



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: 19/06/2018

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 20/06/2018	Any day expiry	13.77000	13.77000		13.68260	13.68260		24.89	0.00	0.00	0	5,947.00
\$ / R	On 22/06/2018	Any day expiry	13.77000	13.77000		13.68440	13.68440		22.37	0.00	0.00	0	20.00
\$ / R	On 29/06/2018	Any day expiry	13.78240	13.78240		13.69650	13.69650		20.18	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.61310	0.00061	0.56430	0.00056	0.613	26.92	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	1.24980	0.00125	1.12330	0.00112	1.250	25.20	0.01	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	1.27820	0.00128	1.15620	0.00116	1.278	25.09	0.01	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	1.33720	0.00134	1.22540	0.00123	1.337	24.87	0.01	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,263.89970	1.26390	1,177.91950	1.17792	1,263.900	24.32	0.99	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	1,234.00860	1.23401	1,148.05240	1.14805	1,234.009	23.99	0.99	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	1,224.04700	1.22405	1,138.09980	1.13810	1,224.047	23.89	0.99	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	1,164.30190	1.16430	1,078.42050	1.07842	1,164.302	23.23	0.99	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	935.84360	0.93584	850.52420	0.85052	935.844	20.71	0.98	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	192.66020	0.19266	236.19020	0.23619	192.660	20.18	0.51	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.01560	0.00102	0.57140	0.00057	1.016	29.03	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.24850	0.00025	0.14770	0.00015	0.249	30.85	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.78780	13.78780		13.70180	13.70180		19.30	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	0.22720	0.00023	0.24450	0.00024	0.227	27.25	0.00	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	2.28890	0.00229	2.27270	0.00227	2.289	22.92	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	676.43140	0.67643	597.72830	0.59773	676.431	16.05	0.95	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.78950	13.78950	13.70350	13.70350		19.34	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	2.71930	0.00272	3.15940	0.00316	2.719	21.02	0.01	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.79310	13.79310	13.70700	13.70700		19.20	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.79490	13.79490	13.70880	13.70880		19.21	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.82450	0.00082	0.90090	0.00090	0.825	23.40	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	35.48260	0.03548	43.11300	0.04311	35.483	17.21	0.13	37,430,703.00	20,000	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	134.20450	0.13420	159.52540	0.15953	134.205	18.48	0.35	98,002,404.00	20,000	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	329.10450	0.32910	268.32540	0.26833	329.104	18.48	0.65	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	258.49850	0.25850	206.22370	0.20622	258.498	18.95	0.55	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.81980	13.81980	13.73340	13.73340		18.70	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.82690	13.82690	13.74040	13.74040		18.43	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	753.63190	0.75363	812.51300	0.81251	753.632	20.58	0.75	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	10.53100	0.01053	7.10860	0.00711	10.531	23.57	0.03	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.82880	13.82880	13.74220	13.74220		18.43	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			13.83240	13.83240	13.74570	13.74570		18.43	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.83970	13.83970	13.75280	13.75280		18.22	0.00	0.00	0	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	47.91040	0.04791	53.54470	0.05354	47.910	16.32	0.12	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	518.93470	0.51893	451.90950	0.45191	518.935	17.35	0.67	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	318.95790	0.31896	350.58710	0.35059	318.958	18.10	0.47	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	21.64690	0.02165	13.86810	0.01387	21.647	23.27	0.05	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	9.42220	0.00942	5.19720	0.00520	9.422	23.89	0.02	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.84330	13.84330	13.75630	13.75630		18.23	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.85240	13.85240	13.76510	13.76510		18.07	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	5.79080	0.00579	6.83150	0.00683	5.791	15.71	0.02	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	370.28140	0.37028	404.60910	0.40461	370.281	18.10	0.49	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	19.66040	0.01966	12.82280	0.01282	19.660	23.83	0.04	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.86330	13.86330	13.77570	13.77570		17.90	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.86690	13.86690	13.77920	13.77920		17.93	0.00	6,991,000.00	500	4,470.00
\$ / R	On 20/08/2018	Any day expiry			13.87600	13.87600	13.78800	13.78800		17.93	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.89590	13.89590	13.80770	13.80770		17.78	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	91.60930	0.09161	98.53180	0.09853	91.609	16.03	0.17	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	557.86280	0.55786	493.48900	0.49349	557.863	17.24	0.61	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	387.62310	0.38762	415.65750	0.41566	387.623	17.57	0.45	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	54.33130	0.05433	42.54500	0.04255	54.331	22.82	0.09	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	33.21830	0.03322	25.24570	0.02525	33.218	23.83	0.06	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.90140	13.90140	13.81310	13.81310		17.65	0.00	0.00	0	177.00
