



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: 22/05/2018

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	
Derivatives														
\$ / R	On 22/05/2018	Any day expiry	12.53800	12.53800	12.78170	12.78170			17.51	0.00	120,364,800.00	9,600	0.00	
\$ / R	On 25/05/2018	Any day expiry	12.58670	12.58670	12.78320	12.78320			17.67	0.00	0.00	0	20,000.00	
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	235.57760	0.23558	423.82940	0.42383	235.578	19.45	0.84	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	74.02700	0.07403	225.35330	0.22535	74.027	17.67	0.48	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry	12.59110	12.59110	12.78760	12.78760			15.60	0.00	0.00	0	0.00	
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	96.12440	0.09612	241.91100	0.24191	96.124	15.60	0.49	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.59260	12.59260	12.78910	12.78910			15.87	0.00	0.00	0	30,000.00	
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	199.20620	0.19921	367.50550	0.36751	199.206	16.48	0.70	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	192.14520	0.19215	359.06860	0.35907	192.145	16.44	0.68	0.00	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry	12.59410	12.59410	12.79060	12.79060			15.94	0.00	0.00	0	0.00	
\$ / R	On 31/05/2018	Any day expiry	12.59560	12.59560	12.79210	12.79210			15.98	0.00	0.00	0	270.00	
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	24.14170	0.02414	10.11510	0.01012	24.142	17.03	0.14	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	151.12170	0.15112	298.02150	0.29802	151.122	16.13	0.56	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	128.33330	0.12833	69.96720	0.06997	128.333	15.98	0.50	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	88.00630	0.08801	203.48130	0.20348	88.006	16.39	0.39	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	69.12480	0.06912	169.09940	0.16910	69.125	16.66	0.33	0.00	0	118.00

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	13.80	Put	1,205.54270	1.20554	1,011.80940	1.01181	1,205.543	23.72	0.99	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.05230	0.00005	0.02220	0.00002	0.052	37.19	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.18220	0.00018	0.10190	0.00010	0.182	46.09	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.60940	12.60940	12.80650	12.80650		15.76	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	101.74430	0.10174	195.85760	0.19586	101.744	16.58	0.34	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			12.62690	12.62690	12.82460	12.82460		15.67	0.00	711,109,127.30	56,317	1,144,635.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.18940	0.00019	0.55030	0.00055	0.189	16.78	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.79440	0.00079	1.11240	0.00111	0.794	16.94	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,278.94750	1.27895	1,476.47580	1.47648	1,278.948	17.06	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,180.13280	1.18013	1,377.24950	1.37725	1,180.133	16.85	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	3.80860	0.00381	3.14520	0.00315	3.809	16.60	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	5.29500	0.00530	4.27690	0.00428	5.295	16.09	0.03	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	8.70960	0.00871	6.79240	0.00679	8.710	15.33	0.04	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	9.30940	0.00931	7.22520	0.00723	9.309	15.23	0.04	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	10.28830	0.01029	7.92720	0.00793	10.288	15.08	0.05	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	14.36380	0.01436	10.79800	0.01080	14.364	14.57	0.06	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	646.96430	0.64696	839.30620	0.83931	646.964	14.07	0.91	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	20.06430	0.02006	14.70620	0.01471	20.064	14.07	0.09	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	27.41950	0.02742	17.69530	0.01770	27.419	14.21	0.11	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	36.64660	0.03665	21.28230	0.02128	36.647	14.36	0.14	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	40.17910	0.04018	22.63020	0.02263	40.179	14.41	0.15	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	518.93670	0.51894	697.94570	0.69795	518.937	14.44	0.84	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	42.03670	0.04204	23.34570	0.02335	42.037	14.44	0.16	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	479.16440	0.47916	654.20020	0.65420	479.164	14.56	0.81	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	456.08820	0.45609	628.51610	0.62852	456.088	14.63	0.79	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	441.04720	0.44105	611.64270	0.61164	441.047	14.68	0.78	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	64.14720	0.06415	37.04270	0.03704	64.147	14.68	0.22	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	404.68460	0.40468	570.38740	0.57039	404.685	14.81	0.75	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	77.78460	0.07778	45.78740	0.04579	77.785	14.81	0.25	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	110.62610	0.11063	67.59990	0.06760	110.626	15.05	0.32	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	306.83070	0.30683	455.45000	0.45545	306.831	15.18	0.64	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	278.09100	0.27809	420.35960	0.42036	278.091	15.30	0.60	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	151.19100	0.15119	95.75960	0.09576	151.191	15.30	0.40	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	251.30280	0.25130	386.98610	0.38699	251.303	15.42	0.57	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	164.71280	0.16471	271.18750	0.27119	164.713	16.04	0.42	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	287.81280	0.28781	196.58750	0.19659	287.813	16.04	0.58	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	436.89710	0.43690	317.50770	0.31751	436.897	16.83	0.71	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	94.86240	0.09486	168.46140	0.16846	94.862	16.97	0.27	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	467.96240	0.46796	343.86140	0.34386	467.962	16.97	0.73	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	507.80990	0.50781	378.08370	0.37808	507.810	17.16	0.75	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	607.50980	0.60751	465.53420	0.46553	607.510	17.61	0.80	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	633.22370	0.63322	488.46590	0.48847	633.224	17.72	0.82	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	720.86690	0.72087	567.62880	0.56763	720.867	18.10	0.85	0.00	0	25,500.00

