



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: 30/04/2018

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 30/04/2018	Any day expiry	12.44250	12.44250		12.43270	12.43270		12.29	0.00	15,814,417.50	1,271	0.00	
\$ / R	On 02/05/2018	Any day expiry	12.48470	12.48470		12.43100	12.43100		13.43	0.00	0.00	0	0.00	
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	0.00000	0.00000	0.17990	0.00018	0.000	17.44	0.00	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	684.70200	0.68470	632.52820	0.63253	684.702	19.56	1.00	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	42.26640	0.04227	61.19010	0.06119	42.266	13.43	0.45	0.00	0	2,000.00
\$ / R	On 04/05/2018	Any day expiry	12.48680	12.48680		12.43530	12.43530		13.69	0.00	0.00	0	0.00	
\$ / R	On 04/05/2018	Any day expiry	12.25	Call	248.34700	0.24835	227.05430	0.22705	248.347	15.43	0.88	0.00	0	20,000.00
\$ / R	On 04/05/2018	Any day expiry	12.40	Call	126.04140	0.12604	124.76500	0.12476	126.041	14.39	0.68	0.00	0	35,311.00
\$ / R	On 07/05/2018	Any day expiry	12.49290	12.49290		12.44170	12.44170		12.45	0.00	0.00	0	46,000.00	
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	496.04330	0.49604	453.79560	0.45380	496.043	15.54	0.97	0.00	0	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.10	Call	399.59190	0.39959	363.57710	0.36358	399.592	14.92	0.94	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry	12.49660	12.49660		12.44480	12.44480		12.64	0.00	0.00	0	0.00	
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	273.08360	0.27308	333.46280	0.33346	273.084	14.12	0.80	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,363.58310	1.36358	1,415.72540	1.41573	1,363.583	22.08	1.00	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.11690	0.00012	0.00000	0.00000	0.117	43.08	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry	12.49970	12.49970		12.44790	12.44790		12.73	0.00	0.00	0	70.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 14/05/2018	Any day expiry		12.50430	12.50430	12.45260	12.45260		12.33	0.00	0.00	0	0.00
\$ / R	12.75	Put		289.55270	0.28955		351.71600	0.35172	289.553	13.37	0.77	0.00	0	11,000.00
\$ / R	14.50	Put		1,995.75890	1.99576	2,047.54900	2.04755	1,995.759	22.47	1.00	0.00	0.00	0	11,000.00
\$ / R	15.76	Call		0.16300	0.00016		0.13350	0.00013	0.163	36.52	0.00	0.00	0	11,000.00
\$ / R		On 15/05/2018	Any day expiry		12.50590	12.50590	12.45410	12.45410		12.42	0.00	0.00	0	0.00
\$ / R	10.90	Put		0.00040	0.00000		0.18830	0.00019	0.000	15.45	0.00	0.00	0	1,000.00
\$ / R	11.70	Put		1.23900	0.00124		3.55390	0.00355	1.239	14.22	0.01	0.00	0	1,000.00
\$ / R	12.20	Call		335.29760	0.33530	308.85420	0.30885	335.298	12.85	0.83	0.00	0.00	0	1,000.00
\$ / R		On 18/05/2018	Any day expiry		12.51060	12.51060	12.45880	12.45880		12.60	0.00	0.00	0	0.00
\$ / R	12.00	Put		10.22590	0.01023		20.74110	0.02074	10.226	12.58	0.07	0.00	0	51,000.00
\$ / R		On 21/05/2018	Any day expiry		12.51520	12.51520	12.46350	12.46350		12.39	0.00	0.00	0	46,000.00
\$ / R	11.95	Call		572.84050	0.57284	529.47420	0.52947	572.841	11.86	0.95	0.00	0.00	0	30,000.00
\$ / R		On 22/05/2018	Any day expiry		12.51680	12.51680	12.46500	12.46500		12.44	0.00	0.00	0	34,600.00
\$ / R	12.00	Call		528.15240	0.52815	489.13460	0.48913	528.152	11.76	0.93	0.00	0.00	0	30,000.00
\$ / R		On 25/05/2018	Any day expiry		12.52150	12.52150	12.46970	12.46970		12.56	0.00	249,274,000.00	20,000	20,000.00
\$ / R	12.37	Call		246.23820	0.24624	237.80500	0.23781	246.238	12.25	0.65	0.00	0.00	0	30,000.00
\$ / R		On 29/05/2018	Any day expiry		12.52770	12.52770	12.47590	12.47590		12.53	0.00	162,715,800.00	13,000	13,000.00
\$ / R	12.45	Call		214.91300	0.21491	209.75070	0.20975	214.913	12.34	0.58	0.00	0.00	0	40,000.00
\$ / R	12.46	Call		209.58210	0.20958	204.91320	0.20491	209.582	12.36	0.57	0.00	0.00	0	30,000.00
\$ / R		On 31/05/2018	Any day expiry		12.53080	12.53080	12.47900	12.47900		12.59	0.00	0.00	0	181.00
\$ / R	13.80	Put		1,273.33140	1.27333	1,327.75720	1.32776	1,273.331	15.90	0.98	0.00	0.00	0	1,000.00
\$ / R	15.43	Call		0.21960	0.00022		0.38260	0.00038	0.220	22.80	0.00	0.00	0	500.00
\$ / R	15.89	Call		0.21010	0.00021		0.38550	0.00039	0.210	25.63	0.00	0.00	0	500.00
\$ / R		On 08/06/2018	Any day expiry		12.54340	12.54340	12.49150	12.49150		12.67	0.00	0.00	0	1,746.00
\$ / R	12.80	Call		117.28870	0.11729	121.01930	0.12102	117.289	13.46	0.33	0.00	0.00	0	1,746.00
\$ / R		On 18/06/2018	Foreign Exchange Future		12.55930	12.55930	12.50740	12.50740		12.60	0.00	1,029,523,498.90	81,973	1,140,683.00
\$ / R	11.00	Put		1.35760	0.00136		2.30580	0.00231	1.358	14.61	0.01	0.00	0	60,750.00
\$ / R	11.20	Put		2.76600	0.00277		4.39320	0.00439	2.766	14.04	0.01	0.00	0	2,550.00
\$ / R	11.35	Call		1,213.90290	1.21390	1,164.71730	1.16472	1,213.903	13.59	0.98	0.00	0.00	0	10,000.00
\$ / R	11.45	Call		1,115.62250	1.11562	1,067.70570	1.06771	1,115.623	13.24	0.97	0.00	0.00	0	10,000.00
\$ / R	11.50	Put		7.40770	0.00741		12.19180	0.01219	7.408	13.07	0.03	0.00	0	40,216.00
\$ / R	11.60	Put		10.16020	0.01016		16.95180	0.01695	10.160	12.72	0.04	0.00	0	12,000.00
\$ / R	11.70	Call		873.21390	0.87321	830.75540	0.83076	873.214	12.37	0.94	0.00	0.00	0	30.00
\$ / R	11.75	Put		16.27030	0.01627		27.31660	0.02732	16.270	12.20	0.07	0.00	0	60,000.00
\$ / R	11.77	Put		17.31800	0.01732		29.06320	0.02906	17.318	12.13	0.07	0.00	0	76,000.00
\$ / R	11.80	Put		19.01410	0.01901		31.87140	0.03187	19.014	12.03	0.08	0.00	0	5,500.00
\$ / R	11.90	Put		25.91410	0.02591		43.05750	0.04306	25.914	11.68	0.10	0.00	0	9,500.00
\$ / R	12.00	Call		599.40910	0.59941	569.47640	0.56948	599.409	11.82	0.86	0.00	0.00	0	3,000.00
\$ / R	12.00	Put		40.10910	0.04011		62.07640	0.06208	40.109	11.82	0.14	0.00	0	29,050.00
\$ / R	12.06	Put		51.03540	0.05104		76.05070	0.07605	51.035	11.91	0.17	0.00	0	150.00
\$ / R	12.12	Put		63.99120	0.06399		92.10370	0.09210	63.991	11.99	0.20	0.00	0	372.00
\$ / R	12.14	Put		68.78790	0.06879		97.93640	0.09794	68.788	12.02	0.21	0.00	0	155,500.00
\$ / R	12.15	Call		480.57910	0.48058	458.34420	0.45834	480.579	12.04	0.78	0.00	0.00	0	500.00