\$ / R	On 13/09/2018	Any day expiry			13.91950	13.91950	13.83090	13.83090		17.57	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	189.94280	0.18994	203.81570	0.20382	189.943	16.35	0.27	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.92670	13.92670	13.83810	13.83810		17.60	0.00	1,964,221,768.00	141,040	605,067.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	7.21010	0.00721	7.21960	0.00722	7.210	18.41	0.02	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	7.44720	0.00745	7.44140	0.00744	7.447	18.36	0.02	0.00	0	45,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	8.75400	0.00875	8.65860	0.00866	8.754	18.07	0.02	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	11.14800	0.01115	10.87540	0.01088	11.148	17.64	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	13.09100	0.01309	12.66720	0.01267	13.091	17.36	0.03	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	14.18410	0.01418	13.67330	0.01367	14.184	17.21	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	16.64660	0.01665	15.93760	0.01594	16.647	16.93	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	24.79560	0.02480	23.43090	0.02343	24.796	16.21	0.05	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,701.49560	1.70150	1,611.53090	1.61153	1,701.496	16.21	0.95	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	26.84460	0.02684	25.31850	0.02532	26.845	16.07	0.06	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	30.47300	0.03047	28.66830	0.02867	30.473	15.84	0.06	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,463.53490	1.46353	1,374.81420	1.37481	1,463.535	15.50	0.93	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	36.83490	0.03683	36.71420	0.03671	36.835	15.50	0.07	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	43.08950	0.04309	45.39630	0.04540	43.089	15.39	0.09	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	46.49530	0.04650	49.02900	0.04903	46.495	15.42	0.09	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	51.35250	0.05135	54.20950	0.05421	51.353	15.47	0.10	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,224.93240	1.22493	1,140.33490	1.14033	1,224.932	15.60	0.88	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,199.72880	1.19973	1,115.45940	1.11546	1,199.729	15.64	0.87	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	81.56820	0.08157	86.48450	0.08648	81.568	15.69	0.14	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,038.22320	1.03822	956.60030	0.95660	1,038.223	15.86	0.82	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	889.18690	0.88919	812.00390	0.81200	889.187	16.09	0.76	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	168.32140	0.16832	180.54080	0.18054	168.321	16.11	0.24	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	854.03720	0.85404	778.89110	0.77889	854.037	16.15	0.75	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	177.33720	0.17734	190.79110	0.19079	177.337	16.15	0.25	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	820.84710	0.82085	746.75710	0.74676	820.847	16.25	0.73	30,619,044.96	3,000	0.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	697.58770	0.69759	628.04060	0.62804	697.588	16.67	0.66	4,597,392.24	500	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	641.63540	0.64164	574.51870	0.57452	641.635	16.87	0.63	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	615.05600	0.61506	549.18470	0.54918	615.056	16.98	0.61	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	527.72800	0.52773	0.00000	0.00000	527.728	17.73	0.51	10,662,090.60	1,500	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	83.07160	0.08307	67.32610	0.06733	83.072	22.10	0.12	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	78.27850	0.07828	63.29870	0.06330	78.279	22.23	0.11	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	71.95090	0.07195	57.99910	0.05800	71.951	22.42	0.10	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	63.49670	0.06350	50.95400	0.05095	63.497	22.70	0.09	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.94680	13.94680	13.85780	13.85780		17.55	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	124.96260	0.12496	132.27850	0.13228	124.963	15.85	0.19	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	588.17180	0.58817	524.61760	0.52462	588.172	17.20	0.57	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	431.90090	0.43190	457.83010	0.45783	431.901	17.24	0.44	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	80.82030	0.08082	65.85260	0.06585	80.820	22.38	0.11	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	53.45970	0.05346	42.15260	0.04215	53.460	23.38	0.07	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.95410	13.95410	13.86490	13.86490		17.49	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.99610	13.99610	13.90600	13.90600		17.45	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.00350	14.00350	13.91320	13.91320		17.41	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.00710	14.00710	13.91670	13.91670		17.42	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	159.83740	0.15984	167.77430	0.16777	159.837	15.76	0.20	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	474.78220	0.47478	499.20420	0.49920	474.782	17.04	0.42	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	622.73570	0.62274	559.70500	0.55971	622.736	17.29	0.54	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 31/10/2018	Any day expiry	16.47	Call	110.06110	0.11006	91.61860	0.09162	110.061	22.01	0.13	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	79.68750	0.07969	65.84960	0.06585	79.688	23.04	0.09	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.00890	14.00890	13.91850	13.91850		17.42	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.01630	14.01630	13.92570	13.92570		17.37	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	27.08020	0.02708	28.64030	0.02864	27.080	16.16	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	512.04340	0.51204	537.43150	0.53743	512.043	17.11	0.44	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	94.14250	0.09414	78.14770	0.07815	94.143	22.44	0.11	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.03090	14.03090	13.94000	13.94000		17.43	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.03640	14.03640	13.94530	13.94530		17.44	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.69580	0.00570	3.65430	0.00365	5.696	17.85	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	19.47580	0.01948	21.80220	0.02180	19.476	16.12	0.03	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,057.82920	1.05783	977.77180	0.97777	1,057.829	15.99	0.74	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			14.06200	14.06200	13.97040	13.97040		17.36	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	188.56350	0.18856	196.60680	0.19661	188.563	15.73	0.21	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	507.42960	0.50743	530.51180	0.53051	507.430	16.91	0.41	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	646.11030	0.64611	583.46850	0.58347	646.110	17.42	0.52	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	132.39860	0.13240	111.53010	0.11153	132.399	21.84	0.14	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	100.13040	0.10013	83.97980	0.08398	100.130	23.09	0.10	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.08210	14.08210	13.99000	13.99000		17.39	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	442.12440	0.44212	462.19470	0.46219	442.124	16.59	0.37	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	227.18580	0.26219	227.23200	0.22723	262.186	20.22	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.08760	14.08760	13.99540	13.99540		17.39	0.00	528,327,262.80	37,503	74,002.