



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: 10/07/2018

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 12/07/2018	Any day expiry	13.37220	13.37220		13.37080	13.37080		16.91	0.00	0.00	0	142.00	
\$ / R	On 16/07/2018	Any day expiry	13.37750	13.37750		13.37780	13.37780		15.10	0.00	0.00	0	34.00	
\$ / R	On 20/07/2018	Any day expiry	13.38450	13.38450		13.38480	13.38480		15.54	0.00	0.00	0	1,800.00	
\$ / R	On 24/07/2018	Any day expiry	13.39150	13.39150		13.39170	13.39170		15.13	0.00	0.00	0	500.00	
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,063.46550	1.06347	1,063.77480	1.06377	1,063.466	19.73	0.97	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.10550	0.00011	0.14140	0.00014	0.106	27.10	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.39320	13.39320		13.39350	13.39350		15.24	0.00	539,465,250.00	40,000	20,571.00	
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	228.96640	0.22897	232.07260	0.23207	228.966	15.66	0.59	320,530,228.80	40,000	0.00
\$ / R	On 27/07/2018	Any day expiry	13.39670	13.39670		13.39690	13.39690		15.41	0.00	0.00	0	920.00	
\$ / R	On 31/07/2018	Any day expiry	13.40360	13.40360		13.40390	13.40390		15.24	0.00	0.00	0	1,867.00	
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	46.01820	0.04602	46.57740	0.04658	46.018	14.28	0.18	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	156.58390	0.15658	157.94950	0.15795	156.584	15.63	0.43	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	471.58800	0.47159	472.84040	0.47284	471.588	16.79	0.76	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.58740	0.00059	0.56390	0.00056	0.587	24.42	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.36870	0.00037	0.37080	0.00037	0.369	27.35	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry	13.40710	13.40710		13.40740	13.40740		15.36	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 07/08/2018	Any day expiry			13.41580	13.41580		13.41610	13.41610		15.27	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	7.03780	0.00704		7.27830	0.00728	7.038	16.47	0.03	0.00	0	1,880.00		
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	536.13010	0.53613	536.11250	0.53611	536.130	16.91	0.75	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	0.64650	0.00065	0.61960	0.00062	0.647	23.82	0.00	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	13.42620	13.42620	13.42650	13.42650		15.30	0.00	0.00	0	70.00			
\$ / R			On 15/08/2018	Any day expiry	13.42970	13.42970	13.43000	13.43000		15.36	0.00	6,721,750.00	500	5,470.00			
\$ / R			On 20/08/2018	Any day expiry	13.43850	13.43850	13.43860	13.43860		15.25	0.00	0.00	0	600.00			
\$ / R			On 31/08/2018	Any day expiry	13.45770	13.45770	13.45760	13.45760		15.23	0.00	0.00	0	3,404.00			
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	116.45640	0.11646	116.29440	0.11629	116.456	14.54	0.26	0.00	0	500.00			
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	235.56770	0.23557	235.21310	0.23521	235.568	15.81	0.42	0.00	0	500.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	532.08900	0.53209	532.16330	0.53216	532.089	16.25	0.65	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	3.92510	0.00393	3.92530	0.00393	3.925	20.17	0.01	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	2.78290	0.00278	2.76370	0.00276	2.783	22.33	0.01	0.00	0	500.00			
\$ / R			On 03/09/2018	Any day expiry	13.46290	13.46290	13.46280	13.46280		15.09	0.00	0.00	0	197.00			
\$ / R			On 13/09/2018	Any day expiry	13.48040	13.48040	13.48010	13.48010		15.26	0.00	0.00	0	0.00			
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	254.18070	0.25418	253.85360	0.25385	254.181	14.94	0.40	0.00	0	747.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	13.48730	13.48730	13.48700	13.48700		15.22	0.00	842,902,300.80	62,496	508,603.00			
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	4.04230	0.00404	3.98590	0.00399	4.042	16.63	0.01	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	4.15880	0.00416	4.08930	0.00409	4.159	16.53	0.01	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	4.80190	0.00480	4.65690	0.00466	4.802	16.06	0.01	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	5.99180	0.00599	5.69450	0.00569	5.992	15.36	0.02	0.00	0	93,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	6.97370	0.00697	6.54160	0.00654	6.974	14.89	0.02	0.00	0	48,200.00			
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	7.53340	0.00753	7.02180	0.00702	7.533	14.66	0.02	0.00	0	3,000.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	8.81710	0.00882	8.11710	0.00812	8.817	14.19	0.03	0.00	0	13,300.00			
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	16.49480	0.01649	15.26970	0.01527	16.495	13.59	0.05	0.00	0	40,000.00			
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,253.79480	1.25379	1,252.26970	1.25227	1,253.795	13.59	0.95	0.00	0	500.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	19.77570	0.01978	18.49200	0.01849	19.776	13.64	0.06	0.00	0	100.00			
