



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/05/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 15/05/2018	Any day expiry	12.63500	12.63500		12.28660	12.28660		16.49	0.00	12,635,000.00	1,000	0.00
\$ / R	On 18/05/2018	Any day expiry	12.59290	12.59290		12.28830	12.28830		15.61	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	0.35790	0.00036	7.46620	0.00747	0.358	20.62	0.00	0	51,000.00
\$ / R	On 21/05/2018	Any day expiry	12.59800	12.59800		12.29340	12.29340		14.08	0.00	370,711,000.00	30,000	30,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	649.77060	0.64977	354.05690	0.35406	649.771	19.27	0.98	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry	12.59970	12.59970		12.29510	12.29510		14.25	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	603.33700	0.60334	313.08700	0.31309	603.337	18.66	0.97	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60480	12.60480		12.30010	12.30010		14.53	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	278.01390	0.27801	86.94570	0.08695	278.014	15.49	0.77	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	123.29510	0.12330	29.57700	0.02958	123.295	14.53	0.51	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry	12.61000	12.61000		12.30500	12.30500		13.89	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	136.88140	0.13688	37.33600	0.03734	136.881	13.89	0.52	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.61170	12.61170		12.30670	12.30670		13.99	0.00	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	235.92840	0.23593	77.38310	0.07738	235.928	14.35	0.68	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	229.04410	0.22904	74.37710	0.07438	229.044	14.33	0.67	0	30,000.00
\$ / R	On 31/05/2018	Any day expiry	12.61520	12.61520		12.31000	12.31000		14.25	0.00	0.00	0	270.00

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 31/05/2018	Any day expiry	12.24	Put	32.82760	0.03283	109.91960	0.10992	32.828	14.67	0.16	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	185.20880	0.18521	62.12010	0.06212	185.209	14.31	0.57	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	142.57400	0.14257	341.50930	0.34151	142.574	14.25	0.48	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	119.71470	0.11971	36.41050	0.03641	119.715	14.60	0.43	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	98.76120	0.09876	28.71850	0.02872	98.761	14.83	0.37	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,187.33120	1.18733	1,490.65160	1.49065	1,187.331	19.39	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.09180	0.00009	0.11590	0.00012	0.092	28.80	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.13560	0.00014	0.20700	0.00021	0.136	33.59	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.62890	12.62890	12.32320	12.32320		14.66	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	123.55650	0.12356	45.90180	0.04590	123.556	15.18	0.37	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry			12.35090	12.35090	12.35090	12.35090			0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.64620	12.64620	12.33980	12.33980		14.50	0.00	1,940,129,419.20	153,416	1,126,541.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.97550	0.00098	1.90260	0.00190	0.975	17.67	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	2.00030	0.00200	3.82750	0.00383	2.000	16.99	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,299.59750	1.29960	996.01610	0.99602	1,299.598	16.48	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,200.88250	1.20088	898.41150	0.89841	1,200.883	16.08	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	5.42160	0.00542	10.14200	0.01014	5.422	15.84	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	7.28050	0.00728	14.08150	0.01408	7.280	15.36	0.03	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	11.37410	0.01137	23.06700	0.02307	11.374	14.64	0.05	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	12.07480	0.01207	25.52400	0.02552	12.075	14.54	0.05	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	13.20940	0.01321	29.58160	0.02958	13.209	14.40	0.06	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	17.83320	0.01783	46.69080	0.04669	17.833	13.92	0.07	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	670.30340	0.67030	409.90660	0.40991	670.303	13.45	0.90	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	24.10340	0.02410	70.10660	0.07011	24.103	13.45	0.10	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	31.80510	0.03181	87.55100	0.08755	31.805	13.54	0.12	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	41.25040	0.04125	107.71570	0.10772	41.250	13.64	0.15	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	44.82240	0.04482	115.05930	0.11506	44.822	13.67	0.16	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	542.89190	0.54289	308.64860	0.30865	542.892	13.69	0.84	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	46.69190	0.04669	118.84860	0.11885	46.692	13.69	0.16	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	503.10570	0.50311	0.00000	0.00000	503.106	13.77	0.81	403,761,096.00	40,000	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	479.95970	0.47996	261.82990	0.26183	479.960	13.82	0.79	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	464.84250	0.46484	250.92320	0.25092	464.843	13.85	0.78	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	68.64250	0.06864	161.12320	0.16112	68.643	13.85	0.22	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	428.19270	0.42819	225.05010	0.22505	428.193	13.93	0.75	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	81.99270	0.08199	185.25010	0.18525	81.993	13.93	0.25	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	113.82840	0.11383	240.52980	0.24053	113.828	14.09	0.32	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	328.62400	0.32862	161.35310	0.16135	328.624	14.17	0.65	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	299.04920	0.29905	144.11650	0.14412	299.049	14.25	0.61	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	152.84920	0.15285	304.31650	0.30432	152.849	14.25	0.39	0.00	0	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	271.31660	0.27132	0.00000	0.00000	271.317	14.34	0.58	576,605,504.00	80,000	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	284.61130	0.28461	490.39850	0.49040	284.611	14.81	0.56	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	429.82800	0.42983	668.30070	0.66830	429.828	15.47	0.69	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	106.38170	0.10638	43.33490	0.04333	106.382	15.60	0.29	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	460.18170	0.46018	703.53490	0.70353	460.182	15.60	0.71	0.00	0	21,228.00