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	20.69220	0.02069	24.48690	0.02449	20.692	15.37	0.03	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	25.84520	0.02585	29.80380	0.02980	25.845	15.37	0.04	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	34.53760	0.03454	38.60610	0.03861	34.538	15.38	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	41.55880	0.04156	45.61160	0.04561	41.559	15.38	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	43.09280	0.04309	47.13350	0.04713	43.093	15.39	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	49.69170	0.04969	53.64850	0.05365	49.692	15.39	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	79.37940	0.07938	82.57350	0.08257	79.379	15.40	0.10	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	95.70570	0.09571	98.33460	0.09833	95.706	15.41	0.12	90,963,810.00	52,600	36,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,683.30570	1.68331	1,593.73460	1.59373	1,683.306	15.41	0.88	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	116.18070	0.11618	119.07330	0.11907	116.181	15.41	0.14	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	124.87940	0.12488	0.00000	0.00000	124.879	15.41	0.15	21,314,468.20	10,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	139.10340	0.13910	144.56380	0.14456	139.103	15.47	0.16	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	201.23250	0.20123	209.22290	0.20922	201.233	15.73	0.22	0.00	0	180,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,288.83250	1.28883	1,204.62290	1.20462	1,288.833	15.73	0.78	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	230.51290	0.23051	239.68490	0.23968	230.513	15.84	0.24	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,150.01500	1.15001	1,068.25950	1.06826	1,150.015	15.94	0.74	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	269.11240	0.26911	279.82380	0.27982	269.112	15.97	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,116.96360	1.11696	1,035.88060	1.03588	1,116.964	16.00	0.73	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	355.09010	0.35509	371.65950	0.37166	355.090	16.24	0.32	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	376.68060	0.37668	394.07640	0.39408	376.681	16.33	0.33	117,827,260.74	24,932	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	964.28060	0.96428	889.47640	0.88948	964.281	16.33	0.67	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	510.45670	0.51046	532.66690	0.53267	510.457	16.83	0.40	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 14/12/2018	Foreign Exchange Future	13.78	Call	818.05670	0.81806	748.06690	0.74807	818.057	16.83	0.60	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	515.63010	0.51563	0.00000	0.00000	515.630	16.84	0.41	57,138,210.00	10,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	808.42600	0.80843	738.78790	0.73879	808.426	16.86	0.59	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	739.50890	0.73951	672.55830	0.67256	739.509	17.13	0.56	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	717.80440	0.71780	651.75480	0.65175	717.804	17.21	0.54	3,828,919.22	500	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	664.26750	0.66427	601.06750	0.60107	664.268	17.44	0.51	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	589.73230	0.58973	0.00000	0.00000	589.732	17.80	0.47	665,309.03	100	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	552.43570	0.55244	495.68400	0.49568	552.436	18.00	0.45	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	502.52650	0.50253	449.00580	0.44901	502.527	18.29	0.41	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	499.57020	0.49957	446.24820	0.44625	499.570	18.31	0.41	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	496.62860	0.49663	443.50880	0.44351	496.629	18.33	0.41	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	460.07030	0.46007	409.58710	0.40959	460.070	18.56	0.39	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	436.52400	0.43652	387.86900	0.38787	436.524	18.72	0.37	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	397.98380	0.39798	352.35870	0.35236	397.984	19.02	0.34	0.00	0	1,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	395.70660	0.39571	0.00000	0.00000	395.707	19.03	0.34	96,139,748.10	20,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	377.99140	0.37799	334.00610	0.33401	377.991	19.18	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	365.29310	0.36529	322.37760	0.32238	365.293	19.29	0.32	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	303.64830	0.30365	0.00000	0.00000	303.648	19.90	0.27	202,282,636.50	52,600	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	300.32100	0.30032	0.00000	0.00000	300.321	19.93	0.27	3,778,298.18	1,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	266.73250	0.26673	231.39000	0.23139	266.733	20.22	0.24	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	230.37910	0.23038	198.62280	0.19862	230.379	20.57	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			14.11890	14.11890	14.02590	14.02590		17.25	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	213.08470	0.21308	220.82230	0.22082	213.085	15.65	0.22	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	533.37240	0.53337	554.53820	0.55454	533.372	16.74	0.40	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	671.48990	0.67149	607.85310	0.60785	671.490	17.46	0.50	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	153.32510	0.15333	130.83420	