



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: 26/06/2018

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 29/06/2018	Any day expiry	13.53970	13.53970		13.58840	13.58840		19.51	0.00	0.00	0	4,240.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	0.03470	0.00003	0.04480	0.00004	0.035	33.35	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	0.12630	0.00013	0.22390	0.00022	0.126	30.87	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	0.13410	0.00013	0.23860	0.00024	0.134	30.76	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	0.15120	0.00015	0.27070	0.00027	0.151	30.54	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	1,019.90420	1.01990	1,068.77090	1.06877	1,019.904	29.97	1.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	989.94490	0.98994	1,038.84750	1.03885	989.945	29.64	1.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	979.96020	0.97996	1,028.87640	1.02888	979.960	29.52	1.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	920.07500	0.92007	969.09170	0.96909	920.075	28.85	1.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	691.25380	0.69125	741.18540	0.74119	691.254	26.26	0.99	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	286.36410	0.28636	254.03460	0.25403	286.364	22.42	0.82	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.01740	0.00002	0.05030	0.00005	0.017	43.09	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.01490	0.00001	0.01890	0.00002	0.015	51.06	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry	13.54410		13.54410	13.54410	13.59350	13.59350		17.15	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	0.03440	0.00003	0.04760	0.00005	0.034	31.07	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	0.41630	0.00042	0.47700	0.00048	0.416	23.21	0.00	0	2,000.00

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 02/07/2018	Any day expiry	13.12	Call	440.01610	0.44002	489.00000	0.48900	440.016	19.44	0.90	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.54550	13.54550	13.59520	13.59520		17.25	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	0.92740	0.00093	1.13600	0.00114	0.927	21.40	0.01	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.54840	13.54840	13.59870	13.59870		17.27	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.54990	13.54990	13.60040	13.60040		17.38	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.05230	0.00005	0.28110	0.00028	0.052	21.04	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	50.84210	0.05084	46.77260	0.04677	50.842	17.79	0.22	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	183.90220	0.18390	165.41840	0.16542	183.902	17.58	0.54	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	133.80220	0.13380	165.81840	0.16582	133.802	17.58	0.46	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	88.62130	0.08862	114.98010	0.11498	88.621	18.11	0.34	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.57480	13.57480	13.62460	13.62460		16.92	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			13.58200	13.58200	13.63150	13.63150		16.88	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	917.78480	0.91778	879.06000	0.87906	917.785	19.81	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.03140	0.00203	2.67090	0.00267	2.031	23.32	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			13.58370	13.58370	13.63330	13.63330		16.92	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	215.10530	0.21511	199.37550	0.19938	215.105	16.73	0.44	0.00	0	40,000.00
\$ / R	On 27/07/2018	Any day expiry			13.58730	13.58730	13.63670	13.63670		16.97	0.00	0.00	0	845.00
\$ / R	On 31/07/2018	Any day expiry			13.59440	13.59440	13.64380	13.64380		16.79	0.00	2,994,420.00	220	2,427.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	62.89600	0.06290	57.17060	0.05717	62.896	15.73	0.17	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	327.76680	0.32777	360.80050	0.36080	327.767	16.61	0.56	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	409.44280	0.40944	384.17250	0.38417	409.443	17.46	0.60	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	4.74760	0.00475	6.13340	0.00613	4.748	22.14	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.65470	0.00165	2.08310	0.00208	1.655	22.89	0.01	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.59790	13.59790	13.64730	13.64730		16.83	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry			13.60670	13.60670	13.65610	13.65610		16.71	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	8.93060	0.00893	8.43820	0.00844	8.931	15.89	0.03	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	467.87200	0.46787	441.35970	0.44136	467.872	17.53	0.61	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	3.63790	0.00364	4.61700	0.00462	3.638	21.87	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.61730	13.61730	13.66670	13.66670		16.60	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.62090	13.62090	13.67020	13.67020		16.64	0.00	0.00	0	5,970.00
\$ / R	On 20/08/2018	Any day expiry			13.62970	13.62970	13.67900	13.67900		16.68	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.64920	13.64920	13.69860	13.69860		16.64	0.00	0.00	0	2,602.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	118.01280	0.11801	109.54520	0.10955	118.013	15.54	0.22	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	384.92270	0.38492	413.89320	0.41389	384.923	16.64	0.51	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	476.61020	0.47661	452.14540	0.45215	476.610	17.04	0.55	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	23.72880	0.02373	27.55380	0.02755	23.729	22.06	0.05	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	12.58500	0.01258	14.97130	0.01497	12.585	22.86	0.03	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.65460	13.65460	13.70400	13.70400		16.52	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.67250	13.67250	13.72200	13.72200		16.50	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	239.79210	0.23979	226.20830	0.22621	239.792	15.93	0.34	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.67970	13.67970	13.72920	13.72920		16.54	0.00	1,922,545,038.00	140,540	558,556.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	7.66940	0.00767	7.75340	0.00775	7.669	17.84	0.02	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	7.90870	0.00791	7.99260	0.00799	7.909	17.77	0.02	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	9.22670	0.00923	9.30670	0.00931	9.227	17.42	0.02	0.00	0	2,000.00