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	13.05	Put	499.16590	0.49917	748.19930	0.74820	499.166	15.75	0.74	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	596.93900	0.59694	857.82320	0.85782	596.939	16.13	0.79	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	622.20730	0.62221	885.68870	0.88569	622.207	16.23	0.80	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	708.47960	0.70848	979.66640	0.97967	708.480	16.54	0.83	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	48.60240	0.04860	17.00020	0.01700	48.602	16.67	0.15	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	851.21660	0.85122	1,132.80440	1.13280	851.217	16.95	0.88	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	869.46830	0.86947	1,152.13570	1.15214	869.468	17.00	0.89	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	887.79920	0.88780	1,171.50220	1.17150	887.799	17.05	0.89	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,018.06830	1.01807	1,307.95770	1.30796	1,018.068	17.41	0.92	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,122.39530	1.12240	1,416.04660	1.41605	1,122.395	17.69	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,170.27300	1.17027	1,465.34660	1.46535	1,170.273	17.82	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,179.87860	1.17988	1,475.21730	1.47522	1,179.879	17.84	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,199.11770	1.19912	1,494.96900	1.49497	1,199.118	17.89	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,208.75060	1.20875	1,504.84960	1.50485	1,208.751	17.92	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,266.72740	1.26673	1,564.19630	1.56420	1,266.727	18.07	0.95	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	10.12540	0.01013	3.11280	0.00311	10.125	18.32	0.04	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,363.92540	1.36393	1,663.31280	1.66331	1,363.925	18.32	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,461.73510	1.46174	1,762.63300	1.76263	1,461.735	18.57	0.97	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,609.31600	1.60932	1,911.89300	1.91189	1,609.316	18.94	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.82590	0.00283	0.88200	0.00088	2.826	19.63	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.85530	0.00186	0.59070	0.00059	1.855	20.08	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.47400	0.00147	0.48560	0.00049	1.474	20.33	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.75260	0.00075	0.48810	0.00049	0.753	21.07	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.70480	0.00070	0.48910	0.00049	0.705	21.14	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.62090	0.00062	0.49230	0.00049	0.621	21.44	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.63190	0.00063	0.49640	0.00050	0.632	22.02	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.65180	0.00065	0.50460	0.00050	0.652	22.96	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.66350	0.00066	0.50980	0.00051	0.663	23.47	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.66880	0.00067	0.51230	0.00051	0.669	23.68	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.71970	0.00072	0.53710	0.00054	0.720	25.57	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.80800	0.00081	0.43540	0.00044	0.808	28.25	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.86940	0.00087	0.25290	0.00025	0.869	29.84	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.87830	0.00088	0.23460	0.00023	0.878	30.06	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.81550	0.00082	0.19180	0.00019	0.815	30.35	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.76320	0.00076	0.17770	0.00018	0.763	30.35	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.57120	0.00057	0.12750	0.00013	0.571	30.35	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.30910	0.00031	0.06310	0.00006	0.309	30.35	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.25680	0.00026	0.05110	0.00005	0.257	30.35	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.15690	0.00016	0.02910	0.00003	0.157	30.35	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.10450	0.00010	0.01830	0.00002	0.104	30.35	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.64950	12.64950	12.34290	12.34290		14.55	0.00	0.00	0	9,546.00
\$ / R	On 29/06/2018	Any day expiry			12.66470	12.66470	12.35730	12.35730		14.50	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,166.42370	1.16642	1,454.31000	1.45431	1,166.424	17.66	0.91	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.40170	0.00140	1.16040	0.00116	1.402	22.57	0.00	0.00	0	500.00

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\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.41530	0.00142	1.13310	0.00113	1.415	25.45	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.66980	12.66980	12.36210	12.36210		14.38	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	21.86080	0.02186	46.00980	0.04601	21.861	13.87	0.08	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	181.68720	0.18169	326.86560	0.32687	181.687	14.16	0.39	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	121.52560	0.12153	56.19650	0.05620	121.526	15.73	0.28	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.67660	12.67660	12.36840	12.36840		14.54	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	56.91320	0.05691	122.05060	0.12205	56.913	13.55	0.16	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	57.95990	0.05796	25.36680	0.02537	57.960	16.97	0.14	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	46.01370	0.04601	19.00970	0.01901	46.014	17.29	0.12	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.70010	12.70010	12.39070	12.39070		14.46	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.70670	12.70670	12.39700	12.39700		14.40	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,765.51920	1.76552	2,061.65370	2.06165	1,765.519	17.87	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	3.62420	0.00362	2.44610	0.00245	3.624	21.55	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.70840	12.70840	12.39860	12.39860		14.41	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.71170	12.71170	12.40170	12.40170		14.43	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.71830	12.71830	12.40800	12.40800		14.37	0.00	0.00	0	2,015.