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	26.09590	0.02610	24.75160	0.02475	26.096	13.72	0.07	0.00	0	60,000.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	1,025.75540	1.02576	1,024.12070	1.02412	1,025.755	13.84	0.90	0.00	0	4,600.00			
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	38.45540	0.03846	37.12070	0.03712	38.455	13.84	0.10	0.00	0	34,000.00			
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	48.92580	0.04893	47.67920	0.04768	48.926	13.92	0.12	0.00	0	8,000.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	53.36510	0.05337	52.17070	0.05217	53.365	13.95	0.13	0.00	0	13,231.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	59.74690	0.05975	58.64000	0.05864	59.747	13.99	0.14	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	799.60350	0.79960	798.57610	0.79858	799.604	14.12	0.82	0.00	0	5,200.00			
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	776.09460	0.77609	775.18870	0.77519	776.095	14.15	0.81	0.00	0	50.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	100.41410	0.10041	100.03820	0.10004	100.414	14.20	0.21	0.00	0	3,750.00			
\$ / R	13.00	Put	On 17/09/2018	Foreign Exchange Future	143.22400	0.14322	142.75280	0.14275	143.224	14.43	0.27	0.00	0	73,000.00			
\$ / R	13.00	Call	On 17/09/2018	Foreign Exchange Future	630.52400	0.63052	629.75280	0.62975	630.524	14.43	0.73	0.00	0	30,000.00			
\$ / R	13.20	Put	On 17/09/2018	Foreign Exchange Future	216.64290	0.21664	216.04530	0.21605	216.643	14.75	0.36	0.00	0	4,000.00			
\$ / R	13.20	Call	On 17/09/2018	Foreign Exchange Future	503.94290	0.50394	503.04530	0.50305	503.943	14.75	0.64	0.00	0	4,000.00			
\$ / R	13.22	Put	On 17/09/2018	Foreign Exchange Future	225.03600	0.22504	224.42670	0.22443	225.036	14.78	0.37	0.00	0	26,000.00			
\$ / R	13.25	Call	On 17/09/2018	Foreign Exchange Future	475.28900	0.47529	474.36270	0.47436	475.289	14.82	0.62	0.00	0	1,250.00			
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	237.98900	0.23799	237.36270	0.23736	237.989	14.82	0.38	0.00	0	74,064.00			
\$ / R	13.50	Call	On 17/09/2018	Foreign Exchange Future	349.76040	0.34976	348.72650	0.34873	349.760	15.22	0.51	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	13.60	Put	422.71900		0.42272		422.21030	0.42221	422.719	15.48	0.54	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	310.01900		0.31002		309.21030	0.30921	310.019	15.48	0.46	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	291.73800		0.29174		291.04570	0.29105	291.738	15.61	0.44	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	189.66320		0.18966		189.72280	0.18972	189.663	16.54	0.31	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	702.36320		0.70236		702.72280	0.70272	702.363	16.54	0.69	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	78.98060		0.07898		80.01490	0.08001	78.981	18.25	0.15	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	53.41210		0.05341		54.69010	0.05469	53.412	18.85	0.10	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	14.26320		0.01426		15.51640	0.01552	14.263	20.42	0.03	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	12.99460		0.01299		14.21350	0.01421	12.995	20.53	0.03	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	11.38400		0.01138		12.55130	0.01255	11.384	20.69	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	9.45040		0.00945		10.35800	0.01036	9.450	20.97	0.02	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.50120		13.50120		13.50090	13.50090		15.23	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.50640		13.50640		13.50620	13.50620		15.29	0.00	0.00	0	4,137.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	161.53460		0.16153		160.10800	0.16011	161.535	14.52	0.28	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	284.97390		0.28497		283.59680	0.28360	284.974	15.99	0.41	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	572.26720		0.57227		571.12700	0.57113	572.267	16.04	0.60	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	17.19800		0.01720		17.84300	0.01784	17.198	21.06	0.03	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	7.95080		0.00795		8.06500	0.00807	7.951	21.44	0.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.51330		13.51330		13.51310	13.51310		15.25	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.55310		13.55310		13.55300	13.55300		15.38	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.56000		13.56000		13.55990	13.55990		15.35	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.56350		13.56350		13.56340	13.56340		15.37	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	205.46430		0.20546		202.07850	0.20208	205.464	14.58	0.29	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	610.46930		0.61047		608.00630	0.60801	610.469	15.91	0.56	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	332.10880		0.33211		329.87060	0.32987	332.109	16.19	0.40	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	