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	11.75	Put	11.64170	0.01164	11.70670	0.01171	11.642	16.89	0.03	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	13.60650	0.01361	13.65230	0.01365	13.607	16.54	0.03	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	14.71430	0.01471	14.74690	0.01475	14.714	16.36	0.03	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	17.21850	0.01722	17.21560	0.01722	17.218	16.01	0.04	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	25.60090	0.02560	25.43210	0.02543	25.601	15.14	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,455.30090	1.45530	1,504.63210	1.50463	1,455.301	15.14	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	27.73220	0.02773	27.51120	0.02751	27.732	14.96	0.06	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	32.69710	0.03270	31.21070	0.03121	32.697	14.81	0.07	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,224.98640	1.22499	1,271.50400	1.27150	1,224.986	14.91	0.90	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	45.28640	0.04529	42.30400	0.04230	45.286	14.91	0.10	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	55.56160	0.05556	51.99710	0.05200	55.562	14.98	0.11	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	59.84060	0.05984	56.03850	0.05604	59.841	15.01	0.12	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	65.92580	0.06593	61.79280	0.06179	65.926	15.05	0.13	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	996.66670	0.99667	1,040.92440	1.04092	996.667	15.15	0.84	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	972.61600	0.97262	1,016.57070	1.01657	972.616	15.18	0.83	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	103.48160	0.10348	97.40530	0.09741	103.482	15.22	0.18	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	819.99120	0.81999	861.65340	0.86165	819.991	15.35	0.77	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	205.99620	0.20600	194.23370	0.19423	205.996	15.69	0.30	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	685.69620	0.68570	723.43370	0.72343	685.696	15.69	0.70	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	213.45700	0.21346	201.35700	0.20136	213.457	15.72	0.31	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	654.65350	0.65465	691.54270	0.69154	654.653	15.78	0.68	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	224.95350	0.22495	212.34270	0.21234	224.953	15.78	0.32	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	514.72660	0.51473	547.15540	0.54716	514.727	16.20	0.58	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	386.05930	0.38606	367.14860	0.36715	386.059	16.37	0.45	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	465.75930	0.46576	496.34860	0.49635	465.759	16.37	0.55	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	442.73050	0.44273	472.39530	0.47240	442.731	16.46	0.53	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	632.62910	0.63263	605.51650	0.60552	632.629	17.27	0.59	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	115.11450	0.11511	125.11590	0.12512	115.115	19.64	0.17	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	43.24740	0.04325	48.05710	0.04806	43.247	21.49	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	40.39940	0.04040	44.94060	0.04494	40.399	21.62	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	36.68320	0.03668	40.86770	0.04087	36.683	21.81	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	31.79850	0.03180	35.50280	0.03550	31.798	22.09	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.69950	13.69950	13.74900	13.74900		16.52	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	155.65830	0.15566	147.81760	0.14782	155.658	15.36	0.24	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	425.35920	0.42536	452.49180	0.45249	425.359	16.70	0.49	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	518.09180	0.51809	495.36860	0.49537	518.092	16.75	0.52	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	44.00780	0.04401	48.33940	0.04834	44.008	21.83	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	25.26880	0.02527	29.19720	0.02920	25.269	22.46	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.70650	13.70650	13.75600	13.75600		16.47	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.74670	13.74670	13.79620	13.79620		16.50	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.75370	13.75370	13.80320	13.80320		16.46	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.75720	13.75720	13.80670	13.80670		16.47	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	194.09920	0.19410	186.41150	0.18641	194.099	15.28	0.25	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	558.86200	0.55886	538.61630	0.53862	558.862	16.57	0.49	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 31/10/2018	Any day expiry	13.93	Call	466.24330	0.46624	493.52730	0.49353	466.243	16.84	0.47	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	66.92340	0.06692	72.99060	0.07299	66.923	21.49	0.09	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	47.89690	0.04790	52.83590	0.05284	47.897	22.62	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.75900	13.75900	13.80850	13.80850		16.48	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.76600	13.76600	13.81550	13.81550		16.44	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	31.88580	0.03189	30.84310	0.03084	31.886	15.68	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	600.06620	0.60007	579.22250	0.57922	600.066	16.66	0.51	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	58.57380	0.05857	64.02240	0.06402	58.574	22.09	0.08	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.77990	13.77990	13.82950	13.82950		16.50	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.78520	13.78520	13.83470	13.83470		16.52	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	6.29030	0.00629	6.53050	0.00653	6.290	17.43	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	24.28560	0.02429	24.10340	0.02410	24.286	15.86	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	854.87280	0.85487	893.44570	0.89345	854.873	15.57	0.68	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.80970	13.80970	13.85930	13.85930		16.47	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	224.68730	0.22469	217.46770	0.21747	224.687	15.26	0.26	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	589.69610	0.58970	571.79450	0.57179	589.696	16.47	0.48	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	493.59950	0.49360	521.10110	0.52110	493.599	16.99	0.45	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	86.74610	0.08675	93.88060	0.09388	86.746	21.43	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	65.24280	0.06524	71.34120	0.07134	65.243	22.74	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.82890	13.82890	13.87850	13.87850		16.50	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	516.26380	0.51626	500.76490	0.50076	516.264	16.18	0.43	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	181.60270	0.18160	195.19550	0.19520	181.603	19.69	0.19	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.83420	13.83420	13.88380	13.88380		16.51	0.00	11,883,577.80	859	73,871.