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,160.38500	1.16038	1,431.02670	1.43103	1,160.385	16.98	0.84	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.97990	0.00498	2.98650	0.00299	4.980	20.69	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	3.42910	0.00343	1.77920	0.00178	3.429	22.16	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.72990	12.72990	12.41900	12.41900		14.45	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	165.81370	0.16581	271.76390	0.27176	165.814	13.82	0.30	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,213.25270	1.21325	1,484.03630	1.48404	1,213.253	17.01	0.84	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	4.52310	0.00452	2.12360	0.00212	4.523	21.22	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.73980	12.73980	12.42850	12.42850		14.40	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.76910	12.76910	12.45650	12.45650		14.41	0.00	0.00	0	2,879.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,161.07840	1.16108	1,419.79280	1.41979	1,161.078	16.64	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	9.22270	0.00922	3.91900	0.00392	9.223	19.76	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	4.68330	0.00468	1.62030	0.00162	4.683	20.17	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.79660	12.79660	12.48300	12.48300		14.43	0.00	45,120,811.60	3,526	89,623.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	31.38350	0.03138	54.39000	0.05439	31.383	12.96	0.07	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	32.44080	0.03244	57.36060	0.05736	32.441	12.90	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	42.93930	0.04294	74.06600	0.07407	42.939	12.99	0.09	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	63.32630	0.06333	105.42510	0.10543	63.326	13.13	0.13	15,905,582.00	10,000	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	80.43910	0.08044	130.93300	0.13093	80.439	13.23	0.15	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	90.15510	0.09016	145.15290	0.14515	90.155	13.27	0.17	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	112.06680	0.11207	178.22040	0.17822	112.067	13.37	0.19	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	730.34640	0.73035	513.01790	0.51302	730.346	13.65	0.72	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	201.35560	0.20136	303.64940	0.30365	201.356	13.72	0.30	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	231.63990	0.23164	343.68460	0.34368	231.640	13.83	0.33	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	578.54500	0.57855	391.73120	0.39173	578.545	14.01	0.63	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	281.94500	0.28195	408.73120	0.40873	281.945	14.01	0.37	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	318.71690	0.31872	0.00000	0.00000	318.717	14.12	0.40	41,175,040.00	8,000	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	333.16640	0.33317	475.61950	0.47562	333.166	14.16	0.41	0.00	0	13,231.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	352.98410	0.35298	501.07320	0.50107	352.984	14.22	0.43	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	442.77120	0.44277	293.84330	0.29384	442.771	14.39	0.53	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	429.42410	0.42942	284.54510	0.28455	429.424	14.43	0.52	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	462.24980	0.46225	636.68450	0.63668	462.250	14.54	0.50	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	352.46170	0.35246	229.58650	0.22959	352.462	14.84	0.45	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	288.69070	0.28869	185.19510	0.18520	288.691	15.25	0.38	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	274.59630	0.27460	175.41970	0.17542	274.596	15.36	0.37	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	727.99630	0.72800	942.41970	0.94242	727.996	15.36	0.63	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	261.18450	0.26118	166.17550	0.16618	261.185	15.46	0.35	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	213.73610	0.21374	133.98980	0.13399	213.736	15.87	0.30	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	183.84410	0.18384	114.22070	0.11422	183.844	16.16	0.26	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.41600	0.01442	6.03520	0.00604	14.416	19.14	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	13.08180	0.01308	5.39920	0.00540	13.082	19.16	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.37640	0.01138	4.60010	0.00460	11.376	19.18	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.20790	0.00921	3.59900	0.00360	9.208	19.21	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.81450	12.81450	12.50010	12.50010		14.44	0.00	0.00	0	1,295.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,163.16310	1.16316	1,411.70190	1.41170	1,163.163	16.41	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	11.54160	0.01154	4.42840	0.00443	11.542	18.78	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.99130	0.00499	1.74410	0.00174	4.991	18.72	0.01	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.85820	12.85820	12.54220	12.54220		14.47	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.86470	12.86470	12.54840	12.54840		14.45	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.86790	12.86790	12.55150	12.55150		14.46	0.00	0.00	0	1,643.