\$ / R	12.15	Put		71.27910	0.07128		100.94420	0.10094	71.279	12.04	0.22	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	422.82100	0.42282	404.67430	0.40467	422.821	12.15	0.73	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	409.04190	0.40904	391.89630	0.39190	409.042	12.18	0.72	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	99.74190	0.09974	134.49630	0.13450	99.742	12.18	0.28	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	375.79150	0.37579	361.08890	0.36109	375.792	12.25	0.69	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	116.49150	0.11649	153.68890	0.15369	116.491	12.25	0.31	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	155.23970	0.15524	196.99870	0.19700	155.240	12.39	0.38	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	286.57780	0.28658	278.51640	0.27852	286.578	12.46	0.58	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	260.39300	0.26039	254.25780	0.25426	260.393	12.53	0.55	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	201.09300	0.20109	246.85780	0.24686	201.093	12.53	0.45	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	351.26070	0.35126	404.84120	0.40484	351.261	13.20	0.61	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	506.21390	0.50621	562.11080	0.56211	506.214	13.83	0.72	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	97.29650	0.09730	101.50830	0.10151	97.296	13.95	0.26	32,068,110.00	10,000	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	537.99650	0.53800	594.10830	0.59411	537.997	13.95	0.74	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	578.59350	0.57859	634.89450	0.63489	578.593	14.10	0.76	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	679.51230	0.67951	735.88960	0.73589	679.512	14.45	0.81	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	705.42320	0.70542	761.65990	0.76166	705.423	14.54	0.82	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	792.96230	0.79296	849.20410	0.84920	792.962	14.79	0.85	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	46.94380	0.04694	51.22760	0.05123	46.944	14.92	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	937.75200	0.93775	993.71180	0.99371	937.752	15.19	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	956.19110	0.95619	1,012.09820	1.01210	956.191	15.24	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	974.69600	0.97470	1,030.54890	1.03055	974.696	15.29	0.90	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,105.86120	1.10586	1,161.28360	1.16128	1,105.861	15.64	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,210.58440	1.21058	1,265.64000	1.26564	1,210.584	15.92	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,258.57510	1.25858	1,313.23780	1.31324	1,258.575	16.04	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,268.16020	1.26816	1,322.78730	1.32279	1,268.160	16.06	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,287.35720	1.28736	1,341.91490	1.34191	1,287.357	16.10	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,296.96940	1.29697	1,351.49250	1.35149	1,296.969	16.11	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,354.82200	1.35482	1,409.14070	1.40914	1,354.822	16.22	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	11.14580	0.01115	13.24150	0.01324	11.146	16.39	0.04	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,451.84580	1.45185	1,505.84150	1.50584	1,451.846	16.39	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,549.49110	1.54949	1,603.19140	1.60319	1,549.491	16.57	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,696.85590	1.69686	1,750.16950	1.75017	1,696.856	16.83	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.17180	0.00317	4.04270	0.00404	3.172	17.32	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.07860	0.00208	2.70640	0.00271	2.079	17.64	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.64680	0.00165	2.16820	0.00217	1.647	17.81	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.95200	0.00095	1.40810	0.00141	0.952	18.60	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.95430	0.00095	1.40400	0.00140	0.954	18.78	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.96160	0.00096	1.39510	0.00140	0.962	19.27	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.97050	0.00097	1.38900	0.00139	0.970	19.75	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.98810	0.00099	1.38460	0.00138	0.988	20.54	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.99920	0.00100	1.38470	0.00138	0.999	20.96	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	1.00420	0.00100	1.38520	0.00139	1.004	21.15	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	1.05540	0.00106	1.40170	0.00140	1.055	22.72	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.14990	0.00115	1.45570	0.00146	1.150	24.97	0.00	0.00	0	5,183.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	1.00500	0.00101	1.12780	0.00113	1.005	25.82	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.94240	0.00094	1.05970	0.00106	0.942	25.82	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.79300	0.00079	0.89680	0.00090	0.793	25.82	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.74300	0.00074	0.84210	0.00084	0.743	25.82	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.55910	0.00056	0.63960	0.00064	0.559	25.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.30600	0.00031	0.35720	0.00036	0.306	25.82	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.25520	0.00026	0.29970	0.00030	0.255	25.82	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.15740	0.00016	0.18800	0.00019	0.157	25.82	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.10580	0.00011	0.12810	0.00013	0.106	25.82	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.56250	12.56250	12.51050	12.51050		12.66	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.57680	12.57680	12.52470	12.52470		12.82	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,252.23850	1.25224	1,307.26560	1.30727	1,252.239	15.97	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.60300	0.00160	2.22330	0.00222	1.603	20.42	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.59680	0.00160	2.09350	0.00209	1.597	22.90	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.58160	12.58160	12.52950	12.52950		12.75	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.58790	12.58790	12.53570	12.53570		12.80	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	74.82870	0.07483	102.44000	0.10244	74.829	12.06	0.20	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	51.37840	0.05138	55.10170	0.05510	51.378	15.41	0.13	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	41.22020	0.04122	44.72130	0.04472	41.220	15.72	0.10	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.60970	12.60970	12.55740	12.55740		12.81	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.61600	12.61600	12.56360	12.56360		12.78	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,853.21560	1.85322	1,908.75730	1.90876	1,853.216	16.46	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.26480	0.00326	3.71460	0.00371	3.265	19.86	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.61750	12.61750	12.56520	12.56520		12.79	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.62060	12.62060	12.56830	12.56830		12.81	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.62690	12.62690	12.57450	12.57450		12.89	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,239.60240	1.23960	1,295.33360	1.29533	1,239.602	15.62	0.86	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.08790	0.00409	4.82920	0.00483	4.088	19.00	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.70410	0.00270	2.77190	0.00277	2.704	20.24	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.63780	12.63780	12.58540	12.58540		12.92	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	188.74350	0.18874	225.96920	0.22597	188.743	12.46	0.34	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,292.47850	1.29248	1,348.06950	1.34807	1,292.479	15.72	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.28050	0.00328	3.82200	0.00382	3.281	19.31	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.64720	12.64720	12.59470	12.59470		12.92	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.67530	12.67530	12.62260	12.62260		13.11	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,234.25480	1.23425	1,289.83410	1.28983	1,234.255	15.48	0.82	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	6.35100	0.00635	6.86390	0.00686	6.351	18.08	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	2.81250	0.00281	3.05020	0.00305	2.813	18.25	0.01	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.70190	12.70190	12.64890	12.64890		13.10	0.00	5,588,836.00	440	85,562.