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	13.35	Call	42.18590		0.04219		83.23700	0.08324	42.186	18.23	0.14	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	865.10410		0.86510		701.66900	0.70167	865.104	18.53	0.89	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	883.52550		0.88353		718.82710	0.71883	883.526	18.58	0.90	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	902.02250		0.90202		736.09920	0.73610	902.023	18.64	0.90	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,033.33970		1.03334		859.89380	0.85989	1,033.340	19.02	0.93	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,138.36010		1.13836		960.16210	0.96016	1,138.360	19.31	0.94	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,186.51730		1.18652		1,006.45380	1.00645	1,186.517	19.45	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,196.17600		1.19618		1,015.76020	1.01576	1,196.176	19.48	0.95	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,215.51960		1.21552		1,034.41820	1.03442	1,215.520	19.53	0.95	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,225.20360		1.22520		1,043.76860	1.04377	1,225.204	19.56	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,283.46990		1.28347		1,100.16350	1.10016	1,283.470	19.72	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.06500		0.00807		19.73460	0.01973	8.065	20.01	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,381.16500		1.38117		1,195.13460	1.19513	1,381.165	20.01	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,479.38060		1.47938		1,291.12470	1.29112	1,479.381	20.30	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,627.43040		1.62743		1,436.44610	1.43645	1,627.430	20.74	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.19430		0.00219		5.71190	0.00571	2.194	21.55	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	1.43460		0.00143		3.74800	0.00375	1.435	22.08	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	1.13820		0.00114		2.97070	0.00297	1.138	22.37	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.58090		0.00058		1.49360	0.00149	0.581	23.24	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.54410		0.00054		1.39560	0.00140	0.544	23.33	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.47140		0.00047		1.16590	0.00117	0.471	23.63	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.44780		0.00045		0.97530	0.00098	0.448	24.11	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.41520		0.00042		0.85050	0.00085	0.415	24.90	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.40000		0.00040		0.83290	0.00083	0.400	25.33	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.39400		0.00039		0.82590	0.00083	0.394	25.51	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.35130		0.00035		0.77970	0.00078	0.351	27.09	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.31230		0.00031		0.74620	0.00075	0.312	29.33	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.29750		0.00030		0.73950	0.00074	0.298	30.67	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.29580		0.00030		0.73920	0.00074	0.296	30.85	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.26480		0.00026		0.73900	0.00074	0.265	31.09	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.24490		0.00024		0.73920	0.00074	0.245	31.09	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.17390		0.00017		0.74150	0.00074	0.174	31.09	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.08410		0.00008		0.40010	0.00040	0.084	31.09	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.06760		0.00007		0.33200	0.00033	0.068	31.09	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.03770		0.00004		0.20210	0.00020	0.038	31.09	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.02330		0.00002		0.13420	0.00013	0.023	31.09	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.63040		12.63040		12.82820	12.82820		15.76	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.64580		12.64580		12.84410	12.84410		15.64	0.00	5,633,255.00	445	1,640.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	168.62840		0.16863		113.67120	0.11367	168.628	15.26	0.38	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	266.41780		0.26642		392.89900	0.39290	266.418	15.58	0.53	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,183.89660		1.18390		1,010.78580	1.01079	1,183.897	19.25	0.92	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.08950		0.00109		1.73750	0.00174	1.090	24.08	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.12960		0.00113		1.62100	0.00162	1.130	27.23	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.65080		12.65080		12.84920	12.84920		15.47	0.00	0.00	0	100.00

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 02/07/2018	Any day expiry	11.80	Put	20.07710	0.02008	13.57520	0.01358	20.077	14.47	0.07	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	186.58140	0.18658	128.08030	0.12808	186.581	15.16	0.40	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	116.23450	0.11623	185.68760	0.18569	116.235	17.01	0.27	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.65740	12.65740	12.85600	12.85600		15.49	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	57.54430	0.05754	38.33850	0.03834	57.544	14.33	0.17	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	56.51150	0.05651	95.17230	0.09517	56.511	18.37	0.14	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	45.02910	0.04503	77.14100	0.07714	45.029	18.73	0.11	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.68070	12.68070	12.87980	12.87980		15.47	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.68730	12.68730	12.88660	12.88660		15.38	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,787.50980	1.78751	1,606.57460	1.60657	1,787.510	19.45	0.94	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.98590	0.00299	5.30400	0.00530	2.986	22.33	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.68900	12.68900	12.88830	12.88830		15.39	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.69230	12.69230	12.89170	12.89170		15.40	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.69880	12.69880	12.89850	12.89850		15.32	0.00	0.00	0	2,015.