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,165.80720	1.16581	1,404.09710	1.40410	1,165.807	16.19	0.72	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	28.46820	0.02847	14.11980	0.01412	28.468	20.15	0.04	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	17.20200	0.01720	7.12940	0.00713	17.202	20.49	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.87600	12.87600	12.55930	12.55930		14.52	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	123.29990	0.12330	181.42130	0.18142	123.300	13.31	0.18	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,214.37940	1.21438	1,454.14910	1.45415	1,214.379	16.26	0.73	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	23.21010	0.02321	10.74320	0.01074	23.210	20.39	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.88900	12.88900	12.57180	12.57180		14.51	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.89390	12.89390	12.57640	12.57640		14.52	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	20.98970	0.02099	26.82670	0.02683	20.990	14.26	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	84.20780	0.08421	125.94650	0.12595	84.208	13.15	0.13	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	410.95660	0.41096	286.33090	0.28633	410.957	15.08	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.91630	12.91630	12.59760	12.59760		14.50	0.00	20,372,480.00	1,600	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,168.28670	1.16829	1,399.32730	1.39933	1,168.287	16.03	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	40.31750	0.04032	21.58670	0.02159	40.318	20.45	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.03780	0.02304	11.25590	0.01126	23.038	20.53	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.93390	12.93390	12.61430	12.61430		14.55	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,053.07530	1.05308	1,272.97210	1.27297	1,053.075	15.71	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	79.25300	0.07925	52.75390	0.05275	79.253	18.63	0.10	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.93870	12.93870	12.61880	12.61880		14.55	0.00	3,726,345.60	288	24,812.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	92.64940	0.09265	134.48690	0.13449	92.649	13.15	0.13	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	297.44070	0.29744	405.83200	0.40583	297.441	13.76	0.32	0.00	0	39,589.00

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 14/12/2018	Foreign Exchange Future	12.50	Put	348.42660	0.34843	467.83340	0.46783	348.427	13.93	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	787.12660	0.78713	586.63340	0.58663	787.127	13.93	0.65	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	408.83540	0.40884	540.55500	0.54056	408.835	14.11	0.39	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	548.04970	0.54805	397.17290	0.39717	548.050	14.64	0.51	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	474.16600	0.47417	340.12180	0.34012	474.166	14.97	0.45	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	308.14330	0.30814	216.83270	0.21683	308.143	15.97	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	277.43720	0.27744	193.11530	0.19312	277.437	16.23	0.29	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	130.75070	0.13075	86.05230	0.08605	130.751	17.70	0.15	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	70.45440	0.07045	47.15690	0.04716	70.454	19.06	0.09	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.96590	12.96590	12.64460	12.64460		14.49	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,169.17410	1.16917	1,395.07480	1.39507	1,169.174	15.85	0.67	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.72900	0.04973	27.58990	0.02759	49.729	20.40	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	28.40560	0.02841	14.78540	0.01479	28.406	20.40	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.01550	13.01550	12.69150	12.69150		14.52	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.03630	13.03630	12.71120	12.71120		14.58	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.05980	13.05980	12.73360	12.73360		14.56	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.08770	13.08770	12.76020	12.76020		14.59	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.69860	0.00970	14.22420	0.01422	9.699	12.54	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	152.19180	0.15219	206.21560	0.20622	152.192	13.23	0.17	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	235.96700	0.23597	310.32610	0.31033	235.967	13.47	0.23	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	517.01610	0.51702	654.18890	0.65419	517.016	14.14	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	564.49690	0.56450	427.07230	0.42707	564.497	15.08	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	316.41790	0.31642	230.27790	0.23028	316.418	16.57	0.28	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	209.64110	0.20964	149.46340	0.14946	209.641	17.38	0.20	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.10170	13.10170	12.77360	12.77360		14.59	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.15440	13.15440	12.82390	12.82390		14.61	0.00	0.00	0	1,225.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.22200	13.22200	12.89230	12.89230		14.73	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	20.21530	0.02022	36.40440	0.03640	20.215	11.37	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	350.51200	0.35051	438.74630	0.43875	350.512	13.75	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	420.11760	0.42012	321.36930	0.32137	420.118	16.47	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.49000	13.49000	13.17290	13.17290		15.26	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	98.99450	0.09899	67.83250	0.06783	98.995	19.82	0.07	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.77060	13.77060	13.46060	13.46060		15.55	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.86160	13.86160	13.54450	13.54450		15.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.95650	13.95650	13.63210	13.63210		15.87	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.64620	12.64620	12.33980	12.33980		14.50	0.00	12,646,200.00	1,000	427.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.79660	12.79660	12.48300	12.48300		14.43	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.93870	12.93870	12.61880	12.61880		14.55	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.22200	13.22200	12.89230	12.89230		14.73	0.00	0.00	0	0.00