0.13083	153.325	21.69	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	120.26530	0.12027	101.19210	0.10119	120.265	23.05	0.11	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.12260	14.12260	14.02940	14.02940		17.25	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.17440	14.17440	14.07970	14.07970		17.21	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.17630	14.17630	14.08150	14.08150		17.29	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	236.04580	0.23605	242.55450	0.24255	236.046	15.61	0.22	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	689.51070	0.68951	624.98390	0.62498	689.511	17.58	0.49	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.20040	14.20040	14.10480	14.10480		17.24	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.22810	14.22810	14.13170	14.13170		17.26	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	254.71350	0.25471	260.51320	0.26051	254.713	15.58	0.22	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	706.49560	0.70650	640.78220	0.64078	706.496	17.67	0.47	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.26150	14.26150	14.16400	14.16400		17.19	0.00	285,230.00	20	5,690.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.54490	0.00654	6.39240	0.00639	6.545	16.35	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	30.00480	0.03000	36.38250	0.03638	30.005	13.53	0.04	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	60.95790	0.06096	68.48120	0.06848	60.958	14.07	0.07	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,235.86290	1.23586	1,147.98320	1.14798	1,235.863	15.99	0.69	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	560.96370	0.56096	0.00000	0.00000	560.964	16.40	0.37	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	761.78640	0.76179	692.87250	0.69287	761.786	17.53	0.49	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	609.27740	0.60928	0.00000	0.00000	609.277	18.24	0.41	210,480,029.87	35,962	17,981.00

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 18/03/2019	Foreign Exchange Future	15.20	Call	546.59540	0.54660	491.12160	0.49112	546.595	18.60	0.38	2,672,745.97	500	0.00
\$ / R	On 27/03/2019	Any day expiry			14.27820	14.27820	14.18010	14.18010		17.24	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.28190	14.28190	14.18360	14.18360		17.24	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	273.02070	0.27302	278.14780	0.27815	273.021	15.57	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	722.16570	0.72217	655.45850	0.65546	722.166	17.78	0.46	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.28940	14.28940	14.19070	14.19070		17.22	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.34160	14.34160	14.24040	14.24040		17.21	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	290.99430	0.29099	295.54840	0.29555	290.994	15.55	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,319.47840	1.31948	1,227.04990	1.22705	1,319.478	16.01	0.69	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	736.73010	0.73673	668.63610	0.66864	736.730	17.88	0.45	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.39940	14.39940	14.29540	14.29540		17.20	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	308.02520	0.30803	311.99880	0.31200	308.025	15.55	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	749.97380	0.74997	680.33400	0.68033	749.974	18.00	0.44	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.40500	14.40500	14.30070	14.30070		17.18	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.42550	14.42550	14.32030	14.32030		17.23	0.00	0.00	0	14,610.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.11320	0.01311	10.25300	0.01025	13.113	14.67	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	111.24250	0.11124	111.50020	0.11150	111.243	13.94	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	229.48500	0.22948	238.36680	0.23837	229.485	14.98	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	306.99490	0.30699	312.34160	0.31234	306.995	15.48	0.22	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	395.78530	0.39579	401.43070	0.40143	395.785	15.75	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	646.61120	0.64661	0.00000	0.00000	646.611	16.34	0.37	132,871,420.50	25,000	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	672.14900	0.67215	0.00000	0.00000	672.149	16.41	0.38	67,959,068.02	12,450	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	922.74100	0.92274	843.78790	0.84379	922.741	17.39	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	838.89360	0.83889	764.02050	0.76402	838.894	17.70	0.47	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	633.28580	0.63329	0.00000	0.00000	633.286	18.66	0.38	273,487,791.50	50,000	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	616.97210	0.61697	0.00000	0.00000	616.972	18.75	0.37	66,853,730.25	12,450	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	577.32180	0.57732	518.85220	0.51885	577.322	18.99	0.35	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	552.38970	0.55239	494.63730	0.49464	552.390	19.15	0.34	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.44740	14.44740	14.34140	14.34140		17.23	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	322.68890	0.32269	327.50640	0.32751	322.689	15.54	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	759.75630	0.75976	690.31680	0.69032	759.756	18.14	0.43	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.45110	14.45110	14.34530	14.34530		17.22	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry			14.48870	14.48870	14.38440	14.38440		17.32	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	340.65600	0.34066	348.42710	0.34843	340.656	15.49	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	774.63850	0.77464	706.74550	0.70675	774.639	18.35	0.42	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.49000	14.49000	14.38570	14.38570		17.32	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.52630	14.52630	14.42350	14.42350		17.40	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	356.50820	0.35651	366.96650	0.36697	356.508	15.46	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	781.32920	0.78133	714.88680	0.71489	781.329	18.55	0.41	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.53000	14.53000	14.42750	14.42750		17.39	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.54760	14.54760	14.44570	14.44570		17.39	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	23.48600	0.02349	21.75690	0.02176	23.486	14.44	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	203.79540	0.20380	203.47500	0.20348	203.795	14.50	0.15	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	724.79290	0.72479	662.70660	0.66271	724.793	18.94	0.38	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 30/09/2019	Any day expiry			14.56510	14.56510		14.46400	14.46400		17.40	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	374.15810	0.37416		383.46030	0.38346	374.158	15.47	0.23	0.00	0	500.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	793.96940	0.79397		728.81990	0.72882	793.969	18.70	0.40	0.00	0	500.00		