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	32.85250	0.03285	44.32250	0.04432	32.853	11.74	0.08	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	34.84110	0.03484	46.77670	0.04678	34.841	11.76	0.08	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	46.22580	0.04623	60.62410	0.06062	46.226	11.84	0.10	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	68.34730	0.06835	86.82610	0.08683	68.347	11.97	0.14	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	86.91690	0.08692	108.31480	0.10831	86.917	12.05	0.17	0.00	0	48,200.00

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	11.90	Put	97.45680	0.09746	120.35790	0.12036	97.457	12.09	0.18	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	121.20610	0.12121	147.16960	0.14717	121.206	12.17	0.21	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	200.33740	0.20034	234.43370	0.23443	200.337	12.49	0.31	38,359,227.60	10,000	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	652.23740	0.65224	633.33370	0.63333	652.237	12.49	0.69	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	219.43950	0.21944	254.95880	0.25496	219.440	12.56	0.33	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	252.21820	0.25222	289.92990	0.28993	252.218	12.67	0.36	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	508.37090	0.50837	496.15590	0.49616	508.371	12.83	0.60	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	306.47090	0.30647	347.25590	0.34726	306.471	12.83	0.40	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	361.47630	0.36148	404.81730	0.40482	361.476	12.98	0.45	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	382.69820	0.38270	426.90650	0.42691	382.698	13.03	0.46	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.68	Put	399.03510	0.39904	444.50580	0.44451	399.035	13.08	0.48	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	383.68360	0.38368	378.18380	0.37818	383.684	13.25	0.49	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	372.10540	0.37211	367.08380	0.36708	372.105	13.31	0.48	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	501.64180	0.50164	550.37030	0.55037	501.642	13.42	0.54	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	303.06180	0.30306	0.00000	0.00000	303.062	13.74	0.41	154,064,983.00	30,000	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	246.70910	0.24671	246.19150	0.24619	246.709	14.16	0.35	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	234.36410	0.23436	234.20560	0.23421	234.364	14.26	0.33	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	782.46410	0.78246	835.30560	0.83531	782.464	14.26	0.67	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	222.65860	0.22266	222.81930	0.22282	222.659	14.37	0.32	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	181.08310	0.18108	182.35540	0.18236	181.083	14.77	0.27	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	155.16920	0.15517	157.10840	0.15711	155.169	15.07	0.23	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	9.74430	0.00974	10.32040	0.01032	9.744	17.53	0.02	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	8.69900	0.00870	9.22520	0.00923	8.699	17.52	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.38400	0.00738	7.84400	0.00784	7.384	17.51	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	5.75130	0.00575	6.12490	0.00612	5.751	17.49	0.01	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.71910	12.71910	12.66600	12.66600		13.14	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,230.48420	1.23048	1,285.77880	1.28578	1,230.484	15.33	0.78	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	7.23130	0.00723	9.13680	0.00914	7.231	17.13	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.81880	0.00282	3.97320	0.00397	2.819	17.03	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.76130	12.76130	12.70780	12.70780		13.23	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.76750	12.76750	12.71400	12.71400		13.22	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.77070	12.77070	12.71710	12.71710		13.23	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,226.65200	1.22665	1,281.96550	1.28197	1,226.652	15.17	0.75	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	18.83790	0.01884	22.97020	0.02297	18.838	18.46	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	10.13580	0.01014	12.47210	0.01247	10.136	18.58	0.02	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.77850	12.77850	12.72480	12.72480		13.31	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	127.95760	0.12796	151.68710	0.15169	127.958	12.22	0.20	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,276.08680	1.27609	1,331.82760	1.33183	1,276.087	15.25	0.75	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	14.51980	0.01452	17.73580	0.01774	14.520	18.59	0.02	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.79070	12.79070	12.73700	12.73700		13.33	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.79530	12.79530	12.74160	12.74160		13.35	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	19.20790	0.01921	24.05270	0.02405	19.208	13.01	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	86.08050	0.08608	104.47210	0.10447	86.080	12.08	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	355.54220	0.35554	352.58330	0.35258	355.542	14.11	0.40	0.00	0	51,000.00

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 30/11/2018	Any day expiry			12.81680	12.81680		12.76290	12.76290	13.37	0.00	0.00	0	1,212.00
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,226.65800	1.22666		1,280.80010	1.28080	1,226.658	15.11	0.72	0.00	0	1,000.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	29.36850	0.02937		31.63970	0.03164	29.368	19.06	0.04	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	15.66810	0.01567		17.24790	0.01725	15.668	19.06	0.02	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	12.83360	12.83360		12.77970	12.77970		13.45	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	1,106.88670	1.10689		1,159.78600	1.15979	1,106.887	14.82	0.68	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	64.27750	0.06428		66.82480	0.06682	64.278	17.64	0.08	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	12.83820	12.83820		12.78420	12.78420		13.46	0.00	0.00	0	23,476.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	93.80620	0.09381		112.07610	0.11208	93.806	12.14	0.14	0.00	0	2,764.00	