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	28.16400	0.02816	28.63150	0.02863	28.164	15.38	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	34.06670	0.03407	34.45580	0.03446	34.067	15.30	0.05	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	43.79580	0.04380	44.01200	0.04401	43.796	15.18	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	51.51310	0.05151	51.56250	0.05156	51.513	15.11	0.08	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	53.18670	0.05319	53.19720	0.05320	53.187	15.09	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	60.34340	0.06034	60.17820	0.06018	60.343	15.03	0.09	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	70.40350	0.07040	69.97110	0.06997	70.404	14.96	0.10	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	75.93180	0.07593	75.34450	0.07534	75.932	14.92	0.11	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	92.00310	0.09200	90.93190	0.09093	92.003	14.82	0.13	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	110.99920	0.11100	107.58010	0.10758	110.999	14.82	0.15	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,445.19920	1.44520	1,491.38010	1.49138	1,445.199	14.82	0.85	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	137.81800	0.13782	133.60900	0.13361	137.818	14.93	0.17	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	149.24230	0.14924	144.70780	0.14471	149.242	14.98	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	166.31380	0.16631	161.29650	0.16130	166.314	15.04	0.20	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	237.96970	0.23797	230.99740	0.23100	237.970	15.26	0.26	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,072.16970	1.07217	1,114.79740	1.11480	1,072.170	15.26	0.74	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	271.48090	0.27148	263.62590	0.26363	271.481	15.35	0.28	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	943.18190	0.94318	982.86080	0.98286	943.182	15.48	0.69	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	317.07350	0.31707	306.92320	0.30692	317.073	15.51	0.32	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	329.43630	0.32944	318.94060	0.31894	329.436	15.56	0.32	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	913.63630	0.91364	952.74060	0.95274	913.636	15.56	0.68	0.00	0	10,000.00

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 14/12/2018	Foreign Exchange Future	13.45	Put	418.74990	0.41875	405.87310	0.40587	418.750	15.88	0.38	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	442.92220	0.44292	429.43460	0.42943	442.922	15.96	0.39	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	777.12220	0.77712	813.23460	0.81323	777.122	15.96	0.61	0.00	0	231,517.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	546.73910	0.54674	530.76010	0.53076	546.739	16.27	0.44	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	591.35720	0.59136	574.37390	0.57437	591.357	16.40	0.46	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	645.55720	0.64556	678.17390	0.67817	645.557	16.40	0.54	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	597.05690	0.59706	579.94540	0.57995	597.057	16.42	0.47	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	636.97930	0.63698	669.34340	0.66934	636.979	16.43	0.53	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	576.65220	0.57665	606.74220	0.60674	576.652	16.69	0.49	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	557.91800	0.55792	587.35260	0.58735	557.918	16.78	0.48	0.00	0	11,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	511.99150	0.51199	539.74330	0.53974	511.992	17.01	0.45	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	448.69220	0.44869	473.93960	0.47394	448.692	17.37	0.41	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	417.38650	0.41739	441.31360	0.44131	417.387	17.57	0.38	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	375.99850	0.37600	397.98160	0.39798	375.998	17.86	0.35	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	373.57880	0.37358	395.46200	0.39546	373.579	17.87	0.35	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	371.17250	0.37117	392.96330	0.39296	371.173	17.89	0.35	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	352.52380	0.35252	373.57000	0.37357	352.524	18.04	0.33	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	341.39330	0.34139	361.98600	0.36199	341.393	18.13	0.32	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	322.32290	0.32232	342.12260	0.34212	322.323	18.30	0.31	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	291.29500	0.29130	309.75110	0.30975	291.295	18.59	0.28	0.00	0	21,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	289.47010	0.28947	307.84720	0.30785	289.470	18.61	0.28	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	275.33340	0.27533	293.07480	0.29307	275.333	18.76	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	265.24910	0.26525	282.53050	0.28253	265.249	18.87	0.26	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	214.22250	0.21422	229.59950	0.22960	214.223	19.38	0.22	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	211.42980	0.21143	226.65530	0.22666	211.430	19.41	0.21	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	185.56320	0.18556	199.36490	0.19936	185.563	19.69	0.19	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	153.05010	0.15305	164.95010	0.16495	153.050	20.12	0.16	0.00	0	10,000.00
