
R2023	On 01/11/2018	Bond Future			7.68132		101.66564		7.53239	102.20687		3.79	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.70569		103.67801		7.54442	104.23188		3.62	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.54629		98.12536		8.42117	99.02200		8.32	0.00	2,131,675,320.64	21,724	80,013.00
R2030	On 02/08/2018	Bond Future			8.59198		95.88193		8.46235	96.79523		9.26	0.00	1,675,440,844.82	17,474	17,557.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,597.47000		1.59747		2,081.36000	2.08136	1,597.470	9.27	0.46	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,244.15000		3.24415		3,919.69000	3.91969	3,244.150	9.83	0.68	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	310.03000		0.31003		231.32000	0.23132	310.030	10.65	0.12	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.63166		97.62354		8.49767	98.55264		9.43	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.67481		95.54624		8.53540	96.49555		10.16	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.72102		97.09049		8.59594	98.06750		9.41	0.00	875,562,038.82	9,018	59,811.00
R2032	On 02/08/2018	Bond Future			8.76525		98.83404		8.63608	99.82911		10.07	0.00	891,285,372.72	9,018	9,020.00
R2032	On 01/11/2018	Bond Future			8.80951		96.47390		8.67622	97.48628		10.66	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.85733		98.38337		8.71905	99.41764		11.02	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			8.86600		101.71945		8.74597	102.76732		10.30	0.00	3,458,461.30	34	78,576.00
R2035	On 03/05/2018	Bond Future	8.75	Call	309.01000		0.30901		822.53000	0.82253	309.010	10.40	0.29	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	33.48000		0.03348		19.54000	0.01954	33.480	11.43	0.04	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.91017		103.54609		8.78642	104.61336		11.04	0.00	3,520,567.06	34	5,725.00
R2035	On 01/11/2018	Bond Future			8.95624		100.93011		8.82878	102.01595		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.00706		102.92783		8.87504	104.03709		11.86	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			8.96162		98.10040		8.84164	99.15494		10.88	0.00	1,529,090,934.80	15,587	40,172.00
R2037	On 02/08/2018	Bond Future			9.01025		95.60620		8.88661	96.68016		12.18	0.00	1,490,213,839.40	15,587	16,018.00
R2037	On 01/11/2018	Bond Future			9.05353		97.34278		8.92640	98.43548		12.40	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
R2037	On 07/02/2019	Bond Future			9.10071		95.00925		8.96929	96.12542		13.12	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.78092		103.74986		6.73123	103.77988		0.33	0.00	714,836,535.40	6,890	14,757.00
R204	On 02/08/2018	Bond Future			6.40492		101.57590		6.32092	101.60696		0.24	0.00	647,038,483.00	6,370	6,370.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/05/2018	Bond Future			9.02659		102.13556		8.90662	103.27784		11.51	0.00	1,198,458,661.04	11,734	37,215.00
R2040	On 03/05/2018	Bond Future	8.50	Call	1.60000		0.00160		25.07000	0.02507	1.600	10.80	0.00	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	673.25000		0.67325		1,422.82000	1.42282	673.250	11.74	0.45	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,551.73000		8.55173		9,694.03000	9.69403	8,551.730	13.79	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			9.07505		99.46346		8.95151	100.62674		12.89	0.00	1,167,104,239.64	11,734	16,420.00
R2040	On 01/11/2018	Bond Future			9.11826		101.27009		8.99132	102.45372		13.12	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.16534		98.76373		9.03424	99.97266		14.00	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/05/2018	Bond Future			9.07141		99.13872		8.94642	100.35620		12.23	0.00	1,801,846,236.00	18,175	12,177.00
R2044	On 02/08/2018	Bond Future			9.11853		96.53802		8.98994	97.77789		13.70	0.00	1,757,474,654.10	18,205	16,752.00
R2044	On 01/11/2018	Bond Future			9.16056		98.29155		9.02856	99.55311		13.96	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.20630		95.85148		9.07014	97.13987		14.91	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/05/2018	Bond Future			9.05061		98.53382		8.93060	99.74551		12.75	0.00	8,007,153,814.66	81,263	42,480.00
R2048	On 02/08/2018	Bond Future			9.09199		100.30327		8.96870	101.53715		13.71	0.00	8,150,944,630.01	81,263	94,004.00
R2048	On 01/11/2018	Bond Future			9.13477		97.69171		9.00821	98.94721		14.60	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.18169		99.62531		9.05115	100.90758		14.93	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			7.05388		102.55537		6.92068	102.76487		1.01	0.00	713,682,819.83	6,959	20,073.00
R207	On 02/08/2018	Bond Future			7.02005		100.75561		6.86181	100.96936		0.97	0.00	667,908,938.69	6,629	4,847.00
R207	On 01/11/2018	Bond Future			6.93460		102.58580		6.74279	102.80265		0.88	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			6.77506		100.97087		6.52316	101.19394		0.78	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.27606		99.33915		7.14432	99.67572		2.12	0.00	2,051,850,143.25	20,655	29,015.00
R208	On 02/08/2018	Bond Future			7.27481		101.12308		7.12928	101.46619		1.98	0.00	2,088,697,217.40	20,655	21,622.00