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,181.85740	1.18186	1,022.83830	1.02284	1,181.857	18.19	0.84	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.52290	0.00452	8.45440	0.00845	4.523	21.57	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.21820	0.00222	4.27760	0.00428	2.218	22.25	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.71030	12.71030	12.91030	12.91030		15.27	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	175.17000	0.17517	127.46330	0.12746	175.170	14.60	0.31	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,235.89580	1.23590	1,076.63240	1.07663	1,235.896	18.20	0.84	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.24330	0.00324	6.45600	0.00646	3.243	21.41	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.72010	12.72010	12.92040	12.92040		15.20	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.74930	12.74930	12.95060	12.95060		15.30	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,186.59370	1.18659	1,037.06000	1.03706	1,186.594	17.72	0.79	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	8.20770	0.00821	15.79180	0.01579	8.208	20.22	0.02	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	3.14600	0.00315	6.74880	0.00675	3.146	20.00	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			12.77630	12.77630	12.97880	12.97880		15.34	0.00	362,335,868.00	28,360	86,798.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	35.93370	0.03593	31.36480	0.03136	35.934	13.63	0.08	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	37.21820	0.03722	32.42640	0.03243	37.218	13.58	0.08	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	48.68640	0.04869	38.27700	0.03828	48.686	13.68	0.10	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	70.67450	0.07067	51.27510	0.05128	70.674	13.82	0.13	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	88.93160	0.08893	65.43030	0.06543	88.932	13.92	0.16	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	99.23640	0.09924	73.50590	0.07351	99.236	13.97	0.18	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	122.34150	0.12234	91.81070	0.09181	122.341	14.06	0.21	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	197.70700	0.19771	151.39420	0.15139	197.707	14.38	0.29	147,304,616.80	40,000	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	724.00700	0.72401	880.19420	0.88019	724.007	14.38	0.71	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	216.26720	0.21627	165.86180	0.16586	216.267	14.47	0.31	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	248.07620	0.24808	191.44530	0.19145	248.076	14.61	0.34	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	256.43460	0.25643	198.45390	0.19845	256.435	14.64	0.34	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	576.94090	0.57694	714.63280	0.71463	576.941	14.81	0.62	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	300.64090	0.30064	235.83280	0.23583	300.641	14.81	0.38	146,792,425.50	30,000	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	338.87300	0.33887	268.53960	0.26854	338.873	14.95	0.41	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	353.85510	0.35386	281.44310	0.28144	353.855	15.01	0.42	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	374.37580	0.37438	299.18920	0.29919	374.376	15.08	0.44	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	445.86080	0.44586	564.88100	0.56488	445.861	15.28	0.52	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	432.98660	0.43299	549.95020	0.54995	432.987	15.34	0.51	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	486.64460	0.48664	396.99780	0.39700	486.645	15.45	0.51	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	581.64850	0.58165	479.91280	0.47991	581.648	15.78	0.56	73,736,903.50	10,000	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	357.94850	0.35795	458.71280	0.45871	357.948	15.78	0.44	240,264,817.58	42,500	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	295.56710	0.29557	383.24910	0.38325	295.567	16.23	0.38	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	281.74370	0.28174	366.33630	0.36634	281.744	16.34	0.36	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	755.44370	0.75544	637.53630	0.63754	755.444	16.34	0.64	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	268.57430	0.26857	350.15500	0.35016	268.574	16.45	0.35	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	221.73990	0.22174	292.24960	0.29225	221.740	16.89	0.30	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	191.88880	0.19189	255.29100	0.25529	191.889	17.20	0.27	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	19.37240	0.01937	30.46700	0.03047	19.372	20.81	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	17.94990	0.01795	28.38790	0.02839	17.950	20.87	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	16.09970	0.01610	25.66590	0.02567	16.100	20.96	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	13.68100	0.01368	22.07280	0.02207	13.681	21.09	0.02	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.79370	12.79370	12.99700	12.99700		15.35	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,193.36250	1.19336	1,049.49870	1.04950	1,193.363	17.45	0.75	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	21.91450	0.02191	31.93060	0.03193	21.914	21.50	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	13.40520	0.01341	21.18950	0.02119	13.405	22.11	0.02	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			12.83660	12.83660	13.04180	13.04180		15.40	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			12.84290	12.84290	13.04840	13.04840		15.38	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			12.84610	12.84610	13.05170	13.05170		15.39	0.00	0.00	0	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,200.96500	1.20097	1,062.27130	1.06227	1,200.965	17.21	0.71	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	37.24840	0.03725	49.70970	0.04971	37.248	21.77	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	24.00920	0.02401	36.42610	0.03643	24.009	22.20	0.03	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			12.85400	12.85400	13.06000	13.06000		15.37	