\$ / R	On 21/12/2018	Any day expiry			13.84640	13.84640	13.89600	13.89600		16.48	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	315.16280	0.31516	305.48980	0.30549	315.163	15.46	0.31	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	356.87370	0.35687	346.07060	0.34607	356.874	15.62	0.34	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	376.46950	0.37647	398.42220	0.39842	376.469	17.91	0.35	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	355.81520	0.35582	376.95050	0.37695	355.815	18.07	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.86390	13.86390	13.91360	13.91360		16.41	0.00	0.00	0	1,830.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	251.04180	0.25104	243.76520	0.24377	251.042	15.20	0.26	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	615.12990	0.61513	598.08490	0.59808	615.130	16.34	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	521.34010	0.52134	548.53430	0.54853	521.340	17.04	0.44	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	106.56280	0.10656	113.95350	0.11395	106.563	21.39	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	82.32960	0.08233	88.46190	0.08846	82.330	22.73	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.86740	13.86740	13.91710	13.91710		16.41	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.91620	13.91620	13.96640	13.96640		16.45	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.91800	13.91800	13.96820	13.96820		16.45	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	276.73310	0.27673	267.64120	0.26764	276.733	15.22	0.26	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	543.25360	0.54325	568.39750	0.56840	543.254	17.21	0.43	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.94060	13.94060	13.99110	13.99110		16.51	0.00	0.00	0	70.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 28/02/2019	Any day expiry			13.96680	13.96680	14.01750	14.01750	16.48	0.00	0.00	0	4,725.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	297.75730	0.29776	287.25830	0.28726	297.757	15.24	0.26	0.00	0	500.00	
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	562.70930	0.56271	586.27580	0.58628	562.709	17.33	0.42	0.00	0	500.00	
\$ / R			On 18/03/2019	Foreign Exchange Future			13.99820	13.99820	14.04920	14.04920	16.52	0.00	0.00	0	5,690.00
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	6.88670	0.00689	7.50910	0.00751	6.887	15.86	0.01	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	46.47620	0.04648	44.74870	0.04475	46.476	13.94	0.06	0.00	0	1,000.00	
\$ / R	12.06	Put	On 18/03/2019	Foreign Exchange Future	84.64350	0.08464	81.12640	0.08113	84.644	14.30	0.10	0.00	0	4,145.00	
\$ / R	13.45	Call	On 18/03/2019	Foreign Exchange Future	1,038.86180	1.03886	1,072.96150	1.07296	1,038.862	15.71	0.64	0.00	0	4,145.00	
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	495.41290	0.49541	478.40680	0.47841	495.413	15.73	0.36	0.00	0	20,000.00	
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	643.41250	0.64341	623.45760	0.62346	643.413	16.15	0.42	0.00	0	17,981.00	
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	613.50010	0.61350	637.38270	0.63738	613.500	17.21	0.44	0.00	0	1,000.00	
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	482.74250	0.48274	502.26770	0.50227	482.743	17.93	0.36	0.00	0	17,981.00	
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	381.13440	0.38113	397.81030	0.39781	381.134	18.67	0.29	0.00	0	20,000.00	
\$ / R			On 27/03/2019	Any day expiry			14.01390	14.01390	14.06500	14.06500	16.52	0.00	0.00	0	4,414.00
\$ / R			On 29/03/2019	Any day expiry			14.01740	14.01740	14.06860	14.06860	16.52	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	318.20880	0.31821	306.49620	0.30650	318.209	15.27	0.26	0.00	0	500.00	
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	580.64680	0.58065	602.83590	0.60284	580.647	17.47	0.41	0.00	0	500.00	
\$ / R			On 02/04/2019	Any day expiry			14.02450	14.02450	14.07570	14.07570	16.50	0.00	0.00	0	55.00
\$ / R			On 30/04/2019	Any day expiry			14.07400	14.07400	14.12530	14.12530	16.53	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	338.01760	0.33802	325.72100	0.32572	338.018	15.28	0.26	0.00	0	3,000.00	
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,120.28820	1.12029	1,152.28640	1.15230	1,120.288	15.74	0.64	0.00	0	2,500.00	
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	597.79250	0.59779	618.05480	0.61805	597.793	17.60	0.40	0.00	0	500.00	
\$ / R			On 31/05/2019	Any day expiry			14.12890	14.12890	14.18030	14.18030	16.62	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	357.05050	0.35705	343.48700	0.34349	357.051	15.32	0.26	0.00	0	500.00	
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	613.14080	0.61314	632.29940	0.63230	613.141	17.74	0.39	0.00	0	500.00	
\$ / R			On 03/06/2019	Any day expiry			14.13420	14.13420	14.18560	14.18560	16.61	0.00	0.00	0	54,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future			14.15360	14.15360	14.20510	14.20510	16.60	0.00	0.00	0	14,610.00
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	11.35240	0.01135	13.18740	0.01319	11.352	13.73	0.02	0.00	0	1,000.00	
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	143.54030	0.14354	136.68760	0.13669	143.540	14.04	0.14	0.00	0	1,000.00	
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	284.35760	0.28436	269.80960	0.26981	284.358	15.13	0.22	0.00	0	1,000.00	
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	357.71690	0.35772	343.93360	0.34393	357.717	15.31	0.26	0.00	0	911.00	
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	453.51890	0.45352	437.41550	0.43742	453.519	15.50	0.30	0.00	0	30,000.00	
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	734.15510	0.73416	711.18470	0.71118	734.155	16.17	0.41	0.00	0	25,000.00	
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	761.74450	0.76174	738.34700	0.73835	761.744	16.24	0.42	0.00	0	12,450.00	
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	766.53570	0.76654	789.12600	0.78913	766.536	17.14	0.46	0.00	0	1,000.00	
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	692.00560	0.69201	712.74410	0.71274	692.006	17.44	0.43	0.00	0	30,000.00	
\$ / R	15.55	Call	On 14/06/2019	Foreign Exchange Future	513.99370	0.51399	529.66450	0.52966	513.994	18.41	0.33	0.00	0	25,000.00	
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	499.23500	0.49923	515.07130	0.51507	499.235	18.49	0.33	0.00	0	12,450.00	
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	463.44970	0.46345	478.45360	0.47845	463.450	18.69	0.31	0.00	0	1,000.00	
\$ / R	15.92	Call	On 14/06/2019	Foreign Exchange Future	441.23990	0.44124	455.71410	0.45571	441.240	18.82	0.29	0.00	0	911.00	
\$ / R			On 28/06/2019	Any day expiry			14.17840	14.17840	14.22950	14.22950	16.65	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	372.58790	0.37259	358.42250	0.35842	372.588	15.34	0.26	0.00	0	500.00	
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	624.98830	0.62499	643.22650	0.64323	624.988	17.87	0.39	0.00	0	500.00	
\$ / R			On 01/07/2019	Any day expiry			14.18240	14.18240	14.23350	14.23350	16.64	0.00	0.00	0	55.00