R208	On 01/11/2018	Bond Future			7.26557		99.56008		7.10390	99.90865		1.92	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.24526		101.53075		7.06056	101.88810		1.85	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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			8.89566		77.16146		8.77564	78.04609		11.36	0.00	4,618,344,865.38	59,853	104,525.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,168.96000		2.16896		3,025.65000	3.02565	2,168.960	12.26	0.92	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	3.06000		0.00306		2.12000	0.00212	3.060	12.90	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,888.47000		5.88847		6,773.11000	6.77311	5,888.470	13.54	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.06000		0.00006		0.07000	0.00007	0.060	13.58	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.65	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.00000		0.00000		0.00000	0.00000	0.000	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			8.93730		78.54710		8.81392	79.44797		12.22	0.00	4,624,460,512.50	58,875	76,242.00
R209	On 02/08/2018	Bond Future	8.46	Call	678.47000		0.67847		951.30000	0.95130	678.470	11.69	0.24	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	738.46000		0.73846		1,026.67000	1.02667	738.460	11.74	0.26	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,448.29000		2.44829		2,016.23000	2.01623	2,448.290	12.28	0.55	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,143.33000		2.14333		2,677.82000	2.67782	2,143.330	12.51	0.53	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,282.99000		1.28299		1,026.90000	1.02690	1,282.990	12.98	0.34	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	856.60000		0.85660		676.68000	0.67668	856.600	13.38	0.25	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,532.31000		5.53231		6,312.51000	6.31251	5,532.310	13.80	0.83	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	146.68000		0.14668		110.23000	0.11023	146.680	14.06	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	21.43000		0.02143		15.39000	0.01539	21.430	14.06	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.97881		76.82587		8.85207	77.74248		12.96	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.02345		78.34650		8.89267	79.28272		13.55	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			187.32432		187.32432		188.14685	188.14685			0.00	0.00	0	1,460.00
R210	On 02/08/2018	Bond Future			190.74745		190.74745		191.58566	191.58566			0.00	0.00	0	699.00
R210	On 01/11/2018	Bond Future			191.74855		191.74855		192.60204	192.60204			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			195.61280		195.61280		196.48830	196.48830			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future			154.86827		154.86827		154.87540	154.87540			0.00	340,555,325.73	2,199	3,848.00
R212	On 02/08/2018	Bond Future			155.59638		155.59638		155.60410	155.60410			0.00	342,156,439.62	2,199	3,945.00
R212	On 01/11/2018	Bond Future			158.45245		158.45245		158.46026	158.46026			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.49172		159.49172		159.50368	159.50368			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R213	On 03/05/2018	Bond Future	8.62553		88.83687		8.50041	89.71947		9.12	0.00	1,899,065,769.99	21,377	27,451.00
R213	On 02/08/2018	Bond Future	8.66587		90.43216		8.53666	91.33110		9.80	0.00	1,933,168,284.32	21,377	18,005.00
R213	On 01/11/2018	Bond Future	8.70828		88.52800		8.57496	89.44255		10.39	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	8.75505		90.28035		8.61666	91.21470		10.76	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/05/2018	Bond Future	9.01555		77.03202		8.89053	78.01002		12.30	0.00	2,247,409,183.50	29,175	26,834.00
R214	On 02/08/2018	Bond Future	9.05643		78.41534		8.92804	79.41132		13.24	0.00	1,771,480,945.94	22,591	20,404.00
R214	On 01/11/2018	Bond Future	9.09875		76.54626		8.96701	77.55970		14.09	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.14515		78.06140		9.00934	79.09638		14.61	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.34770		9.34770		9.26840	9.26840		11.06	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.47580		9.47580		9.39550	9.39550		11.54	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.59920		9.59920		9.51590	9.51590		11.82	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.16940		10.16940		10.10070	10.10070		12.51	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.96160		2.96160		2.94380	2.94380		12.61	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.91380		2.91380		2.89590	2.89590		12.97	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.86760		2.86760		2.84950	2.84950		13.00	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.86510		2.86510		2.85260	2.85260		13.16	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.27340		1.27340		1.25920	1.25920			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.24860		1.24860		1.23330	1.23330			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.22620		1.22620		1.21080	1.21080			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.18350		1.18350		1.16900	1.16900			0.00	0.00	0	0.00
Total for Derivatives :												89,969,045,716.93	1,193,003	6 849 683.00
Grand Total:												89,969,045,716.93	1,193,003	6 849 683.00