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	138.16040	0.13816	106.93810	0.10694	138.160	14.04	0.20	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,250.25530	1.25026	1,109.75060	1.10975	1,250.255	17.28	0.72	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	32.10980	0.03211	44.85790	0.04486	32.110	22.15	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			12.86670	12.86670	13.07330	13.07330		15.36	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			12.87150	12.87150	13.07820	13.07820		15.38	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	21.75230	0.02175	17.53490	0.01753	21.752	14.53	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	96.42760	0.09643	77.76600	0.07777	96.428	13.86	0.14	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	425.26500	0.42526	523.01120	0.52301	425.265	16.05	0.43	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			12.89360	12.89360	13.10120	13.10120		15.43	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,207.62380	1.20762	1,072.52140	1.07252	1,207.624	17.04	0.69	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	49.77780	0.04978	64.56740	0.06457	49.778	21.83	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	29.65530	0.02966	44.88070	0.04488	29.655	21.93	0.04	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			12.91100	12.91100	13.11910	13.11910		15.40	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,093.98760	1.09399	966.36180	0.96636	1,093.988	16.71	0.65	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	91.66240	0.09166	117.04230	0.11704	91.662	19.81	0.11	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.91570	12.91570	13.12400	13.12400		15.41	0.00	23,403,248.40	1,812	26,754.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	106.02360	0.10602	86.05690	0.08606	106.024	13.84	0.15	0.00	0	2,764.00

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	12.38	Put	326.10480	0.32610	266.54990	0.26655	326.105	14.60	0.33	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	379.35190	0.37935	311.81920	0.31182	379.352	14.79	0.36	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	795.05190	0.79505	935.81920	0.93582	795.052	14.79	0.64	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	442.03900	0.44204	367.44800	0.36745	442.039	14.99	0.40	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	563.71010	0.56371	677.13190	0.67713	563.710	15.59	0.50	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	491.15410	0.49115	593.66110	0.59366	491.154	15.93	0.45	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	474.52620	0.47453	574.48710	0.57449	474.526	16.02	0.44	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	326.55380	0.32655	400.97060	0.40097	326.554	16.98	0.32	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	295.69400	0.29569	364.39210	0.36439	295.694	17.25	0.30	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	286.14710	0.28615	353.03150	0.35303	286.147	17.34	0.29	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	145.16910	0.14517	185.78890	0.18579	145.169	18.77	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	83.14750	0.08315	105.77610	0.10578	83.148	20.31	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.94250	12.94250	13.15160	13.15160		15.42	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,212.59450	1.21259	1,080.15780	1.08016	1,212.594	16.86	0.66	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	61.06960	0.06107	78.90120	0.07890	61.070	21.74	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	36.30780	0.03631	51.61180	0.05161	36.308	21.74	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.99130	12.99130	13.20200	13.20200		15.45	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.01170	13.01170	13.22310	13.22310		15.43	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.03530	13.03530	13.24740	13.24740		15.49	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.06340	13.06340	13.27660	13.27660		15.45	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	9.51900	0.00952	8.83220	0.00883	9.519	12.57	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	173.31790	0.17332	137.29590	0.13730	173.318	13.94	0.18	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	263.47750	0.26348	219.59080	0.21959	263.478	14.21	0.25	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	559.74450	0.55974	478.51660	0.47852	559.744	15.02	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	590.49470	0.59049	691.94310	0.69194	590.495	16.04	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	342.21060	0.34221	408.17840	0.40818	342.211	17.58	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	233.45990	0.23346	283.02420	0.28302	233.460	18.44	0.21	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.07740	13.07740	13.29110	13.29110		15.52	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.13050	13.13050	13.34620	13.34620		15.53	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	709.62610	0.70963	618.75380	0.61875	709.626	15.32	0.44	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	655.64090	0.65564	760.35990	0.76036	655.641	16.00	0.46	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.19910	13.19910	13.41480	13.41480		15.62	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	19.80940	0.01981	12.48380	0.01248	19.809	11.36	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	385.99840	0.38600	331.97470	0.33197	385.998	14.50	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	453.55370	0.45355	526.47010	0.52647	453.554	17.46	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.46970	13.46970	13.67450	13.67450		16.09	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	123.03220	0.12303	148.77770	0.14878	123.032	20.98	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.74950	13.74950	13.94670	13.94670		16.40	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.84300	13.84300	14.04610	14.04610		16.56	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.94050	13.94050	14.14970	14.14970		16.70	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.62690	12.62690	12.82460	12.82460		15.67	0.00	0.00	0	419.