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 31/07/2019	Any day expiry			14.22240	14.22240		14.27310	14.27310		16.73	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	395.90350	0.39590	380.51230	0.38051	395.903	15.41	0.26	0.00	0	500.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	644.29530	0.64430	661.02280	0.66102	644.295	18.10	0.38	0.00	0	500.00			
\$ / R			On 01/08/2019	Any day expiry	14.22380	14.22380	14.27450	14.27450		16.73	0.00	0.00	0	55.00			
\$ / R			On 30/08/2019	Any day expiry	14.26240	14.26240	14.31280	14.31280		16.84	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	415.77860	0.41578	399.92480	0.39992	415.779	15.47	0.26	0.00	0	500.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	655.15810	0.65516	670.61010	0.67061	655.158	18.32	0.37	0.00	0	500.00			
\$ / R			On 02/09/2019	Any day expiry	14.26650	14.26650	14.31680	14.31680		16.84	0.00	0.00	0	55.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.28510	14.28510	14.33530	14.33530		16.91	0.00	0.00	0	0.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	26.33000	0.02633	25.83620	0.02584	26.330	14.13	0.03	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	251.75820	0.25176	234.54170	0.23454	251.758	14.71	0.18	0.00	0	1,000.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	606.97730	0.60698	621.07750	0.62108	606.977	18.71	0.34	0.00	0	1,000.00			
\$ / R			On 30/09/2019	Any day expiry	14.30380	14.30380	14.35380	14.35380		16.93	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	434.92430	0.43492	417.88110	0.41788	434.924	15.51	0.26	0.00	0	500.00			
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	670.97220	0.67097	685.42460	0.68542	670.972	18.49	0.37	0.00	0	500.00			
\$ / R			On 02/10/2019	Any day expiry	14.30650	14.30650	14.35650	14.35650		16.94	0.00	0.00	0	55.00			
\$ / R			On 31/10/2019	Any day expiry	14.34520	14.34520	14.39490	14.39490		17.03	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	453.15500	0.45316	435.28370	0.43528	453.155	15.55	0.26	0.00	0	500.00			
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	680.70650	0.68071	694.05940	0.69406	680.706	18.68	0.36	0.00	0	500.00			
\$ / R			On 29/11/2019	Any day expiry	14.38390	14.38390	14.43320	14.43320		17.11	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	469.09310	0.46909	450.34210	0.45034	469.093	15.58	0.26	0.00	0	500.00			
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	692.87150	0.69287	705.65070	0.70565	692.871	18.83	0.36	0.00	0	500.00			
\$ / R			On 02/12/2019	Any day expiry	14.38790	14.38790	14.43720	14.43720		17.10	0.00	0.00	0	55.00			
\$ / R			On 13/12/2019	Foreign Exchange Future	14.40260	14.40260	14.45170	14.45170		17.12	0.00	0.00	0	0.00			
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	243.46410	0.24346	253.95620	0.25396	243.464	22.20	0.14	0.00	0	2,000.00			
\$ / R			On 31/12/2019	Any day expiry	14.42660	14.42660	14.47560	14.47560		17.17	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	485.05350	0.48505	463.69150	0.46369	485.053	15.59	0.26	0.00	0	500.00			
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	704.93730	0.70494	716.54720	0.71655	704.937	18.97	0.35	0.00	0	500.00			
\$ / R			On 02/01/2020	Any day expiry	14.42920	14.42920	14.47820	14.47820		17.18	0.00	0.00	0	55.00			
\$ / R			On 31/01/2020	Any day expiry	14.46790	14.46790	14.51660	14.51660		17.19	0.00	0.00	0	55.00			
\$ / R			On 02/03/2020	Any day expiry	14.50930	14.50930	14.55760	14.55760		17.24	0.00	0.00	0	55.00			
\$ / R			On 02/04/2020	Any day expiry	14.55070	14.55070	14.59860	14.59860		17.29	0.00	0.00	0	55.00			
\$ / R			On 29/04/2020	Any day expiry	14.58670	14.58670	14.63430	14.63430		17.33	0.00	0.00	0	55.00			
\$ / R			On 02/06/2020	Any day expiry	14.63210	14.63210	14.67930	14.67930		17.37	0.00	0.00	0	1,055.00			
\$ / R			On 12/06/2020	Foreign Exchange Future	14.64540	14.64540	14.69250	14.69250		17.37	0.00	0.00	0	0.00			
\$ / R			On 28/07/2020	Any day expiry	14.74380	14.74380	14.79110	14.79110		17.51	0.00	0.00	0	84,000.00			
\$ / R			On 14/09/2020	Foreign Exchange Future	14.86910	14.86910	14.91690	14.91690		17.52	0.00	0.00	0	0.00			
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.67970	13.67970	13.72920	13.72920		16.54	0.00	0.00	0	346.00			
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.83420	13.83420	13.88380	13.88380		16.51	0.00	0.00	0	10.00			
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.15360	14.15360	14.20510	14.20510		16.60	0.00	0.00	0	0.00			
£ / R			On 17/09/2018	Foreign Exchange Future	18.17720	18.17720	18.28050	18.28050		15.55	0.00	12,324,141.60	678	226,346.00			
£ / R			On 14/12/2018	Foreign Exchange Future	18.45790	18.45790	18.56170	18.56170		15.55	0.00	18,457,900.00	1,000	7,437.00			

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			18.76730		18.76730		18.87410	18.87410		16.24	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.05890		19.05890		19.16720	19.16720		16.70	0.00	0.00	0	6,543.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12520		0.12520		0.12592	0.12592		22.01	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12745		0.12745		0.12819	0.12819		21.95	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13243		0.13243		0.13321	0.13321		20.74	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			15.84920		15.84920		15.92990	15.92990		15.69	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			15.85240		15.85240		15.93310	15.93310		15.75	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	135.99060		0.13599		111.68590	0.11169	135.991	15.29	0.34	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			15.89920		15.89920		15.97940	15.97940		15.76	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.05670		16.05670		16.13740	16.13740		15.53	0.00	6,310,283.10	393	134,783.