£ / R	On 15/05/2018	Any day expiry			17.00000	17.00000	16.70280	16.70280		15.37	0.00	187,000.00	11	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.09130	17.09130	16.79730	16.79730		14.46	0.00	48,795,661.50	2,855	428,549.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	564.65250	0.56465	783.84070	0.78384	564.653	15.18	0.69	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	1.26480		0.00126		0.85530	0.00086	1.265	21.42	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.37030		17.37030		17.06590	17.06590		14.44	0.00	0.00	0	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.63970		17.63970		17.32490	17.32490		14.73	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.93380		17.93380		17.60640	17.60640		15.02	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.20380		18.20380		17.87010	17.87010		15.13	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11488		0.11488		0.11289	0.11289		19.52	0.00	745,902.85	6,493	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11552		0.11552		0.11351	0.11351		18.38	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11699		0.11699		0.11493	0.11493		15.71	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11909		0.11909		0.11696	0.11696		14.08	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12366		0.12366		0.12140	0.12140		13.16	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			14.95440		14.95440		14.72100	14.72100		14.13	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.03460		15.03460		14.79890	14.79890		13.69	0.00	46,441,879.40	3,089	111,327.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	5.11820		0.00512		4.78710	0.00479	5.118	17.00	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	8.06470		0.00806		7.70710	0.00771	8.065	15.60	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	11.74440		0.01174		12.30960	0.01231	11.744	14.23	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	20.06410		0.02006		39.02150	0.03902	20.064	12.47	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	756.84880		0.75685		547.03780	0.54704	756.849	12.16	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	669.52280		0.66952		469.72390	0.46972	669.523	12.36	0.88	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	266.05470		0.26605		152.38680	0.15239	266.055	13.58	0.53	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	382.77570		0.38278		539.30580	0.53931	382.776	14.16	0.62	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	78.19970		0.07820		36.55760	0.03656	78.200	15.06	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	35.42550		0.03543		15.21160	0.01521	35.426	15.88	0.10	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,418.69580		1.41870		1,646.78450	1.64678	1,418.696	16.81	0.96	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	1.02230		0.00102		0.40810	0.00041	1.022	25.09	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.13380		0.00013		0.01470	0.00001	0.134	30.02	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.12570		15.12570		14.70730	14.70730		13.47	0.00	500,048.20	34	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.32090		15.32090		15.07520	15.07520		13.46	0.00	6,618,628.80	432	61,407.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	17.51520		0.01752		20.35560	0.02036	17.515	12.45	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	85.22880		0.08523		120.10070	0.12010	85.229	12.19	0.15	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	828.86480		0.82886		987.97630	0.98798	828.865	14.36	0.64	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	129.94860		0.12995		84.69590	0.08470	129.949	15.78	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.64200		0.01764		10.71760	0.01072	17.642	20.82	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.60340		15.60340		15.34770	15.34770		13.60	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.91830		15.91830		15.65110	15.65110		13.65	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.19040		16.19040		15.91790	15.91790		13.55	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			94.32000		94.32000		93.50000	93.50000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			91.27000		91.27000		90.42000	90.42000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			89.97000		89.97000		89.09000	89.09000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			92.10000		92.10000		91.22000	91.22000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			95.85000		95.85000		94.99000	94.99000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			94.38000		94.38000		93.50000	93.50000			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
10Y STND	On 21/06/2027	Interest Rate Swap	96.42000	96.42000	96.42000	95.54000	95.54000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.11000	100.11000	100.11000	99.24000	99.24000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.43000	100.43000	100.43000	99.54000	99.54000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.62000	95.62000	95.62000	94.68000	94.68000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	101.06000	101.06000	101.06000	100.14000	100.14000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.04000	100.04000	100.04000	100.03000	100.03000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.48000	100.48000	100.48000	100.46000	100.46000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.48000	99.48000	99.48000	99.44000	99.44000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.15000	100.15000	100.15000	100.08000	100.08000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.51000	98.51000	98.51000	98.50000	98.50000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.86000	98.86000	98.86000	98.84000	98.84000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.22000	99.22000	99.22000	99.19000	99.19000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.60000	99.60000	99.60000	99.53000	99.53000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.97000	99.97000	99.97000	99.88000	99.88000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.88000	100.88000	100.88000	100.77000	100.77000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.60000	98.60000	98.60000	98.46000	98.46000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.44000	100.44000	100.44000	100.27000	100.27000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.96000	95.96000	95.96000	95.73000	95.73000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.15000	95.15000	95.15000	94.89000	94.89000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.31000	94.31000	94.31000	94.01000	94.01000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.45000	94.45000	94.45000	94.12000	94.12000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.62000	96.62000	96.62000	96.26000	96.26000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.73000	96.73000	96.73000	96.34000	96.34000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.91000	97.91000	97.91000	97.48000	