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.77630	12.77630	12.97880	12.97880		15.34	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.91570	12.91570	13.12400	13.12400		15.41	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		13.19910	13.19910		13.41480	13.41480		15.62	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		16.96350	16.96350		17.21820	17.21820		15.41	0.00	2,001,693.00	118	428,291.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	649.61410	0.64961	485.24600	0.48525	649.614	16.60	0.75	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.94220	0.00094	1.84270	0.00184	0.942	24.25	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		17.24130	17.24130		17.50300	17.50300		15.25	0.00	120,689.10	7	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.50510	17.50510		17.77590	17.77590		15.52	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future		17.79460	17.79460		18.07430	18.07430		15.80	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.06230	18.06230		18.34640	18.34640		15.92	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future		0.11392	0.11392		0.11548	0.11548		20.29	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11603	0.11603		0.11763	0.11763		15.23	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11810	0.11810		0.11977	0.11977		13.56	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12264	0.12264		0.12440	0.12440		12.61	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry		14.81930	14.81930		15.02840	15.02840		16.18	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.89060	14.89060		15.10450	15.10450		14.60	0.00	28,366,593.00	1,905	112,603.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	3.67020	0.00367	3.00120	0.00300	3.670	16.79	0.02	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	6.27300	0.00627	5.64220	0.00564	6.273	15.28	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	10.45180	0.01045	9.42060	0.00942	10.452	13.95	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	27.06430	0.02706	18.60610	0.01861	27.064	13.09	0.11	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	624.70860	0.62471	825.57790	0.82558	624.709	13.21	0.87	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	542.74000	0.54274	734.38430	0.73438	542.740	13.44	0.83	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	190.71400	0.19071	310.63960	0.31064	190.714	14.89	0.44	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	474.30340	0.47430	347.19220	0.34719	474.303	15.62	0.71	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	50.96300	0.05096	100.07430	0.10007	50.963	16.73	0.15	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	20.97220	0.02097	46.97190	0.04697	20.972	17.49	0.07	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,556.51550	1.55652	1,351.97370	1.35197	1,556.515	18.43	0.97	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.34120	0.00034	0.66530	0.00067	0.341	26.59	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.01090	0.00001	0.05020	0.00005	0.011	29.74	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry		14.98120	14.98120		15.19680	15.19680		14.40	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.17560	15.17560		15.39570	15.39570		14.37	0.00	13,582,162.00	895	60,512.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	26.91910	0.02692	22.95820	0.02296	26.919	13.14	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	121.31230	0.12131	89.74880	0.08975	121.312	13.09	0.19	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	948.97520	0.94898	815.19380	0.81519	948.975	15.55	0.67	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	122.75010	0.12275	171.10430	0.17110	122.750	17.05	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	11.21910	0.01122	16.41320	0.01641	11.219	20.71	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.45320	15.45320		15.68100	15.68100		14.43	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.76490	15.76490		16.00020	16.00020		14.42	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.04070	16.04070		16.28030	16.28030		14.59	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		94.89000	94.89000		95.49000	95.49000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		91.89000	91.89000		92.50000	92.50000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		90.61000	90.61000		91.24000	91.24000			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 21/09/2026	Interest Rate Swap			92.75000		92.75000		93.39000	93.39000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.50000		96.50000		97.15000	97.15000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.03000		95.03000		95.71000	95.71000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.08000		97.08000		97.76000	97.76000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			100.79000		100.79000		101.46000	101.46000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			101.13000		101.13000		101.80000	101.80000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.36000		96.36000		97.06000	97.06000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			101.80000		101.80000		102.49000	102.49000			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			100.04000		100.04000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.49000		100.49000		100.50000	100.50000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.50000		99.50000		99.52000	99.52000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.19000		100.19000		100.22000	100.22000			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			98.51000		98.51000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.87000		98.87000		98.88000	98.88000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.25000		99.25000		99.26000	99.26000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.64000		99.64000		99.67000	99.67000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.03000		100.03000		100.08000	100.08000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			100.96000		100.96000		101.04000	101.04000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.70000		98.70000		98.81000	98.81000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			100.56000		100.56000		100.69000	100.69000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.13000		96.13000		96.30000	96.30000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.34000		95.34000		95.54000	95.54000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.52000		94.52000		94.74000	