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	7.81480		0.00781		7.80400	0.00780	7.815	17.30	0.02	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	17.44670		0.01745		17.08750	0.01709	17.447	14.43	0.04	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	367.27810		0.36728		333.64080	0.33364	367.278	15.27	0.42	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	249.96600		0.24997		273.23850	0.27324	249.966	16.95	0.31	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	17.43170		0.01743		19.57190	0.01957	17.432	21.24	0.03	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.35320		16.35320		16.43520	16.43520		15.55	0.00	0.00	0	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.68430		16.68430		16.76900	16.76900		15.50	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.00130		17.00130		17.08850	17.08850		15.50	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.48000		96.48000		96.54000	96.54000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.52000		93.52000		93.60000	93.60000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.29000		92.29000		92.39000	92.39000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.46000		94.46000		94.56000	94.56000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.23000		98.23000		98.33000	98.33000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.81000		96.81000		96.92000	96.92000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.89000		98.89000		98.99000	98.99000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			104.30000		104.30000		104.41000	104.41000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.67000		104.67000		104.78000	104.78000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			98.27000		98.27000		98.38000	98.38000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			105.40000		105.40000		105.51000	105.51000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.02000		102.02000		102.02000	102.02000			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			98.91000		98.91000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.32000		99.32000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.76000		99.76000		99.76000	99.76000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.93000		101.93000		101.93000	101.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.95000		102.95000		102.94000	102.94000			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
2Y STND	On 23/03/2020	Interest Rate Swap	99.05000	99.05000	99.05000	99.05000	99.05000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.71000	102.71000	102.70000	102.70000					0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.70000	96.70000	96.69000	96.69000					0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.97000	95.97000	95.97000	95.97000					0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.20000	95.20000	95.21000	95.21000					0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.42000	95.42000	95.44000	95.44000					0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.66000	97.66000	97.68000	97.68000					0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.82000	97.82000	97.85000	97.85000					0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.07000	99.07000	99.10000	99.10000					0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	103.02000	103.02000	103.05000	103.05000					0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.32000	104.32000	104.35000	104.35000					0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.79000	97.79000	97.83000	97.83000					0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.85000	103.85000	103.88000	103.88000					0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	582.81900	582.81900	582.37700	582.37700					0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	593.22600	593.22600	592.77600	592.77600					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	604.72700	604.72700	604.27500	604.27500					0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	674.57500	674.57500	673.72500	673.72500					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	686.62100	686.62100	685.75500	685.75500					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	699.93300	699.93300	699.05700	699.05700					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	613.00600	613.00600	612.20100	612.20100					0.00	0.00	0	859.00
ALBI	On 01/11/2018	Index Future	623.95300	623.95300	623.13200	623.13200					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	636.04900	636.04900	635.22000	635.22000					0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.11480	10.11480	10.16470	10.16470				12.55	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.23570	10.23570	10.28520	10.28520				12.53	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.36810	10.36810	10.41930	10.41930				13.32	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.49760	10.49760	10.54870	10.54870				13.86	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.43010	10.43010	10.46870	10.46870				13.76	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.91150	13.91150	13.99220	13.99220				14.67	0.00	0.00	0	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.18300	14.18300	14.26470	14.26470				14.98	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.77590	14.77590	14.86270	14.86270				15.42	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.06980	2.06980	2.09050	2.09050				14.10	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.08670	2.08670	2.10750	2.10750				14.36	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12120	2.12120	2.14290	2.14290				15.10	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.15530	2.15530	2.17340	2.17340				14.55	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.19600	2.19600	2.21480	2.21480				14.63	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
DKK / R	On 14/06/2019	Foreign Exchange Future		2.28460	2.28460		2.30230	2.30230		16.02	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		10.92824	77.85550		10.94980	77.72795			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future		11.04534	75.45722		11.06769	75.32732			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.17861	76.91958		11.20170	76.78802			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		11.11680	80.65712		11.13832	80.51192			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future		11.22967	77.83716		11.25198	77.68931			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.35372	79.34550		11.37677	79.19562			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		608.24600	608.24600		607.36200	607.36200			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI		619.10800	619.10800		618.20700	618.20700			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		631.11000	631.11000		630.19900	630.19900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.74540	1.74540		1.75190	1.75190		16.48	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.76780	1.76780		1.77410	1.77410		16.14	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81290	1.81290		1.81930	1.81930		16.44	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		131.42569	131.42569		131.50545	131.50545			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		133.80022	133.80022		133.88128	133.88128			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		135.00643	135.00643		135.09006	135.09006			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		100.74126	100.74126		100.74050	100.74050			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		101.51182	101.51182		101.51098	101.51098			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		103.49932	103.49932		103.49922	103.49922			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		103.39077	103.39077		103.51872	103.51872			0.00	88,916,062.20	860	11,821.00