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	366.59010	0.36659		405.41100	0.40541	366.590	12.98	0.38	0.00	0	100.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	704.79010	0.70479		689.61100	0.68961	704.790	12.98	0.62	0.00	0	150.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	481.27650	0.48128		474.71820	0.47472	481.277	13.72	0.48	0.00	0	6,000.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	413.82820	0.41383		409.32130	0.40932	413.828	14.06	0.42	0.00	0	7,100.00	
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future	264.84760	0.26485		264.53940	0.26454	264.848	15.09	0.29	0.00	0	2,764.00	
\$ / R	14.89	Call	On 14/12/2018	Foreign Exchange Future	117.20940	0.11721		118.92270	0.11892	117.209	16.61	0.14	0.00	0	1,000.00	
\$ / R	15.00	Call	On 14/12/2018	Foreign Exchange Future	108.01750	0.10802		109.80030	0.10980	108.018	16.74	0.13	0.00	0	1,000.00	
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future	56.48780	0.05649		59.19180	0.05919	56.488	18.02	0.07	0.00	0	2,000.00	
\$ / R			On 31/12/2018	Any day expiry	12.86430	12.86430		12.81020	12.81020		13.43	0.00	0.00	0	0.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	1,225.12820	1.22513		1,278.41250	1.27841	1,225.128	15.01	0.69	0.00	0	1,000.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	36.19580	0.03620		37.81560	0.03782	36.196	19.04	0.05	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	19.76550	0.01977		20.96960	0.02097	19.765	19.04	0.03	0.00	0	500.00	
\$ / R			On 31/01/2019	Any day expiry	12.91180	12.91180		12.85740	12.85740		13.53	0.00	0.00	0	1,225.00	
\$ / R			On 13/02/2019	Any day expiry	12.93140	12.93140		12.87690	12.87690		13.60	0.00	0.00	0	70.00	
\$ / R			On 28/02/2019	Any day expiry	12.95390	12.95390		12.89920	12.89920		13.61	0.00	0.00	0	1,225.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	12.98090	12.98090		12.92590	12.92590		13.67	0.00	0.00	0	3,498.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	9.87770	0.00988		11.11180	0.01111	9.878	11.92	0.02	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	154.74180	0.15474		176.88700	0.17689	154.742	12.41	0.18	0.00	0	1,000.00	
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	241.54370	0.24154		269.80420	0.26980	241.544	12.62	0.25	0.00	0	4,145.00	
\$ / R	12.76	Put	On 18/03/2019	Foreign Exchange Future	538.94160	0.53894		580.56370	0.58056	538.942	13.35	0.42	0.00	0	250.00	
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	498.80080	0.49880		492.88660	0.49289	498.801	14.33	0.42	0.00	0	4,145.00	
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	273.91830	0.27392		272.17250	0.27217	273.918	15.83	0.25	0.00	0	1,000.00	
\$ / R	15.20	Call	On 18/03/2019	Foreign Exchange Future	177.87010	0.17787		178.19770	0.17820	177.870	16.60	0.18	0.00	0	1,000.00	
\$ / R			On 27/03/2019	Any day expiry	12.99450	12.99450		12.93930	12.93930		13.67	0.00	0.00	0	4,414.00	
\$ / R			On 30/04/2019	Any day expiry	13.04550	13.04550		12.98990	12.98990		13.73	0.00	0.00	0	1,225.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	13.11440	13.11440		13.05900	13.05900		13.90	0.00	0.00	0	3,087.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	13.39360	13.39360		13.33910	13.33910		14.43	0.00	0.00	0	0.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	78.85680	0.07886		79.94050	0.07994	78.857	18.95	0.06	0.00	0	2,000.00	
\$ / R			On 12/06/2020	Foreign Exchange Future	13.68570	13.68570		13.63320	13.63320		14.81	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry	13.77140	13.77140		13.72060	13.72060		14.93	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future	13.86080	13.86080		13.81170	13.81170		15.08	0.00	0.00	0	0.00	
\$ / R MAXI			On 18/06/2018	Foreign Exchange Future	12.55930	12.55930		12.50740	12.50740		12.60	0.00	87,915.10	7	390.00	
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	12.70190	12.70190		12.64890	12.64890		13.10	0.00	0.00	0	52.00	
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	12.83820	12.83820		12.78420	12.78420		13.46	0.00	0.00	0	10.00	

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 14/06/2019	Foreign Exchange Future		13.11440	13.11440		13.05900	13.05900		13.90	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry		17.08970	17.08970		17.33860	17.33860		13.10	0.00	153,807.30	9	0.00
£ / R	On 15/05/2018	Any day expiry		17.22790	17.22790		17.37650	17.37650		13.33	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.33100	17.33100		17.47690	17.47690		13.43	0.00	8,873,472.00	512	446,943.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	438.95890	0.43896	384.71520	0.38472	438.959	13.67	0.57	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	3.28830	0.00329	6.47380	0.00647	3.288	18.42	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.60500	17.60500		17.75010	17.75010		13.84	0.00	0.00	0	18,494.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.87290	17.87290		18.01580	18.01580		14.18	0.00	0.00	0	6,227.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.16020	18.16020		18.30340	18.30340		14.40	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.42750	18.42750		18.57180	18.57180		14.47	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry		0.11410	0.11410		0.11374	0.11374		20.04	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11513	0.11513		0.11477	0.11477		17.58	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry		0.11539	0.11539		0.11503	0.11503		17.15	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11721	0.11721		0.11684	0.11684		14.95	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11931	0.11931		0.11894	0.11894		13.60	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12383	0.12383		0.12342	0.12342		12.77	0.00	0.00	0	0.00
€ / R	On 30/04/2018	Any day expiry		15.01490	15.01490		15.06180	15.06180		9.73	0.00	240,238.40	16	0.00