97.48000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.10000	100.10000	100.10000	99.64000	99.64000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.35000	101.35000	101.35000	100.85000	100.85000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.44000	96.44000	96.44000	95.89000	95.89000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.75000	100.75000	100.75000	100.18000	100.18000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	589.72400	589.72400	589.72400	593.21000	593.21000				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	600.30300	600.30300	600.30300	603.84800	603.84800				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	611.95100	611.95100	611.95100	615.57000	615.57000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	689.43800	689.43800	689.43800	695.69700	695.69700				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	701.80500	701.80500	701.80500	708.17300	708.17300				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	715.42200	715.42200	715.42200	721.92000	721.92000				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	627.20500	627.20500	627.20500	634.36300	634.36300				0.00	0.00	0	877.00
ALBI	On 01/11/2018	Index Future	638.45600	638.45600	638.45600	645.74000	645.74000				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
ALBI	On 07/02/2019	Index Future	650.84400		650.84400		658.27500	658.27500			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.44710		9.44710		9.31900	9.31900		12.47	0.00	188,942.00	20	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.56660		9.56660		9.43410	9.43410		12.39	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.68300		9.68300		9.54650	9.54650		12.62	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.92240		9.92240		9.77960	9.77960		12.68	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.81870		9.81870		9.67080	9.67080		13.67	0.00	0.00	0	1,850.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.07890		10.07890		9.92250	9.92250		13.58	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.65560		12.65560		12.39400	12.39400		13.13	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.90880		12.90880		12.63740	12.63740		12.88	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.15860		13.15860		12.87840	12.87840		13.19	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.67470		13.67470		13.37760	13.37760		13.66	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98390		1.98390		1.94710	1.94710		13.46	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.99970		1.99970		1.96240	1.96240		13.24	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01490		2.01490		1.97720	1.97720		13.28	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04510		2.04510		2.00630	2.00630		13.83	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02000		2.02000		1.98780	1.98780		13.51	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05870		2.05870		2.02520	2.02520		13.57	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09710		2.09710		2.06240	2.06240		13.90	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24380		2.24380		2.20970	2.20970		14.70	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
ES33	On 02/08/2018	Bond Future	10.65538		79.49783		10.49666	80.47761			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.76171		77.13516		10.59749	78.13215			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.88365		78.63092		10.71293	79.64804			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 02/08/2018	Bond Future	10.84773		82.51231		10.68909	83.64145			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.95000		79.73224		10.78589	80.88126			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
ES42	On 07/02/2019	Bond Future		11.06323	81.27807		10.89287	82.45023			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 02/08/2018	GOVI		623.41000	623.41000		630.87500	630.87500			0.00	12,468,200.00	2	468.00
GOVI	On 01/11/2018	GOVI		634.59300	634.59300		642.18900	642.18900			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		646.90600	646.90600		654.65600	654.65600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.61270	1.61270		1.57380	1.57380		14.16	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.63380	1.63380		1.59420	1.59420		14.64	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.65390	1.65390		1.61340	1.61340		14.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.74520	1.74520		1.70650	1.70650		15.16	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		135.04855	135.04855		135.03381	135.03381			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		137.49328	137.49328		137.47745	137.47745			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.77552	138.77552		138.76118	138.76118			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 02/08/2018	Bond Future		103.20626	103.20626		103.19434	103.19434			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		104.02499	104.02499		104.01220	104.01220			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		106.06453	106.06453		106.05292	106.05292			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 02/08/2018	Bond Future		107.16116	107.16116		107.69217	107.69217			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future		107.98005	107.98005		108.52005	108.52005			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		110.09710	110.09710		110.64916	110.64916			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 02/08/2018	Bond Future		128.93663	128.93663		128.92103	128.92103			0.00	0.00	0	9,239.00