94.74000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			94.70000		94.70000		94.94000	94.94000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.90000		96.90000		97.15000	97.15000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.04000		97.04000		97.31000	97.31000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			98.24000		98.24000		98.53000	98.53000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			100.45000		100.45000		100.76000	100.76000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap			101.70000		101.70000		102.05000	102.05000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap			96.81000		96.81000		97.19000	97.19000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap			101.12000		101.12000		101.52000	101.52000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future			589.18300		589.18300		586.49100	586.49100			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future			599.74100		599.74100		597.00100	597.00100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			611.38100		611.38100		608.58700	608.58700			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future			686.80500		686.80500		681.91600	681.91600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			699.11300		699.11300		694.13500	694.13500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			712.68100		712.68100		707.60600	707.60600			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 02/08/2018	Index Future	625.34400		625.34400		620.22100	620.22100			0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	636.55100		636.55100		631.33500	631.33500			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	648.90500		648.90500		643.58700	643.58700			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.58060		9.58060		9.69810	9.69810		13.19	0.00	38,830,171.80	4,053	14,635.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.70120		9.70120		9.82100	9.82100		12.84	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.81700		9.81700		9.94120	9.94120		13.04	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.05940		10.05940		10.18860	10.18860		13.45	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.88740		9.88740		9.99330	9.99330		14.36	0.00	0.00	0	1,950.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.15100		10.15100		10.26420	10.26420		14.09	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.73930		12.73930		12.87650	12.87650		14.98	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.99560		12.99560		13.13800	13.13800		14.22	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.24630		13.24630		13.39510	13.39510		14.44	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.77310		13.77310		13.92870	13.92870		14.70	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.98580		1.98580		2.01180	2.01180		14.42	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.00200		2.00200		2.02830	2.02830		13.86	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01740		2.01740		2.04440	2.04440		13.94	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04830		2.04830		2.07630	2.07630		14.57	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.00000		2.00000		2.02880	2.02880		14.52	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.03830		2.03830		2.06780	2.06780		14.35	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.07620		2.07620		2.10650	2.10650		14.69	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.22310		2.22310		2.25270	2.25270		15.28	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	10.67837		79.35742		10.79782	78.63395			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.78574		76.99086		10.90944	76.25434			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.90853		78.48434		11.03710	77.73345			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

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 02/08/2018	Bond Future		10.88120	82.27748		10.99543	81.48478			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		10.98487	79.49167		11.10317	78.68469			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.09933	81.03342		11.22215	80.21068			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		621.28600	621.28600		615.93500	615.93500			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI		632.42000	632.42000		626.97200	626.97200			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		644.69400	644.69400		639.14000	639.14000			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.60990	1.60990		1.63540	1.63540		15.28	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.63130	1.63130		1.65730	1.65730		15.52	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.65100	1.65100		1.67780	1.67780		15.36	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.74270	1.74270		1.76840	1.76840		16.05	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		134.31400	134.31400		134.29845	134.29845			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		136.74417	136.74417		136.72812	136.72812			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		138.01225	138.01225		137.99578	137.99578			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		102.19970	102.19970		102.18714	102.18714			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		102.99932	102.99932		102.98639	102.98639			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		105.01918	105.01918		105.00580	105.00580			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		106.44172	106.44172		106.42878	106.42878			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future		107.24668	107.24668		107.23324	107.23324			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.34986	109.34986		109.33593	109.33593			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		127.63517	127.63517		127.61916	127.61916			0.00	1,276,351.70	10	9,261.00
I2038	On 01/11/2018	Bond Future		129.94441	129.94441		129.92798	129.92798			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		130.90245	130.90245		130.88538	130.88538			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		121.64933	121.64933		121.63382	121.63382			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		122.20093	122.20093		122.18510	122.18510			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		124.59733	124.59733		124.58094	124.58094			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		127.09947	127.09947		127.08305	127.08305			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future		129.39901	129.39901		129.38222	129.38222			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		130.16521	130.16521		130.14774	130.14774			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