€ / R	On 23/05/2018	Any day expiry		15.14510	15.14510		15.12340	15.12340		11.46	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		15.22400	15.22400		15.20280	15.20280		11.62	0.00	45,748,120.00	3,005	116,197.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	2.95230	0.00295	4.11510	0.00412	2.952	14.40	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	5.78700	0.00579	7.90820	0.00791	5.787	13.73	0.02	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	8.85320	0.00885	12.79660	0.01280	8.853	12.77	0.03	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	15.77410	0.01577	23.89080	0.02389	15.774	11.54	0.06	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	941.56920	0.94157	929.53940	0.92954	941.569	11.32	0.94	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	845.89060	0.84589	836.32430	0.83632	845.891	10.89	0.92	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	378.70580	0.37871	387.25710	0.38726	378.706	11.36	0.65	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	274.41120	0.27441	308.16350	0.30816	274.411	11.73	0.51	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	125.77660	0.12578	138.92600	0.13893	125.777	12.59	0.29	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	61.63550	0.06164	72.24680	0.07225	61.636	13.35	0.16	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,237.92230	1.23792	1,267.13170	1.26713	1,237.922	13.73	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.36850	0.00137	1.75440	0.00175	1.368	20.37	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.49190	0.00049	0.56590	0.00057	0.492	26.57	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.50910	15.50910		15.48720	15.48720		12.16	0.00	8,142,277.50	525	57,507.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	12.03500	0.01204	15.99950	0.01600	12.035	11.85	0.03	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	47.18830	0.04719	58.99270	0.05899	47.188	10.71	0.10	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	683.00630	0.68301	715.09240	0.71509	683.006	12.75	0.59	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	147.22710	0.14723	156.02600	0.15603	147.227	14.21	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	13.74280	0.01374	15.54890	0.01555	13.743	18.11	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.79440	15.79440		15.76980	15.76980		12.53	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future		16.10740	16.10740		16.08460	16.08460		12.73	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.37250	16.37250		16.34900	16.34900		13.02	0.00	0.00	0	5,256.00

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
10Y STND	On 17/12/2025	Interest Rate Swap		93.37000	93.37000		93.47000	93.47000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		90.29000	90.29000		90.38000	90.38000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.96000	88.96000		89.05000	89.05000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		91.07000	91.07000		91.16000	91.16000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.82000	94.82000		94.91000	94.91000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		93.33000	93.33000		93.42000	93.42000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		95.36000	95.36000		95.44000	95.44000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		99.07000	99.07000		99.15000	99.15000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		99.39000	99.39000		99.45000	99.45000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.55000	94.55000		94.60000	94.60000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		100.02000	100.02000		100.06000	100.06000			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		100.03000	100.03000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.45000	100.45000		100.45000	100.45000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.43000	99.43000		99.43000	99.43000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.06000	100.06000		100.06000	100.06000			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		98.50000	98.50000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.83000	98.83000		98.83000	98.83000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.17000	99.17000		99.18000	99.18000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.51000	99.51000		99.51000	99.51000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.85000	99.85000		99.85000	99.85000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.73000	100.73000		100.73000	100.73000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.41000	98.41000		98.41000	98.41000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.22000	100.22000		100.21000	100.21000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.67000	95.67000		95.68000	95.68000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.83000	94.83000		94.84000	94.84000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.95000	93.95000		93.98000	93.98000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.06000	94.06000		94.08000	94.08000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.19000	96.19000		96.23000	96.23000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.28000	96.28000		96.32000	96.32000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.41000	97.41000		97.45000	97.45000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.57000	99.57000		99.61000	99.61000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.78000	100.78000		100.82000	100.82000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.82000	95.82000		95.85000	95.85000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		100.10000	100.10000		100.13000	100.13000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		585.13600	585.13600		584.29700	584.29700			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		595.63400	595.63400		594.78500	594.78500			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		606.45000	606.45000		605.58800	605.58800			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 07/02/2019	Index Future	618.43000		618.43000		617.56000	617.56000			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	689.62200		689.62200		688.26600	688.26600			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	701.99500		701.99500		700.62100	700.62100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	714.74300		714.74300		713.34600	713.34600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	728.86200		728.86200		727.44800	727.44800			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	631.23000		631.23000		629.61800	629.61800			0.00	0.00	0	123.00
ALBI	On 02/08/2018	Index Future	642.55600		642.55600		640.92000	640.92000			0.00	0.00	0	879.00
ALBI	On 01/11/2018	Index Future	654.22400		654.22400		652.56100	652.56100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	667.14800		667.14800		665.46100	665.46100			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.47870	9.47870		9.45340	9.45340			10.96	0.00	94,787.00	10	13,777.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.59280	9.59280		9.56660	9.56660			11.35	0.00	0.00	0	850.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.70500	9.70500		9.67760	9.67760			11.78	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.93710	9.93710		9.90780	9.90780			12.18	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.81080	9.81080		9.72930	9.72930			12.04	0.00	98,108.00	10	1,500.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.06570	10.06570		9.98050	9.98050			12.74	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.73850	12.73850		12.71610	12.71610			10.63	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.98970	12.98970		12.96560	12.96560			11.42	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.24000	13.24000		13.21420	13.21420			12.01	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.74270	13.74270		13.71530	13.71530			12.70	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98340	1.98340		1.97230	1.97230			11.74	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99860	1.99860		1.98700	1.98700			12.00	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01300	2.01300		2.00120	2.00120			12.38	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04270	2.04270		2.03030	2.03030			13.19	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.04740	2.04740		2.04510	2.04510			12.36	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.08630	2.08630		2.08380	2.08380			12.94	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.12610	2.12610		2.12350	2.12350			13.44	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27290	2.27290		2.27100	2.27100			13.91	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