\$ / R			On 02/10/2019	Any day expiry	14.56760	14.56760		14.46660	14.46660		17.41	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	14.60390	14.60390		14.50440	14.50440		17.47	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	389.60700	0.38961		397.42370	0.39742	389.607	15.45	0.23	0.00	0	500.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	800.22080	0.80022		736.28370	0.73628	800.221	18.89	0.40	0.00	0	500.00		
\$ / R			On 29/11/2019	Any day expiry	14.64030	14.64030		14.54230	14.54230		17.52	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	403.03830	0.40304		410.22390	0.41022	403.038	15.43	0.23	0.00	0	500.00		
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	810.04650	0.81005		747.00550	0.74701	810.046	19.03	0.39	0.00	0	500.00		
\$ / R			On 02/12/2019	Any day expiry	14.64400	14.64400		14.54620	14.54620		17.52	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	14.65780	14.65780		14.56050	14.56050		17.52	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	316.64720	0.31665		278.74890	0.27875	316.647	22.89	0.16	0.00	0	2,000.00		
\$ / R			On 31/12/2019	Any day expiry	14.68030	14.68030		14.58400	14.58400		17.56	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	417.63660	0.41764		423.64840	0.42365	417.637	15.41	0.23	0.00	0	500.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	819.06240	0.81906		756.83630	0.75684	819.062	19.16	0.38	0.00	0	500.00		
\$ / R			On 02/01/2020	Any day expiry	14.68290	14.68290		14.58660	14.58660		17.57	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	14.71920	14.71920		14.62440	14.62440		17.56	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	14.75800	14.75800		14.66490	14.66490		17.59	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry	14.79680	14.79680		14.70530	14.70530		17.63	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry	14.83070	14.83070		14.74060	14.74060		17.65	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry	14.87320	14.87320		14.78490	14.78490		17.63	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	14.88580	14.88580		14.79800	14.79800		17.67	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	15.00020	15.00020		14.90900	14.90900		17.82	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	15.13610	15.13610		15.03970	15.03970		18.00	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.92670	13.92670		13.83810	13.83810		17.60	0.00	0.00	0	346.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.08760	14.08760		13.99540	13.99540		17.39	0.00	0.00	0	10.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.42550	14.42550		14.32030	14.32030		17.23	0.00	0.00	0	0.00		
£ / R			On 17/09/2018	Foreign Exchange Future	18.41770	18.41770		18.40350	18.40350		16.63	0.00	17,404,726.50	945	225,032.00		
£ / R			On 14/12/2018	Foreign Exchange Future	18.71000	18.71000		18.69130	18.69130		16.50	0.00	10,384,050.00	555	7,498.00		
£ / R			On 18/03/2019	Foreign Exchange Future	19.03740	19.03740		19.01260	19.01260		16.97	0.00	0.00	0	4,932.00		
£ / R			On 14/06/2019	Foreign Exchange Future	19.34490	19.34490		19.31130	19.31130		17.27	0.00	0.00	0	6,543.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12757	0.12757		0.12608	0.12608		21.53	0.00	0.00	0	115.00		
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12991	0.12991		0.12837	0.12837		20.93	0.00	0.00	0	0.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.13514	0.13514		0.13344	0.13344		19.63	0.00	0.00	0	0.00		
€ / R			On 16/07/2018	Any day expiry	16.00780	16.00780		15.97120	15.97120		17.37	0.00	0.00	0	34.00		
€ / R			On 17/07/2018	Any day expiry	16.01100	16.01100		15.97450	15.97450		17.39	0.00	0.00	0	0.00		
€ / R	15.63	Put	On 17/07/2018	Any day expiry	138.94510	0.13895		135.18510	0.13519	138.945	16.62	0.29	0.00	0	10,000.00		
€ / R			On 31/07/2018	Any day expiry	16.05770	16.05770		16.02040	16.02040		17.07	0.00	0.00	0	33.00		
€ / R			On 17/09/2018	Foreign Exchange Future	16.21680	16.21680		16.17810	16.17810		16.53	0.00	24,763,053.60	1,527	134,861.00		

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	13.50	Put	9.89770		0.00990		8.90880	0.00891	9.898	18.04	0.02	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	23.25120		0.02325		20.65110	0.02065	23.251	15.61	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	344.54290		0.34454		339.54720	0.33955	344.543	15.97	0.37	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	345.07830		0.34508		313.06640	0.31307	345.078	17.65	0.37	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	34.19630		0.03420		27.75370	0.02775	34.196	22.00	0.05	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.52070		16.52070		16.47870	16.47870		16.27	0.00	8,260,350.00	500	19,506.