I2033	On 01/11/2018	Bond Future		104.13778	104.13778		104.26799	104.26799			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
I2033	On 07/02/2019	Bond Future		106.17663	106.17663		106.31020	106.31020			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		123.74745	123.74745		123.74631	123.74631			0.00	0.00	0	9,115.00
I2038	On 01/11/2018	Bond Future		125.98338	125.98338		125.98186	125.98186			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		126.85980	126.85980		126.85923	126.85923			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		117.83511	117.83511		117.72009	117.72009			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		118.31502	118.31502		118.19765	118.19765			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		120.63140	120.63140		120.51267	120.51267			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		122.40102	122.40102		122.39919	122.39919			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future		124.61234	124.61234		124.61051	124.61051			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		125.28069	125.28069		125.27990	125.27990			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		252.74300	252.74300		252.71100	252.71100			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		257.31000	257.31000		257.27700	257.27700			0.00	18,011,700.00	7	227.00
IGOV	On 07/02/2019	Index Future		262.34900	262.34900		262.31800	262.31800			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		0.13380	0.13380		0.13440	0.13440			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13340	0.13340		0.13400	0.13400			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13070	0.13070		0.13130	0.13130			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.68890	1.68890		1.69770	1.69770		13.98	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.71390	1.71390		1.72280	1.72280		13.72	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76670	1.76670		1.77520	1.77520		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future		9.38190	9.38190		9.45720	9.45720		14.20	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.49220	9.49220		9.56790	9.56790		14.17	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.72880	9.72880		9.80650	9.80650		15.19	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future		1.31940	1.31940		1.32330	1.32330			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.32800	1.32800		1.33000	1.33000			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33800	1.33800		1.34640	1.34640			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future		1.32880	1.32880		1.33150	1.33150			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
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17380		1.17380		1.17540	1.17540			0.00	0.00	0	2,723.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.98750		7.98750	0.12321	7.94170	7.94170		17.58	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.91056		110.56657		8.93175	110.43606		8.29	0.00	232,410,930.14	2,102	110,787.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.39000		0.00039		0.39000	0.00039	0.390	7.64	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	76.16000		0.07616		72.36000	0.07236	76.160	7.64	0.07	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	676.10000		0.67610		643.38000	0.64338	676.100	7.82	0.36	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			8.98516		112.54069		9.00735	112.40772		8.08	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	240.68000		0.24068		230.38000	0.23038	240.680	7.31	0.11	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	797.27000		0.79727		768.36000	0.76836	797.270	7.44	0.27	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,689.61000		1.68961		1,754.50000	1.75450	1,689.610	8.01	0.42	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.06988		109.41678		9.09298	109.28252		8.58	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			298.99101		298.99101		298.84885	298.84885			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			304.39327		304.39327		304.24803	304.24803			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.99641		302.99641		302.85078	302.85078			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			236.03275		236.03275		236.03050	236.03050			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			240.29731		240.29731		240.29506	240.29506			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			241.09483		241.09483		241.09427	241.09427			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			8.26754		101.42534		8.28370	101.36564		4.52	0.00	0.00	0	41,452.00
R2023	On 01/11/2018	Bond Future			8.34110		99.31020		8.35841	99.24932		4.58	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.43026		101.23504		8.44863	101.17406		4.79	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			9.32689		90.91770		9.34806	90.77991		11.21	0.00	0.00	0	50,008.00
R2030	On 02/08/2018	Bond Future	8.51	Call	41.12000		0.04112		39.37000	0.03937	41.120	10.20	0.04	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	302.77000		0.30277		288.34000	0.28834	302.770	10.40	0.19	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	803.88000		0.80388		870.75000	0.87075	803.880	11.21	0.36	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.39689		92.54087		9.41884	92.40050		11.00	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.47619		90.32498		9.49885	90.18299		11.72	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			9.50054		93.43360		9.52670	93.24944		12.09	0.00	0.00	0	34,986.00

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
R2032	On 01/11/2018	Bond Future		9.57361	90.94687		9.60070	90.75924		12.40	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.65490	92.70938		9.68286	92.51914		12.63	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		9.60441	97.85783		9.62038	97.73271		12.74	0.00	9,687,925.17	99	68,489.00