33.69940		0.03370		34.75330	0.03475	33.699	20.84	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	19.95240		0.01995		21.25610	0.02126	19.952	21.46	0.03	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.56520		13.56520		13.56510	13.56510		15.38	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.57210		13.57210		13.57200	13.57200		15.35	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	26.42440		0.02642		24.79380	0.02479	26.424	14.72	0.05	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	654.83340		0.65483		652.43800	0.65244	654.833	16.00	0.57	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	28.17390		0.02817		29.51710	0.02952	28.174	21.28	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.58590		13.58590		13.58590	13.58590		15.44	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.59110		13.59110		13.59110	13.59110		15.46	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.50090		0.00550		5.65640	0.00566	5.501	17.12	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	21.99780		0.02200		21.21470	0.02121	21.998	15.27	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	682.12780		0.68213		678.16500	0.67817	682.128	14.90	0.64	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.61540		13.61540		13.61530	13.61530		15.44	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	237.76100		0.23776		233.20720	0.23321	237.761	14.59	0.29	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	638.74990		0.63875		635.58280	0.63558	638.750	15.83	0.53	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	363.42200		0.36342		361.03960	0.36104	363.422	16.37	0.39	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	50.27830		0.05028		52.10310	0.05210	50.278	20.91	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	35.14540		0.03515		37.29320	0.03729	35.145	22.05	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.63440		13.63440		13.63430	13.63430		15.49	0.00	0.00	0	0.00

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\$ / R	On 11/12/2018	Any day expiry	13.65	Put	555.32520	0.55533	551.44430	0.55144	555.325	15.49	0.48	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	115.93590	0.11594	117.21270	0.11721	115.936	19.06	0.14	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.63960	13.63960	13.63950	13.63950		15.51	0.00	98,655,226.80	7,233	72,402.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	28.08240	0.02808	27.08100	0.02708	28.082	15.01	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	33.62200	0.03362	32.21120	0.03221	33.622	14.85	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	42.74770	0.04275	40.64320	0.04064	42.748	14.64	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	49.99650	0.05000	47.33210	0.04733	49.996	14.49	0.08	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	51.57040	0.05157	48.78350	0.04878	51.570	14.47	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	58.31440	0.05831	55.00390	0.05500	58.314	14.35	0.09	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	67.82590	0.06783	63.77930	0.06378	67.826	14.21	0.11	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	73.07300	0.07307	68.62430	0.06862	73.073	14.14	0.11	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	91.67580	0.09168	86.60640	0.08661	91.676	14.12	0.14	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	114.05460	0.11405	108.77090	0.10877	114.055	14.20	0.16	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,253.65460	1.25365	1,248.27090	1.24827	1,253.655	14.20	0.84	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	142.46570	0.14247	137.06490	0.13706	142.466	14.29	0.19	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	154.61160	0.15461	149.20130	0.14920	154.612	14.32	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	172.79980	0.17280	167.40720	0.16741	172.800	14.37	0.22	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	250.69860	0.25070	245.57450	0.24557	250.699	14.58	0.29	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	890.29860	0.89030	885.07450	0.88507	890.299	14.58	0.71	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	289.22160	0.28922	284.14470	0.28414	289.222	14.72	0.32	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	770.63160	0.77063	765.55950	0.76556	770.632	14.86	0.65	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	339.78640	0.33979	334.84080	0.33484	339.786	14.89	0.36	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	353.16430	0.35316	348.26210	0.34826	353.164	14.93	0.37	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	742.76430	0.74276	737.76210	0.73776	742.764	14.93	0.63	86,571,154.60	10,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	449.71730	0.44972	445.21210	0.44521	449.717	15.22	0.42	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	475.82130	0.47582	471.43770	0.47144	475.821	15.29	0.44	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	615.42130	0.61542	610.93770	