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.86730		16.86730		16.81960	16.81960		15.98	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.19630		17.19630		17.14090	17.14090		15.91	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			97.48000		97.48000		97.16000	97.16000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			94.57000		94.57000		94.23000	94.23000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			93.38000		93.38000		93.03000	93.03000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			95.56000		95.56000		95.22000	95.22000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			99.34000		99.34000		99.01000	99.01000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.96000		97.96000		97.62000	97.62000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			100.06000		100.06000		99.72000	99.72000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.76000		103.76000		103.42000	103.42000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.15000		104.15000		103.80000	103.80000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			99.53000		99.53000		99.15000	99.15000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.92000		104.92000		104.55000	104.55000			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			100.05000		100.05000		100.05000	100.05000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.53000		100.53000		100.52000	100.52000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.63000		99.63000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			100.39000		100.39000		100.33000	100.33000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap			98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap			98.92000		98.92000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.36000		99.36000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.84000		99.84000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			100.35000		100.35000		100.25000	100.25000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			101.40000		101.40000		101.28000	101.28000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.28000		99.28000		99.12000	99.12000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			101.26000		101.26000		101.09000	101.09000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			97.06000		97.06000		96.83000	96.83000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			96.37000		96.37000		96.13000	96.13000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			95.66000		95.66000		95.40000	95.40000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.94000		95.94000		95.68000	95.68000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.22000		98.22000		97.96000	97.96000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			98.43000		98.43000		98.17000	98.17000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap			99.73000		99.73000		99.47000	99.47000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap			102.00000		102.00000		101.75000	101.75000			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
5Y STND	On 20/12/2022	Interest Rate Swap	103.34000		103.34000		103.08000	103.08000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	98.58000		98.58000		98.31000	98.31000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	102.94000		102.94000		102.68000	102.68000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	577.05400		577.05400		578.61400	578.61400			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	587.36300		587.36300		588.95000	588.95000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	598.75700		598.75700		600.37400	600.37400			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	663.14700		663.14700		667.05800	667.05800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	674.99400		674.99400		678.97400	678.97400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	688.08800		688.08800		692.14400	692.14400			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	601.49200		601.49200		605.07000	605.07000			0.00	0.00	0	858.00
ALBI	On 01/11/2018	Index Future	612.23700		612.23700		615.87800	615.87800			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	624.11400		624.11400		627.82500	627.82500			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.26370		10.26370		10.28280	10.28280		13.51	0.00	738,986.40	72	8,621.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.39000		10.39000		10.40850	10.40850		13.34	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.53080		10.53080		10.54780	10.54780		14.07	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.66640		10.66640		10.68240	10.68240		14.45	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.64690		10.64690		10.63070	10.63070		14.66	0.00	4,578,167.00	430	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.10290		14.10290		14.02240	14.02240		16.06	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.38270		14.38270		14.29700	14.29700		16.02	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.00260		15.00260		14.90220	14.90220		16.05	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.13550		2.13550		2.13270	2.13270		15.55	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.15290		2.15290		2.14920	2.14920		15.14	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.18990		2.18990		2.18500	2.18500		15.85	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.18100		2.18100		2.17700	2.17700		15.76	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.22330		2.22330		2.21870	2.21870		15.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.31320		2.31320		2.36520	2.36520		16.51	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 02/08/2018	Bond Future		11.19648	76.29119		11.11125	76.78295			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.32324	73.86551		11.23491	74.36593			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.46755	75.29783		11.37565	75.80791			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		11.38986	78.84830		11.31478	79.33845			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.51272	75.99658		11.43485	76.49541			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.64782	77.47006		11.56686	77.97843			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		596.08000	596.08000		599.84500	599.84500			0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI		606.72800	606.72800		610.56000	610.56000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		618.49800	618.49800		622.40300	622.40300			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.77640	1.77640		1.76540	1.76540		17.82	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.79940	1.79940		1.78810	1.78810		17.24	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84680	1.84680		1.88060	1.88060		17.14	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		132.27202	132.27202		132.59751	132.59751			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		134.66199	134.66199		134.99314	134.99314			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		135.88676	135.88676		136.22417	136.22417			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		100.92937	100.92937		101.02524	101.02524			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		101.70344	101.70344		101.80096	101.80096			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		103.69595	103.69595		103.79527	103.79527			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		103.77260	103.77260		104.61835	104.61835			0.00	0.00	0	9,561.00