I2038	On 01/11/2018	Bond Future		131.27065	131.27065		131.25401	131.25401			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		132.25415	132.25415		132.23889	132.23889			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 02/08/2018	Bond Future		123.22105	123.22105		123.20624	123.20624			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		123.80245	123.80245		123.78661	123.78661			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		126.22973	126.22973		126.21500	126.21500			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 02/08/2018	Bond Future		128.65920	128.65920		128.64335	128.64335			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		130.98812	130.98812		130.97134	130.97134			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		131.78483	131.78483		131.76933	131.76933			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 02/08/2018	Index Future		260.02700	260.02700		260.28600	260.28600			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future		264.73500	264.73500		264.99700	264.99700			0.00	0.00	0	241.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 07/02/2019	Index Future			269.92700		269.92700		270.19800	270.19800			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			0.12540		0.12540		0.12230	0.12230			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12500		0.12500		0.12150	0.12150			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12450		0.12450		0.12030	0.12030			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12120		0.12120		0.12130	0.12130			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56040		1.56040		1.54430	1.54430		14.02	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.58450		1.58450		1.56760	1.56760		14.26	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.60790		1.60790		1.59010	1.59010		14.03	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.65500		1.65500		1.63590	1.63590		13.73	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.69100		8.69100		8.55860	8.55860		13.13	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.79650		8.79650		8.66000	8.66000		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.90020		8.90020		8.75990	8.75990		13.36	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.39480		9.39480		9.26560	9.26560		14.02	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26980		1.26980		1.25680	1.25680			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27820		1.27820		1.26190	1.26190			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28630		1.28630		1.26720	1.26720			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34520		1.34520		1.32870	1.32870			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.35150		1.35150		1.36120	1.36120			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35740		1.35740		1.36710	1.36710			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.18890		1.18890		1.19930	1.19930			0.00	0.00	0	2,508.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.19730		1.19730		1.20770	1.20770			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.65620		8.65620	0.11416	8.80990	8.80990		15.19	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.70490		8.70490	0.11416	8.85830	8.85830		14.67	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,592.35750		0.25924	0.11416	1,914.16990	0.19142	2,592.358	13.89	0.68	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.54750		8.54750	0.11416	8.70090	8.70090		15.68	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,817.45320		0.18175	0.11416	1,682.29750	0.16823	1,817.453	17.30	0.31	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.52436		112.98144		8.36896	113.97289		7.13	0.00	692,689,208.64	6,131	103,341.00
R186	On 02/08/2018	Bond Future	7.50	Call	30.85000		0.03085		68.09000	0.06809	30.850	6.31	0.02	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	761.82000		0.76182		1,141.14000	1.14114	761.820	6.99	0.32	0.00	0	3,020.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 02/08/2018	Bond Future	8.50	Put	1,597.31000		1.59731		1,152.76000	1.15276	1,597.310	7.24	0.51	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.57981		115.00774		8.41744	116.01650		7.20	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	747.80000		0.74780		1,028.98000	1.02898	747.800	6.80	0.24	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,900.31000		1.90031		2,404.18000	2.40418	1,900.310	7.17	0.46	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,075.65000		1.07565		828.03000	0.82803	1,075.650	7.78	0.28	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.64379		111.93292		8.47311	112.96225		7.61	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 02/08/2018	Bond Future			304.66746		304.66746		304.63494	304.63494			0.00	0.00	0	2,350.00
R197	On 01/11/2018	Bond Future			310.18280		310.18280		310.14787	310.14787			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			308.90743		308.90743		308.87576	308.87576			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 02/08/2018	Bond Future			242.54969		242.54969		243.70950	243.70950			0.00	0.00	0	22,459.00
R202	On 01/11/2018	Bond Future			246.94037		246.94037		248.12006	248.12006			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			247.87466		247.87466		249.08033	249.08033			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 02/08/2018	Bond Future			7.92128		102.71538		7.75755	103.33260		4.07	0.00	117,506,394.72	1,144	34,900.00
R2023	On 01/11/2018	Bond Future			7.96868		100.63134		7.79381	101.25919		4.09	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.02775		102.58303		7.83869	103.22404		3.92	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 02/08/2018	Bond Future			8.94884		93.42684		8.79461	94.47737		9.60	0.00	0.00	0	41,248.00
R2030	On 02/08/2018	Bond Future	8.51	Call	543.23000		0.54323		844.53000	0.84453	543.230	9.25	0.24	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,566.85000		1.56685		2,137.81000	2.13781	1,566.850	9.76	0.48	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	542.17000		0.54217		365.96000	0.36596	542.170	10.62	0.20	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.00422		95.10234		8.84463	96.17127		9.78	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.06768		92.93732		8.90168	94.02788		10.40	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 02/08/2018	Bond Future			9.12143		96.16309		8.96245	97.34222		10.35	0.00	0.00	0	32,131.00
R2032	On 01/11/2018	Bond Future			9.18052		93.73265		9.01626	94.93259		10.97	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.24702		95.55034		9.07663	96.77445		11.18	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 02/08/2018	Bond Future			9.26576		100.57061		9.10184	101.92568		11.27	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future			9.32575		97.87819		9.15669	99.25709		11.98	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.39431		99.77637		9.21918	101.18300		12.21	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

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 02/08/2018	Bond Future			9.35420		92.71219		9.19552	94.03050		12.41	0.00	116,631,935.02	1,258	54,961.00