0.61094	615.421	15.29	0.56	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	588.50510	0.58851	584.68670	0.58469	588.505	15.60	0.50	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	594.55860	0.59456	590.77110	0.59077	594.559	15.62	0.50	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	637.71350	0.63771	634.15450	0.63415	637.713	15.75	0.52	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	497.31350	0.49731	493.65450	0.49365	497.313	15.75	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	643.98930	0.64399	640.46250	0.64046	643.989	15.77	0.52	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	489.89220	0.48989	486.29790	0.48630	489.892	15.79	0.48	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	437.59120	0.43759	434.50250	0.43450	437.591	16.07	0.44	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	421.42310	0.42142	418.50750	0.41851	421.423	16.16	0.42	115,453,558.80	20,000	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	382.15190	0.38215	379.68580	0.37969	382.152	16.40	0.39	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	328.94250	0.32894	327.15150	0.32715	328.943	16.77	0.35	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	316.91680	0.31692	315.30430	0.31530	316.917	16.87	0.34	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	303.12150	0.30312	301.73210	0.30173	303.122	16.98	0.32	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	269.39740	0.26940	268.57390	0.26857	269.397	17.28	0.29	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	267.42820	0.26743	266.63970	0.26664	267.428	17.30	0.29	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	265.47770	0.26548	264.72120	0.26472	265.478	17.32	0.29	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	250.41080	0.25041	249.92090	0.24992	250.411	17.47	0.28	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	241.47790	0.24148	241.14350	0.24114	241.478	17.56	0.27	0.00	0	127,100.00

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	14.84	Call	226.27430	0.22627	226.21500	0.22622	226.274	17.73	0.25	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	201.82780	0.20183	202.21660	0.20222	201.828	18.04	0.23	0.00	0	16,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	200.29060	0.20029	200.69820	0.20070	200.291	18.05	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	188.42170	0.18842	188.96670	0.18897	188.422	18.17	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	180.00660	0.18001	180.65180	0.18065	180.007	18.26	0.21	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	140.35630	0.14036	141.45660	0.14146	140.356	18.74	0.17	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	138.27820	0.13828	139.40030	0.13940	138.278	18.77	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	119.23770	0.11924	120.55970	0.12056	119.238	19.06	0.14	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.65170	13.65170	13.65160	13.65160		15.49	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	337.35590	0.33736	332.17250	0.33217	337.356	14.85	0.35	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	382.37340	0.38237	377.35590	0.37736	382.373	14.99	0.38	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	271.10700	0.27111	270.40060	0.27040	271.107	17.34	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	254.36650	0.25437	253.96080	0.25396	254.367	17.50	0.27	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.66900	13.66900	13.66900	13.66900		15.42	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	264.25710	0.26426	258.65040	0.25865	264.257	14.53	0.29	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	660.93900	0.66094	657.09290	0.65709	660.939	15.69	0.51	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	392.89740	0.39290	390.52050	0.39052	392.897	16.43	0.39	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	65.55940	0.06556	68.23590	0.06824	65.559	20.81	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	48.25120	0.04825	51.40090	0.05140	48.251	22.05	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.67250	13.67250	13.67240	13.67240		15.42	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.72040	13.72040	13.72030	13.72030		15.51	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.72210	13.72210	13.72200	13.72200		15.52	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	289.64380	0.28964	284.14320	0.28414	289.644	14.55	0.29	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	418.20590	0.41821	416.13770	0.41614	418.206	16.64	0.38	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.74420	13.74420	13.74410	13.74410		15.60	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.76980	13.76980	13.76970	13.76970		15.60	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	311.17210	0.31117	306.07750	0.30608	311.172	14.59	0.29	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	441.12420	0.44112	439.19860	0.43920	441.124	16.83	0.37	