I2033	On 01/11/2018	Bond Future		104.52665	104.52665		105.38748	105.38748			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		106.57446	106.57446		107.45202	107.45202			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		124.22103	124.22103		124.60682	124.60682			0.00	0.00	0	9,035.00
I2038	On 01/11/2018	Bond Future		126.46544	126.46544		126.85805	126.85805			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		127.35285	127.35285		127.75304	127.75304			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		116.92072	116.92072		117.59711	117.59711			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		117.38419	117.38419		118.07251	118.07251			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		119.68374	119.68374		120.38546	120.38546			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
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	121.86688		121.86688		122.91464	122.91464			0.00	0.00	0	9,621.00
I2050	On 01/11/2018	Bond Future	124.06901		124.06901		125.13561	125.13561			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	124.72800		124.72800		125.81534	125.81534			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	252.95100		252.95100		254.09100	254.09100			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	257.52200		257.52200		258.68200	258.68200			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	262.56800		262.56800		263.75100	263.75100			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 17/09/2018	Foreign Exchange Future	0.13600		0.13600		0.13420	0.13420			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13520		0.13520		0.13430	0.13430			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13360		0.13360		0.13330	0.13330			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.70420		1.70420		1.70810	1.70810		14.88	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73010		1.73010		1.73370	1.73370		14.99	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.78470		1.78470		1.78720	1.78720		16.11	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.60520		9.60520		9.61380	9.61380		15.12	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.72060		9.72060		9.72810	9.72810		14.95	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.97260		9.97260		10.22630	10.22630		15.65	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32780		1.32780		1.33580	1.33580			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.33490		1.33490		1.34290	1.34290			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35230		1.35230		1.39400	1.39400			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.32250		1.32250		1.32990	1.32990			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.16440		1.16440		1.16910	1.16910			0.00	2,848,122.40	2,446	3,781.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	7.83880		7.83880	0.12534	7.93130	7.93130		16.96	0.00	0.00	0	283.00
R186	On 02/08/2018	Bond Future	9.20226		108.78793		9.10091	109.40156		7.25	0.00	313,853,178.05	2,885	117,279.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.01000	0.00001	0.03000	0.00003	0.010	6.54	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	8.62000	0.00862	18.77000	0.01877	8.620	6.59	0.01	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	214.43000	0.21443	336.81000	0.33681	214.430	7.07	0.16	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.29024	110.73108	9.18420	111.35555		7.50	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	65.50000	0.06550	94.75000	0.09475	65.500	6.53	0.04	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 01/11/2018	Bond Future	8.46	Call	330.13000		0.33013		434.86000	0.43486	330.130	6.74	0.14	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	2,472.29000		2.47229		2,144.60000	2.14460	2,472.290	7.41	0.56	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.39037		107.57335		9.27890	108.20981		8.15	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			299.70705		299.70705		299.99381	299.99381			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			305.12242		305.12242		305.41398	305.41398			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			303.74375		303.74375		304.04052	304.04052			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			236.02065		236.02065		238.30814	238.30814			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			240.28525		240.28525		242.61370	242.61370			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			241.08532		241.08532		243.45933	243.45933			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			8.54107		100.42073		8.46443	100.70094		4.34	0.00	5,924,823.07	59	41,435.00
R2023	On 01/11/2018	Bond Future			8.63340		98.28832		8.55148	98.57339		4.57	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.74566		100.19445		8.65719	100.48496		4.52	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			9.60775		89.11249		9.51188	89.72316		9.59	0.00	35,377,658.53	397	50,308.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2.97000		0.00297		6.82000	0.00682	2.970	8.47	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	58.95000		0.05895		103.66000	0.10366	58.950	8.80	0.05	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,563.03000		1.56303		1,244.17000	1.24417	1,563.030	9.59	0.58	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.68784		90.70400		9.58850	91.32544		10.02	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.77877		88.45354		9.67539	89.08699		10.87	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			9.78066		91.48880		9.68487	92.14712		10.07	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.86341		88.96790		9.76427	89.63793		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.95555		90.69315		9.85264	91.37603		11.43	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			9.85872		95.89473		9.76804	96.58761		10.63	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future			9.93902		93.11157		9.84533	93.81667		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			10.02987		94.91723		9.93271	95.63596		11.99	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			9.91483		88.27445		9.82928	88.93020		11.65	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future			9.98912		89.85098		9.90088	90.51829		12.26	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 07/02/2019	Bond Future		10.07263	87.33347		9.98130	88.01356		13.17	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		6.71748	101.46050		6.70778	101.46407		0.21	0.00	0.00	0	10,173.00