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 02/08/2018	Index Future			258.29500		258.29500		258.26400	258.26400			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future			262.96900		262.96900		262.93800	262.93800			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			268.12800		268.12800		268.09500	268.09500			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			0.12490		0.12490		0.12700	0.12700			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12420		0.12420		0.12650	0.12650			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12340		0.12340		0.12610	0.12610			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12100		0.12100		0.12290	0.12290			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.56810		1.56810		1.58870	1.58870		14.50	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.59240		1.59240		1.61360	1.61360		14.56	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.61590		1.61590		1.63770	1.63770		14.44	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.66350		1.66350		1.68640	1.68640		14.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.75360		8.75360		8.87650	8.87650		13.62	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.85940		8.85940		8.98560	8.98560		13.40	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.96190		8.96190		9.09250	9.09250		13.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.46480		9.46480		9.58910	9.58910		14.66	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26710		1.26710		1.27540	1.27540			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27560		1.27560		1.28410	1.28410			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.28360		1.28360		1.29240	1.29240			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34210		1.34210		1.34940	1.34940			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34340		1.34340		1.34260	1.34260			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34950		1.34950		1.34860	1.34860			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17930		1.17930		1.17780	1.17780			0.00	0.00	0	220.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18780		1.18780		1.18620	1.18620			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.77800		8.77800	0.11337	8.65940	8.65940		15.18	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	1,394.43930		0.13944	0.11337	0.00000	0.00000	1,394.439	15.25	0.50	493,163,635.73	100,000	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,034.69660		0.20347	0.11337	2,853.92660	0.28539	2,034.697	14.65	0.62	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.61870		8.61870	0.11337	8.50110	8.50110		16.16	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,713.35420		0.17134	0.11337	1,995.51080	0.19955	1,713.354	18.45	0.29	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.59236		112.55119		8.71747	111.76527		7.22	0.00	135,961,837.52	1,208	103,057.00

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	7.50	Call	15.38000	0.01538		7.75000	0.00775	15.380	6.30	0.01	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.25	Call	575.64000	0.57564		396.17000	0.39617	575.640	6.99	0.27	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.50	Put	1,754.80000	1.75480		2,235.89000	2.23589	1,754.800	7.22	0.56	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future			8.65123	114.56778		8.78207	113.76768		7.29	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	618.34000	0.61834		469.07000	0.46907	618.340	6.82	0.21	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	1,665.59000	1.66559		1,354.68000	1.35468	1,665.590	7.19	0.42	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,161.24000	1.16124		1,426.23000	1.42623	1,161.240	7.79	0.30	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.71868	111.48518		8.85616	110.66938		7.73	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			303.42219	303.42219		303.38757	303.38757			0.00	0.00	0	2,388.00	
R197	On 01/11/2018	Bond Future			308.91218	308.91218		308.87661	308.87661			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			307.61322	307.61322		307.57660	307.57660			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			240.98788	240.98788		240.95759	240.95759			0.00	0.00	0	22,452.00	
R202	On 01/11/2018	Bond Future			245.34823	245.34823		245.31717	245.31717			0.00	0.00	0	0.00	
R202	On 07/02/2019	Bond Future			246.25222	246.25222		246.22039	246.22039			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			7.94966	102.60887		8.07666	102.13394		4.14	0.00	30,782,661.00	300	38,515.00	
R2023	On 01/11/2018	Bond Future			7.99952	100.52111		8.13529	100.03762		4.17	0.00	0.00	0	0.00	
R2023	On 07/02/2019	Bond Future			8.06086	102.47129		8.20750	101.97826		4.04	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			9.01101	93.00783		9.13018	92.21173		9.72	0.00	41,946,531.33	451	41,084.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	397.81000	0.39781		271.76000	0.27176	397.810	9.23	0.19	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	1,291.78000	1.29178		981.54000	0.98154	1,291.780	9.73	0.44	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	567.71000	0.56771		776.07000	0.77607	567.710	10.59	0.22	0.00	0	7,850.00	
R2030	On 01/11/2018	Bond Future			9.06884	94.67415		9.19226	93.86369		9.90	0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			9.13477	92.50138		9.26311	91.67507		10.54	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			9.18370	95.70688		9.30254	94.84489		10.44	0.00	43,546,630.40	455	32,611.00	
R2032	On 01/11/2018	Bond Future			9.24512	93.26661		9.36800	92.38913		11.07	0.00	0.00	0	0.00	
R2032	On 07/02/2019	Bond Future			9.31392	95.07581		9.44137	94.18117		11.32	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			9.29723	100.31363		9.41591	99.35362		11.36	0.00	91,385,716.93	911	66,709.00	
R2035	On 01/11/2018	Bond Future			9.35845	97.61481		9.48096	96.63749		12.09	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