ES26A	On 02/04/2026	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
ES33	On 03/05/2018	Bond Future		10.24392	80.07332		10.27994	79.84145			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.33256	81.51004		10.36972	81.27450			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		10.42482	79.20116		10.46319	78.96175			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		10.52918	80.76524		10.56879	80.52241			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		10.41377	83.53089		10.44475	83.29853			0.00	0.00	0	3,000.00
ES42	On 02/08/2018	Bond Future		10.49909	85.02965		10.53101	84.79365			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		10.58679	82.31347		10.61972	82.07364			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		10.68251	83.93882		10.71643	83.69564			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		627.77500	627.77500		626.26300	626.26300			0.00	0.00	0	145.00
GOVI	On 02/08/2018	GOVI		639.03900	639.03900		637.50500	637.50500			0.00	0.00	0	458.00
GOVI	On 01/11/2018	GOVI		650.64300	650.64300		649.08400	649.08400			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		663.49600	663.49600		661.91600	661.91600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.60200	1.60200		1.59570	1.59570		12.56	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.62300	1.62300		1.61650	1.61650		12.76	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.64270	1.64270		1.63590	1.63590		13.48	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.73570	1.73570		1.72840	1.72840		14.45	0.00	0.00	0	0.00
I2025	On 03/05/2018	Bond Future		133.80097	133.80097		133.78598	133.78598			0.00	0.00	0	941.00
I2025	On 02/08/2018	Bond Future		134.86401	134.86401		134.84936	134.84936			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		137.33827	137.33827		137.32437	137.32437			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.68606	138.68606		138.67422	138.67422			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		100.71731	100.71731		100.60727	100.60727			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		102.55590	102.55590		102.44425	102.44425			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		103.38781	103.38781		103.27484	103.27484			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.46657	105.46657		105.35316	105.35316			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/05/2018	Bond Future		104.68611	104.68611		104.80617	104.80617			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		106.59715	106.59715		106.71985	106.71985			0.00	0.00	0	1,515.00
I2033	On 01/11/2018	Bond Future		107.43160	107.43160		107.55738	107.55738			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.59167	109.59167		109.72183	109.72183			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future		127.95773	127.95773		127.94197	127.94197			0.00	0.00	0	5,837.00

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 02/08/2018	Bond Future		128.74159	128.74159		128.72622	128.72622			0.00	0.00	0	9,180.00
I2038	On 01/11/2018	Bond Future		131.10344	131.10344		131.08884	131.08884			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		132.14915	132.14915		132.13651	132.13651			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		120.82628	120.82628		120.81132	120.81132			0.00	0.00	0	1,258.00
I2046	On 02/08/2018	Bond Future		123.03203	123.03203		123.01725	123.01725			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		123.63982	123.63982		123.62568	123.62568			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.12570	126.12570		126.11339	126.11339			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		128.67722	128.67722		128.66106	128.66106			0.00	0.00	0	7,093.00
I2050	On 02/08/2018	Bond Future		129.29799	129.29799		129.28204	129.28204			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		131.67032	131.67032		131.65511	131.65511			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		132.54561	132.54561		132.53227	132.53227			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		255.10500	255.10500		254.88900	254.88900			0.00	58,674,150.00	23	694.00
IGOV	On 02/08/2018	Index Future		259.76200	259.76200		259.54500	259.54500			0.00	59,745,260.00	23	850.00
IGOV	On 01/11/2018	Index Future		264.52800	264.52800		264.30800	264.30800			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		269.84700	269.84700		269.62700	269.62700			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		0.12410	0.12410		0.12360	0.12360			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.12320	0.12320		0.12280	0.12280			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.12250	0.12250		0.12230	0.12230			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12180	0.12180		0.12120	0.12120			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.57180	1.57180		1.57030	1.57030		12.60	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.59550	1.59550		1.59390	1.59390		13.35	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.61900	1.61900		1.61680	1.61680		13.18	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66350	1.66350		1.66220	1.66220		12.94	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.84690	8.84690		8.84010	8.84010		11.39	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		8.94900	8.94900		8.94170	8.94170		11.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.04980	9.04980		9.04200	9.04200		12.41	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.55810	9.55810		9.55010	9.55010		13.27	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future		1.27450	1.27450		1.27530	1.27530			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 17/09/2018	Foreign Exchange Future			1.28240		1.28240		1.28340	1.28340			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.29030		1.29030		1.29130	1.29130			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35360		1.35360		1.35530	1.35530			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.37990		1.37990		1.39730	1.39730			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.38600		1.38600		1.40330	1.40330			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.21220		1.21220		1.21550	1.21550			0.00	48,488.00	40	60.