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		9.98456	91.52244		9.90411	92.18305		12.01	0.00	4,484,599.56	49	25,223.00
R2040	On 01/11/2018	Bond Future		10.05832	93.15694		9.97536	93.82928		12.66	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	44.66000	0.04466	61.26000	0.06126	44.660	11.08	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	341.89000	0.34189	430.39000	0.43039	341.890	11.27	0.11	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	469.99000	0.46999	582.01000	0.58201	469.990	11.46	0.15	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,903.31000	1.90331	2,193.24000	2.19324	1,903.310	12.42	0.40	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		10.14115	90.45291		10.05531	91.13817		13.62	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		10.01835	88.55101		9.94297	89.17669		12.58	0.00	4,781,754.54	54	36,060.00
R2044	On 01/11/2018	Bond Future		10.08977	90.13253		10.01210	90.76917		13.26	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		10.16986	87.49504		10.08953	88.14405		14.27	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		10.00530	91.94556		9.93496	92.54359		12.39	0.00	0.00	0	103,424.00
R2048	On 01/11/2018	Bond Future		10.07801	89.15513		10.00549	89.76372		13.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.15972	90.88411		10.08471	91.50434		14.02	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		7.86146	99.62944		7.78626	99.72938		0.94	0.00	35,567,710.08	357	21,478.00
R207	On 01/11/2018	Bond Future		7.98610	101.40891		7.89463	101.51049		0.94	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		8.19170	99.73053		8.07250	99.83398		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		8.14611	99.09941		8.07340	99.26630		2.10	0.00	0.00	0	30,583.00
R208	On 01/11/2018	Bond Future		8.25030	97.46990		8.16933	97.63965		2.39	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		8.38578	99.36008		8.29372	99.53302		2.13	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			9.84026		72.39918		9.75472	72.94963		12.24	0.00	557,618,484.36	7,702	105,334.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.28000		0.00028		0.69000	0.00069	0.280	10.76	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.37000		0.00037		0.90000	0.00090	0.370	10.76	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	6,937.36000		6.93736	6,393.67000	6.39367	6,937.360	10.80	10.80	0.99	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	17.97000		0.01797	33.08000	0.03308	17.970	10.85	10.85	0.02	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	4,307.88000		4.30788	3,814.62000	3.81462	4,307.880	11.29	11.29	0.92	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	3,002.03000		3.00203	2,581.38000	2.58138	3,002.030	11.74	11.74	0.81	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	727.90000		0.72790	958.39000	0.95839	727.900	12.11	12.11	0.36	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	452.69000		0.45269	348.89000	0.34889	452.690	13.09	13.09	0.23	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	59.32000		0.05932	43.38000	0.04338	59.320	14.39	14.39	0.04	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.91158		70.54459		9.82345	71.10479		13.41	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	253.03000		0.25303	322.19000	0.32219	253.030	11.98	11.98	0.11	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,527.38000		1.52738	1,768.34000	1.76834	1,527.380	13.26	13.26	0.40	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	2,136.80000		2.13680	1,901.39000	1.90139	2,136.800	13.75	13.75	0.45	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	2,081.46000		2.08146	1,850.67000	1.85067	2,081.460	13.78	13.78	0.45	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.99032		71.91257		9.89929	72.48354		13.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			188.29027		188.29027		188.61061	188.61061			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			189.19239		189.19239		189.51819	189.51819			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.89872		192.89872		193.23077	193.23077			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			153.54977		153.54977		153.91909	153.91909			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.32417		156.32417		156.69995	156.69995			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.23300		157.23300		157.61589	157.61589			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			9.67346		83.82993		9.58272	84.39610		10.12	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.75381		81.78114		9.65994	82.35735		11.03	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.84510		83.36712		9.74764	83.95436		11.48	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			9.97474		71.85511		9.89935	72.35865		12.86	0.00	0.00	0	32,435.00
R214	On 01/11/2018	Bond Future			10.04636		69.84571		9.96873	70.35810		14.18	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			10.12679		71.20019		10.04659	71.72246		14.69	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 17/09/2018	Foreign Exchange Future	10.26850		10.26850		10.25670	10.25670		14.90	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.40870		10.40870		10.39490	10.39490		14.71	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.70240		10.70240		10.95200	10.95200		15.13	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.83210		2.83210		2.81380	2.81380		22.59	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.75880		2.75880		2.74190	2.74190		21.24	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.61520		2.61520		2.66760	2.66760		18.23	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33950		1.33950		1.32930	1.32930			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.30040		1.30040		1.29030	1.29030			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.21310		1.21310		1.20300	1.20300			0.00	0.00	0	0.00
Total for Derivatives :												5,055,986,005.76	550,135	5 473 387.00
Grand Total:												5,055,986,005.76	550,135	5 473 387.00