R2035	On 07/02/2019	Bond Future			9.42809		99.50851		9.55498	98.51218		12.33	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 02/08/2018	Bond Future			9.39045		92.41498		9.50401	91.49332		12.51	0.00	25,968,609.38	281	55,457.00
R2037	On 01/11/2018	Bond Future			9.44783		94.07061		9.56486	93.13232		12.73	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.51257		91.63554		9.63358	90.67890		13.61	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			6.43121		101.56619		6.59785	101.50464		0.25	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			9.46532		95.92565		9.57884	94.93425		13.16	0.00	191,851.30	2	22,605.00
R2040	On 01/11/2018	Bond Future			9.52257		97.64420		9.63950	96.63491		13.40	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	518.14000		0.51814		400.94000	0.40094	518.140	12.21	0.13	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,858.83000		1.85883		1,541.34000	1.54134	1,858.830	12.92	0.35	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future			9.58708		95.02783		9.70792	93.99881		14.33	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			9.50890		92.93002		9.61721	91.96883		13.90	0.00	371,720.08	4	35,661.00
R2044	On 01/11/2018	Bond Future			9.56450		94.59490		9.67597	93.61646		14.16	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.62702		92.04473		9.74213	91.04707		15.15	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			9.47875		96.60196		9.58688	95.61104		13.82	0.00	9,756,797.96	101	105,120.00
R2048	On 01/11/2018	Bond Future			9.53496		93.89993		9.64627	92.89119		14.74	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.59840		95.72152		9.71334	94.69313		15.05	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			7.33591		100.33080		7.45741	100.16805		1.05	0.00	27,089,316.00	270	20,943.00
R207	On 01/11/2018	Bond Future			7.34116		102.12839		7.48916	101.96262		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.34988		100.46470		7.54295	100.29557		0.89	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			7.58307		100.40115		7.69746	100.13492		2.12	0.00	0.00	0	29,582.00
R208	On 01/11/2018	Bond Future			7.62037		98.80050		7.74784	98.52940		2.14	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.66893		100.71722		7.81395	100.44072		2.04	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

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/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.30877		75.92553		9.42712	75.11801		12.61	0.00	0.00	0	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	99.09000		0.09909		61.05000	0.06105	99.090	11.27	0.06	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	114.89000		0.11489		71.57000	0.07157	114.890	11.31	0.07	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,867.73000		3.86773		4,534.52000	4.53452	3,867.730	11.86	0.79	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	703.55000		0.70355		507.80000	0.50780	703.550	12.07	0.29	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,048.44000		2.04844		2,536.65000	2.53665	2,048.440	12.47	0.55	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,337.62000		1.33762		1,712.51000	1.71251	1,337.620	12.85	0.41	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,184.49000		3.18449		2,645.14000	2.64514	3,184.490	13.29	0.71	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	231.86000		0.23186		331.45000	0.33145	231.860	14.33	0.10	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	31.40000		0.03140		50.75000	0.05075	31.400	14.50	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.36361		74.13810		9.48543	73.31609		13.45	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,213.90000		1.21390		1,452.62000	1.45262	1,213.900	14.66	0.26	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.42450		75.57633		9.55022	74.73821		13.83	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			190.72276		190.72276		190.70000	190.70000			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			191.67360		191.67360		191.65015	191.65015			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			195.43222		195.43222		195.40799	195.40799			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			155.27040		155.27040		155.25320	155.25320			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.07974		158.07974		158.06198	158.06198			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.02594		159.02594		159.00762	159.00762			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			9.09067		87.56247		9.20432	86.81642		10.25	0.00	96,756,529.35	1,105	30,543.00
R213	On 01/11/2018	Bond Future			9.15039		85.58506		9.26788	84.82557		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.21867		87.24545		9.34057	86.47117		11.14	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			9.45338		75.46229		9.56655	74.65394		13.49	0.00	0.00	0	30,055.00
R214	On 01/11/2018	Bond Future			9.50918		73.52141		9.62559	72.69850		14.38	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.57215		74.94772		9.69224	74.10881		14.78	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	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	9.43060		9.43060		9.54600	9.54600		13.50	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.56220		9.56220		9.68110	9.68110		13.12	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.68710		9.68710		9.80980	9.80980		13.32	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.24720		10.24720		10.36170	10.36170		13.98	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.69080		2.69080		2.76920	2.76920		20.03	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.63110		2.63110		2.70650	2.70650		18.19	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.57030		2.57030		2.64410	2.64410		17.34	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.52420		2.52420		2.59410	2.59410		16.20	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.22010		1.22010		1.24490	1.24490			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.19080		1.19080		1.21500	1.21500			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.16080		1.16080		1.18430	1.18430			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.09360		1.09360		1.11580	1.11580			0.00	0.00	0	0.00
Total for Derivatives :												2,912,044,559.65	331,110	6 439 811.00
Grand Total:												2,912,044,559.65	331,110	6 439 811.00