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.22100		1.22100		1.22440	1.22440			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.76410		8.76410	0.11407	8.79230	8.79230		14.53	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	66.52250		0.00665	0.11407	188.33440	0.01883	66.523	17.21	0.10	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.66600		8.66600	0.11407	8.69340	8.69340		14.66	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	928.90230		0.09289	0.11407	815.78070	0.08158	928.902	15.87	0.27	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.68560		8.68560	0.11407	8.71270	8.71270		14.29	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,978.36130		0.29784	0.11407	2,736.53940	0.27365	2,978.361	13.80	0.67	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.53150		8.53150	0.11407	8.55830	8.55830		15.38	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.18197		118.10086		8.21251	117.89785		6.31	0.00	2,041,137,163.38	17,283	54,473.00
R186	On 03/05/2018	Bond Future	7.85	Call	0.04000		0.00004		2.04000	0.00204	0.040	5.95	0.00	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	103.58000		0.10358		302.26000	0.30226	103.580	6.37	0.25	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	15.97000		0.01597		114.49000	0.11449	15.970	6.50	0.05	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	5.05000		0.00505		65.04000	0.06504	5.050	6.57	0.02	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	0.33000		0.00033		17.91000	0.01791	0.330	6.69	0.00	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	0.00000		0.00000		0.04000	0.00004	0.000	7.14	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	7.58	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	7.58	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.22198		114.92126		8.25376	114.71532		7.03	0.00	2,105,932,089.50	18,325	126,680.00
R186	On 02/08/2018	Bond Future	7.50	Call	178.57000		0.17857		171.51000	0.17151	178.570	6.32	0.10	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	1,716.43000		1.71643		1,644.59000	1.64459	1,716.430	6.99	0.52	0.00	0	3,020.00
R186	On 01/11/2018	Bond Future			8.25971		117.00792		8.29282	116.79886		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	1,461.52000		1.46152		1,406.82000	1.40682	1,461.520	6.85	0.38	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,070.76000		3.07076		2,973.46000	2.97346	3,070.760	7.23	0.59	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	708.27000		0.70827		768.93000	0.76893	708.270	7.84	0.19	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.30106		114.01249		8.33550	113.80124		7.49	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			305.24834		305.24834		305.21480	305.21480			0.00	0.00	0	1,400.00
R197	On 02/08/2018	Bond Future			303.65619		303.65619		303.62352	303.62352			0.00	0.00	0	2,350.00

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 01/11/2018	Bond Future			309.22734		309.22734		309.19623	309.19623			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.08583		308.08583		308.05936	308.05936			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			241.72172		241.72172		240.38354	240.38354		3.97	0.00	0.00	0	18,877.00
R202	On 02/08/2018	Bond Future			242.32886		242.32886		240.96769	240.96769			0.00	0.00	0	9,704.00
R202	On 01/11/2018	Bond Future			246.77492		246.77492		245.39051	245.39051			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.82813		247.82813		246.41977	246.41977			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			7.62110		101.94745		7.65646	101.80680		4.06	0.00	0.00	0	36,029.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.78	0.00	0.00	0	2,500.00
R2023	On 02/08/2018	Bond Future			7.64051		103.77668		7.67801	103.63413		4.04	0.00	7,471,920.96	72	27,666.00
R2023	On 01/11/2018	Bond Future			7.66241		101.73416		7.70233	101.58957		4.06	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.68661		103.74335		7.72919	103.59762		3.98	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			8.57717		97.90579		8.60776	97.68894		8.47	0.00	0.00	0	24,807.00
R2030	On 02/08/2018	Bond Future			8.62417		95.65693		8.65576	95.43682		9.46	0.00	0.00	0	31,605.00
R2030	On 02/08/2018	Bond Future	8.51	Call	1,422.96000		1.42296		1,365.36000	1.36536	1,422.960	9.23	0.44	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,016.73000		3.01673		2,907.53000	2.90753	3,016.730	9.76	0.67	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	293.69000		0.29369		342.13000	0.34213	293.690	10.59	0.11	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.66507		97.39374		8.69768	97.17015		9.63	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			8.71016		95.30751		8.74379	95.08113		10.23	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			8.75709		96.81130		8.78764	96.57572		9.56	0.00	0.00	0	28,084.00
R2032	On 02/08/2018	Bond Future			8.80268		98.54836		8.83415	98.30909		10.24	0.00	0.00	0	19,331.00
R2032	On 01/11/2018	Bond Future			8.84826		96.18236		8.88070	95.93924		10.84	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			8.89805		98.08174		8.93143	97.83546		11.03	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			8.88205		101.58055		8.91760	101.27390		10.43	0.00	0.00	0	23,087.00
R2035	On 03/05/2018	Bond Future	8.75	Call	50.71000		0.05071		116.80000	0.11680	50.710	10.18	0.11	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	0.30000		0.00030		21.31000	0.02131	0.300	11.17	0.00	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.92689		103.40317		8.96346	103.09162		11.18	0.00	0.00	0	57,356.00
R2035	On 01/11/2018	Bond Future			8.97356		100.78389		9.01121	100.46714		11.88	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.02551		102.77425		9.06424	102.45299		12.11	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			8.96724		98.05144		9.00284	97.74213		11.00	0.00	0.00	0	37,614.00
R2037	On 02/08/2018	Bond Future			9.01621		95.55489		9.05282	95.24062		12.33	0.00	0.00	0	33,918.00
R2037	On 01/11/2018	Bond Future			9.05975		97.28980		9.09737	96.97031		12.55	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.10764		94.95093		9.14628	94.62678		13.39	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 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		6.75322	103.76659		6.75639	103.76468		0.33	0.00	0.00	0	11,973.00
R204	On 02/08/2018	Bond Future		6.36307	101.59138		6.36667	101.59004		0.24	0.00	0.00	0	7,876.00
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		9.03223	102.08236		9.06282	101.79462		11.61	0.00	645,466,762.28	6,323	16,815.00
R2040	On 03/05/2018	Bond Future	8.50	Call	0.00000	0.00000	0.05000	0.00005	0.000	10.52	0.00	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	287.54000	0.28754	391.12000	0.39112	287.540	11.43	0.39	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	8,498.50000	8.49850	8,210.76000	8.21076	8,498.500	13.68	1.00	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future		9.08102	99.40779		9.11245	99.11550		13.01	0.00	655,793,190.63	6,597	25,292.00