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.80040	13.80040	13.80030	13.80030		15.67	0.00	138,004.00	10	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.00240	0.00600	5.97450	0.00597	6.002	15.36	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	51.94970	0.05195	50.90710	0.05091	51.950	13.81	0.07	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	90.54240	0.09054	87.93720	0.08794	90.542	13.99	0.11	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	167.19370	0.16719	162.08060	0.16208	167.194	14.23	0.18	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	872.79470	0.87279	868.47650	0.86848	872.795	15.17	0.61	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	527.47020	0.52747	523.27310	0.52327	527.470	15.19	0.40	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	685.37730	0.68538	681.83330	0.68183	685.377	15.60	0.46	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	750.78100	0.75078	747.48290	0.74748	750.781	15.76	0.49	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	539.47200	0.53947	537.03870	0.53704	539.472	16.44	0.42	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	487.94170	0.48794	485.91770	0.48592	487.942	16.72	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	377.22260	0.37722	376.23340	0.37623	377.223	17.50	0.31	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	289.69990	0.28970	289.72440	0.28972	289.700	18.20	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	275.62550	0.27563	275.83240	0.27583	275.625	18.31	0.24	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.81570	13.81570	13.81560	13.81560		15.67	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.81910	13.81910	13.81900	13.81900		15.68	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
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	331.69790	0.33170	327.01490	0.32701	331.698	14.62	0.29	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	461.97360	0.46197	460.26780	0.46027	461.974	17.01	0.37	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.82590	13.82590	13.82580	13.82580		15.74	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.87400	13.87400	13.87370	13.87370		15.73	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	351.76850	0.35177	347.51860	0.34752	351.768	14.65	0.29	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	953.11370	0.95311	949.20430	0.94920	953.114	15.23	0.61	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	481.80880	0.48181	480.18270	0.48018	481.809	17.18	0.36	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.92750	13.92750	13.92690	13.92690		15.86	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	371.18740	0.37119	367.35610	0.36736	371.187	14.71	0.29	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	499.58800	0.49959	498.02230	0.49802	499.588	17.35	0.35	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.93270	13.93270	13.93200	13.93200		15.84	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.95170	13.95170	13.95090	13.95090		15.85	0.00	6,975,850.00	500	15,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.72190	0.00972	10.04460	0.01004	9.722	13.10	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	159.50630	0.15951	157.59060	0.15759	159.506	13.90	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	293.86970	0.29387	290.20550	0.29021	293.870	14.55	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	371.28360	0.37128	367.68550	0.36769	371.284	14.71	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	472.58480	0.47258	469.18830	0.46919	472.585	14.88	0.33	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	777.39170	0.77739	774.89980	0.77490	777.392	15.68	0.45	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	806.63410	0.80663	804.23770	0.80424	806.634	15.75	0.46	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	634.71230	0.63471	632.46400	0.63246	634.712	16.70	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	569.84920	0.56985	567.94460	0.56794	569.849	17.04	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	413.93560	0.41394	413.17070	0.41317	413.936	18.03	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	401.18980	0.40119	400.55330	0.40055	401.190	18.11	0.29	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	370.43030	0.37043	370.11990	0.37012	370.430	18.31	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	351.44440	0.35144	351.33670	0.35134	351.444	18.45	0.26	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.97590	13.97590	13.97490	13.97490		15.90	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	386.38150	0.38638	382.43540	0.38244	386.382	14.74	0.28	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	513.12540	0.51313	511.47190	0.51147	513.125	17.50	0.35	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.98110	13.98110	13.98010	13.98010		15.89	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.98450	13.98450	13.98350	13.98350		15.90	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	