R2037	On 01/11/2018	Bond Future			9.41027		94.37489		9.24689	95.71643		12.64	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.47383		91.94505		9.30489	93.31358		13.49	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 02/08/2018	Bond Future			6.45605		101.55701		6.34079	101.59961		0.24	0.00	0.00	0	10,121.00
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 02/08/2018	Bond Future			9.43935		96.15479		9.28074	97.57344		13.08	0.00	5,384,668.24	56	22,604.00
R2040	On 01/11/2018	Bond Future			9.49563		97.87919		9.33241	99.32281		13.32	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	613.50000		0.61350		866.22000	0.86622	613.500	12.37	0.15	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,048.13000		2.04813		2,624.81000	2.62481	2,048.130	13.08	0.36	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.55932		95.26677		9.39065	96.73939		14.23	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 02/08/2018	Bond Future			9.47767		93.21031		9.31916	94.65503		13.85	0.00	197,605,857.20	2,120	30,273.00
R2044	On 01/11/2018	Bond Future			9.53219		94.88179		9.36919	96.35211		14.10	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.59374		92.33659		9.42548	93.83621		15.08	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 02/08/2018	Bond Future			9.44703		96.89619		9.28863	98.39008		13.80	0.00	235,942,222.65	2,435	101,451.00
R2048	On 01/11/2018	Bond Future			9.50213		94.20116		9.33923	95.72145		14.71	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.56458		96.02799		9.39640	97.57875		15.02	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 02/08/2018	Bond Future			7.37362		100.28025		7.19301	100.52268		1.03	0.00	0.00	0	20,909.00
R207	On 01/11/2018	Bond Future			7.38547		102.07871		7.16602	102.32506		0.95	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.40837		100.41341		7.12129	100.66551		0.85	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 02/08/2018	Bond Future			7.59131		100.38194		7.42765	100.76431		2.08	0.00	0.00	0	30,946.00
R208	On 01/11/2018	Bond Future			7.62872		98.78271		7.44665	99.17149		2.10	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.67875		100.69847		7.47125	101.09574		1.94	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
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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future			9.28218		76.10877		9.12377	77.21437		12.48	0.00	23,289,283.62	306	76,025.00
R209	On 02/08/2018	Bond Future	8.46	Call	146.30000		0.14630		266.82000	0.26682	146.300	11.47	0.08	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	166.91000		0.16691		299.82000	0.29982	166.910	11.51	0.09	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,802.61000		3.80261	3,017.16000	3.01716	3,802.610		12.05	0.76	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	848.85000		0.84885	1,256.95000	1.25695	848.850		12.26	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,059.81000		2.05981	1,536.31000	1.53631	2,059.810		12.69	0.53	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,378.14000		1.37814	994.29000	0.99429	1,378.140		13.11	0.40	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,418.67000		3.41867	4,260.08000	4.26008	3,418.670		13.54	0.72	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	255.76000		0.25576	166.05000	0.16605	255.760		14.36	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	36.25000		0.03625	20.91000	0.02091	36.250		14.36	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.33605		74.32596		9.17311	75.45111		13.31	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,215.52000		1.21552	958.50000	0.95850	1,215.520		14.67	0.26	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.39615		75.76728		9.22799	76.91500		13.67	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 02/08/2018	Bond Future			191.38935		191.38935		191.36747	191.36747			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.35386		192.35386		192.33048	192.33048			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.12503		196.12503		196.10368	196.10368			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 02/08/2018	Bond Future			155.53553		155.53553		155.62921	155.62921			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.35103		158.35103		158.44551	158.44551			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.30189		159.30189		159.40025	159.40025			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
R213	On 02/08/2018	Bond Future			9.02298		88.01111		8.86911	89.04301		10.14	0.00	0.00	0	29,240.00
R213	On 01/11/2018	Bond Future			9.08019		86.04331		8.92125	87.09335		10.77	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.14594		87.71204		8.98099	88.78326		11.01	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 02/08/2018	Bond Future			9.41652		75.72871		9.25821	76.89088		13.42	0.00	0.00	0	30,091.00
R214	On 01/11/2018	Bond Future			9.47110		73.79388		9.30841	74.97655		14.29	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.53294		75.22504		9.36511	76.43143		14.63	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.41810		9.41810		9.26050	9.26050		12.50	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.55030		9.55030		9.38930	9.38930		12.50	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.67600		9.67600		9.51110	9.51110		12.65	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.23050		10.23050		10.07770	10.07770		13.21	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.80640		2.80640		2.82350	2.82350		18.30	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.74530		2.74530		2.76320	2.76320		16.63	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.68270		2.68270		2.70330	2.70330		15.94	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.63730		2.63730		2.67100	2.67100		14.96	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24910		1.24910		1.22710	1.22710			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21980		1.21980		1.20100	1.20100			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.19130		1.19130		1.17650	1.17650			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.13930		1.13930		1.12780	1.12780			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,947,784,311.24</b>	<b>355,216</b>	<b>6 454 869.00</b>
<b>Grand Total:</b>												<b>4,947,784,311.24</b>	<b>355,216</b>	<b>6 454 869.00</b>