R2040	On 01/11/2018	Bond Future		9.12448	101.21266		9.15674	100.91565		13.24	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		9.17225	98.70065		9.20535	98.39938		14.14	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		9.06715	99.17980		9.10273	98.83757		12.29	0.00	816,150,574.20	8,229	11,902.00
R2044	On 02/08/2018	Bond Future		9.11431	96.57830		9.15085	96.23049		13.79	0.00	816,472,948.20	8,454	28,394.00
R2044	On 01/11/2018	Bond Future		9.15631	98.33174		9.19379	97.97822		14.05	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.20238	95.88818		9.24083	95.52924		15.01	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		9.04188	98.62109		9.07238	98.31677		12.83	0.00	262,529,341.58	2,662	20,809.00
R2048	On 02/08/2018	Bond Future		9.08318	100.39055		9.11445	100.08138		13.77	0.00	264,328,318.15	2,633	99,560.00
R2048	On 01/11/2018	Bond Future		9.12579	97.77987		9.15786	97.46565		14.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.17288	99.71093		9.20576	99.39206		14.99	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		7.07992	102.51448		7.11007	102.46717		1.04	0.00	0.00	0	18,089.00
R207	On 02/08/2018	Bond Future		7.05207	100.71243		7.08735	100.66489		1.01	0.00	0.00	0	7,315.00
R207	On 01/11/2018	Bond Future		6.97423	102.54108		7.01667	102.49322		0.93	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		6.83175	100.92077		6.88509	100.87367		0.83	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		7.28045	99.32796		7.31569	99.23818		2.19	0.00	0.00	0	24,727.00
R208	On 02/08/2018	Bond Future		7.28029	101.11018		7.31891	101.01939		2.05	0.00	0.00	0	24,189.00
R208	On 01/11/2018	Bond Future		7.27201	99.54623		7.31476	99.45433		2.06	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.25489	101.51216		7.30261	101.42012		1.95	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			8.91193		77.04267		8.94745	76.78428		11.50	0.00	0.00	0	56,631.00
R209	On 03/05/2018	Bond Future	9.19	Call	1,991.18000		1.99118		1,779.01000	1.77901	1,991.180	11.95	0.99	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	0.00000		0.00000		1.00000	0.00100	0.000	12.60	0.00	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	5,769.60000		5.76960		5,511.22000	5.51122	5,769.600	13.25	1.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	0.00000		0.00000		0.01000	0.00001	0.000	13.30	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	13.83	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	13.83	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	13.83	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.95418		78.42504		8.99063	78.16243		12.38	0.00	0.00	0	79,612.00
R209	On 02/08/2018	Bond Future	8.46	Call	577.20000		0.57720		548.26000	0.54826	577.200	11.53	0.22	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	632.85000		0.63285		601.12000	0.60112	632.850	11.58	0.24	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,419.12000		2.41912		2,608.99000	2.60899	2,419.120	12.11	0.56	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	1,975.72000		1.97572		1,884.08000	1.88408	1,975.720	12.32	0.52	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,224.82000		1.22482		1,358.57000	1.35857	1,224.820	12.77	0.35	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	799.68000		0.79968		902.95000	0.90295	799.680	13.18	0.25	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	5,360.60000		5.36060		5,174.01000	5.17401	5,360.600	13.61	0.83	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	138.44000		0.13844		168.55000	0.16855	138.440	14.24	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	19.07000		0.01907		25.43000	0.02543	19.070	14.24	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.99625		76.70098		9.03366	76.43408		13.18	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.04191		78.21568		9.08028	77.94480		13.54	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			187.76962		187.76962		187.74751	187.74751			0.00	0.00	0	280.00
R210	On 02/08/2018	Bond Future			191.19729		191.19729		191.17559	191.17559			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.20487		192.20487		192.18405	192.18405			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.06930		196.06930		196.05140	196.05140			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			154.88465		154.88465		154.75894	154.75894			0.00	0.00	0	2,818.00
R212	On 02/08/2018	Bond Future			155.61007		155.61007		155.48283	155.48283			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.46497		158.46497		158.33653	158.33653			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.49716		159.49716		159.36881	159.36881			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		8.65692	88.61731		8.68743	88.40463		9.29	0.00	0.00	0	8,475.00
R213	On 02/08/2018	Bond Future		8.69846	90.20738		8.72988	89.99141		9.99	0.00	0.00	0	22,414.00
R213	On 01/11/2018	Bond Future		8.74203	88.29851		8.77442	88.07902		10.60	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future		8.79063	90.04228		8.82396	89.82005		10.84	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		9.01687	77.02180		9.04737	76.78625		12.40	0.00	469,370,849.20	6,094	14,976.00
R214	On 02/08/2018	Bond Future		9.05794	78.40375		9.08919	78.16448		13.35	0.00	469,403,251.25	5,987	29,691.00
R214	On 01/11/2018	Bond Future		9.10038	76.53386		9.13242	76.29064		14.21	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.14728	78.04534		9.18010	77.79862		14.55	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		9.49440	9.49440		9.42620	9.42620		11.03	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future		9.62360	9.62360		9.55390	9.55390		11.36	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		9.74810	9.74810		9.67720	9.67720		11.76	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.31830	10.31830		10.24880	10.24880		12.54	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future		3.04470	3.04470		3.01980	3.01980		12.54	0.00	26,245,314.00	8,620	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.99430	2.99430		2.96930	2.96930		13.08	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.94500	2.94500		2.92190	2.92190		13.03	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.93720	2.93720		2.91280	2.91280		12.97	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future		1.24440	1.24440		1.25810	1.25810			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.21810	1.21810		1.23160	1.23160			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.19330	1.19330		1.20670	1.20670			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.14680	1.14680		1.15980	1.15980			0.00	0.00	0	0.00
Total for Derivatives :												10,449,617,219.63	262,143	6 945 502.00
Grand Total:												10,449,617,219.63	262,143	6 945 502.00