R2035	On 01/11/2018	Bond Future		9.67635	95.10910		9.69287	94.98156		13.11	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.75766	96.95244		9.77464	96.82351		13.39	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		9.66536	90.20786		9.67631	90.12163		13.95	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future		9.73189	91.81831		9.74319	91.73047		13.71	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.80654	89.33787		9.81810	89.24932		14.70	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		6.60059	101.50363		6.61606	101.49791		0.20	0.00	0.00	0	10,270.00
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		9.72504	93.68150		9.74104	93.54601		14.37	0.00	254,813,680.00	2,720	22,929.00
R2040	On 01/11/2018	Bond Future		9.79082	95.35397		9.80732	95.21599		14.13	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	156.51000	0.15651	151.95000	0.15195	156.510	12.16	0.06	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	799.52000	0.79952	778.71000	0.77871	799.520	12.37	0.21	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,026.62000	1.02662	1,001.10000	1.00110	1,026.620	12.58	0.25	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,154.66000	3.15466	3,095.49000	3.09549	3,154.660	13.84	0.52	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.86454	92.69146		9.88148	92.55181		15.19	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		9.74894	90.82218		9.76998	90.64127		15.03	0.00	454,110.90	5	36,310.00
R2044	On 01/11/2018	Bond Future		9.81226	92.44361		9.83394	92.25937		14.80	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.88309	89.84994		9.90536	89.66323		15.93	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		9.74162	94.22477		9.75750	94.08459		14.80	0.00	0.00	0	103,114.00
R2048	On 01/11/2018	Bond Future		9.80627	91.47454		9.82266	91.33159		15.29	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.87883	93.24738		9.89564	93.10278		15.69	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		7.62010	99.95070		7.62652	99.94214		0.99	0.00	102,149,615.40	1,022	21,409.00
R207	On 01/11/2018	Bond Future		7.69278	101.73520		7.70069	101.72638		0.90	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.81041	100.06202		7.81944	100.05415		1.00	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

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
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			7.88852		99.69227		7.89974	99.66635		2.25	0.00	134,584,564.50	1,350	29,486.00
R208	On 01/11/2018	Bond Future			7.96359		98.07268		7.97615	98.04618		2.35	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.06023		99.97342		8.07393	99.94751		2.65	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
R209	On 02/08/2018	Bond Future			9.57666		74.11619		9.59761	73.97746		14.28	0.00	20,530,184.63	277	125,494.00
R209	On 02/08/2018	Bond Future	8.46	Call	6.75000		0.00675		6.59000	0.00659	6.750	12.96	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	8.32000		0.00832		8.10000	0.00810	8.320	12.96	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,279.25000		5.27925	5,415.22000	5.41522	5,279.250		12.96	0.95	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	127.11000		0.12711	121.39000	0.12139	127.110		12.97	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,890.05000		2.89005	3,010.86000	3.01086	2,890.050		13.31	0.78	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,852.64000		1.85264	1,954.86000	1.95486	1,852.640		13.75	0.61	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,619.21000		1.61921	1,558.30000	1.55830	1,619.210		14.14	0.57	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	214.31000		0.21431	241.47000	0.24147	214.310		15.19	0.12	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	24.20000		0.02420	29.11000	0.02911	24.200		16.46	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.64009		72.29180		9.66169	72.15044		14.72	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	570.99000		0.57099	549.92000	0.54992	570.990		12.92	0.19	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,418.74000		2.41874	2,355.77000	2.35577	2,418.740		14.17	0.52	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,532.86000		1.53286	1,591.52000	1.59152	1,532.860		14.69	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,490.33000		1.49033	1,547.91000	1.54791	1,490.330		14.72	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.71006		73.69277		9.73222	73.54958		15.09	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			187.65604		187.65604		187.65494	187.65494			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			188.54643		188.54643		188.54519	188.54519			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.23797		192.23797		192.23797	192.23797			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			153.54800		153.54800		153.44335	153.44335			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.32221		156.32221		156.21554	156.21554			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.22909		157.22909		157.12151	157.12151			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/08/2018	Bond Future	9.40385		85.52814		9.41982	85.42620		11.71	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future	9.47500		83.50912		9.49154	83.40521		12.02	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.55576		85.12768		9.57277	85.02274		12.29	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	9.70620		73.67615		9.72713	73.53145		15.24	0.00	0.00	0	32,501.00
R214	On 01/11/2018	Bond Future	9.76992		71.69882		9.79148	71.55142		15.73	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.84139		73.08843		9.86353	72.93896		16.08	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.05170		10.05170		10.09340	10.09340		13.98	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.18570		10.18570		10.22770	10.22770		13.94	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.46420		10.46420		10.50740	10.50740		14.58	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.85830		2.85830		2.83470	2.83470		19.13	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.78340		2.78340		2.76060	2.76060		19.09	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.63530		2.63530		2.61340	2.61340		17.25	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.32490		1.32490		1.33250	1.33250			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28120		1.28120		1.28760	1.28760			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.19700		1.19700		1.20130	1.20130			0.00	0.00	0	0.00
Total for Derivatives :												2,836,074,133.44	152,132	5 618 880.00
Grand Total:												2,836,074,133.44	152,132	5 618 880.00