580.41320	0.58041	577.42440	0.57742	580.413	15.15	0.37	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	306.20170	0.30620	306.63310	0.30663	306.202	18.97	0.22	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.03540	14.03540	14.03380	14.03380		16.02	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	404.73750	0.40474	402.01240	0.40201	404.738	14.82	0.28	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	537.37450	0.53737	536.16620	0.53617	537.374	17.71	0.35	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.03730	14.03730	14.03570	14.03570		16.02	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.09120	14.09120	14.08880	14.08880		16.15	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	420.98010	0.42098	419.00740	0.41901	420.980	14.91	0.28	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	555.64460	0.55564	554.46800	0.55447	555.645	17.95	0.34	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			14.09680	14.09680	14.09430	14.09430		16.15	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.12280	14.12280	14.11990	14.11990		16.17	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	19.30090	0.01930	17.40320	0.01740	19.301	13.16	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	254.73380	0.25473	250.96860	0.25097	254.734	14.28	0.19	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	515.40760	0.51541	514.74450	0.51474	515.408	18.32	0.31	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			14.14880	14.14880		14.14550	14.14550	16.26	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	435.11060	0.43511	433.89950	0.43390	435.111	14.95	0.28	0.00	0	500.00		
\$ / R	15.68	Call	On 30/09/2019	Any day expiry	577.34920	0.57735	576.26950	0.57627	577.349	18.11	0.34	0.00	0	500.00		
\$ / R			On 02/10/2019	Any day expiry	14.15250	14.15250	14.14920	14.14920		16.27	0.00	0.00	0	55.00		
\$ / R			On 31/10/2019	Any day expiry	14.20650	14.20650	14.20230	14.20230		16.37	0.00	0.00	0	55.00		
\$ / R	13.00	Put	On 31/10/2019	Any day expiry	449.09690	0.44910	448.30050	0.44830	449.097	15.01	0.27	0.00	0	500.00		
\$ / R	15.87	Call	On 31/10/2019	Any day expiry	593.41030	0.59341	592.45860	0.59246	593.410	18.31	0.34	0.00	0	500.00		
\$ / R			On 29/11/2019	Any day expiry	14.26040	14.26040	14.25540	14.25540		16.46	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 29/11/2019	Any day expiry	460.86620	0.46087	460.46170	0.46046	460.866	15.05	0.27	0.00	0	500.00		
\$ / R	16.03	Call	On 29/11/2019	Any day expiry	611.90800	0.61191	610.93540	0.61094	611.908	18.47	0.33	0.00	0	500.00		
\$ / R			On 02/12/2019	Any day expiry	14.26590	14.26590	14.26090	14.26090		16.45	0.00	0.00	0	55.00		
\$ / R			On 13/12/2019	Foreign Exchange Future	14.28640	14.28640	14.28100	14.28100		16.53	0.00	0.00	0	0.00		
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	203.35530	0.20336	205.29810	0.20530	203.355	21.82	0.12	0.00	0	2,000.00		
\$ / R			On 31/12/2019	Any day expiry	14.31990	14.31990	14.31400	14.31400		16.53	0.00	0.00	0	0.00		
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	473.25180	0.47325	473.26660	0.47327	473.252	15.09	0.27	0.00	0	500.00		
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	630.36710	0.63037	629.41820	0.62942	630.367	18.62	0.33	0.00	0	500.00		
\$ / R			On 02/01/2020	Any day expiry	14.32360	14.32360	14.31760	14.31760		16.54	0.00	0.00	0	55.00		
\$ / R			On 31/01/2020	Any day expiry	14.37750	14.37750	14.37070	14.37070		16.66	0.00	0.00	0	55.00		
\$ / R			On 02/03/2020	Any day expiry	14.43510	14.43510	14.42750	14.42750		16.71	0.00	0.00	0	55.00		
\$ / R			On 02/04/2020	Any day expiry	14.49280	14.49280	14.48420	14.48420		16.77	0.00	0.00	0	55.00		
\$ / R			On 29/04/2020	Any day expiry	14.54300	14.54300	14.53370	14.53370		16.82	0.00	0.00	0	55.00		
\$ / R			On 02/06/2020	Any day expiry	14.60620	14.60620	14.59590	14.59590		16.86	0.00	0.00	0	1,055.00		
\$ / R			On 12/06/2020	Foreign Exchange Future	14.62480	14.62480	14.61420	14.61420		16.86	0.00	0.00	0	0.00		
\$ / R			On 28/07/2020	Any day expiry	14.71590	14.71590	14.70430	14.70430		16.97	0.00	0.00	0	84,000.00		
\$ / R			On 14/09/2020	Foreign Exchange Future	14.82320	14.82320	14.81090	14.81090		17.11	0.00	0.00	0	0.00		
\$ / R MAXI			On 17/09/2018	Foreign Exchange Future	13.48730	13.48730	13.48700	13.48700		15.22	0.00	67,436.50	5	350.00		
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	13.63960	13.63960	13.63950	13.63950		15.51	0.00	68,198.00	5	15.00		
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	13.80040	13.80040	13.80030	13.80030		15.67	0.00	0.00	0	0.00		
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	13.95170	13.95170	13.95090	13.95090		15.85	0.00	0.00	0	0.00		
£ / R			On 17/09/2018	Foreign Exchange Future	17.94990	17.94990	17.93210	17.93210		14.15	0.00	49,451,974.50	2,755	226,831.00		
£ / R			On 14/12/2018	Foreign Exchange Future	18.22470	18.22470	18.20820	18.20820		14.34	0.00	9,112,350.00	500	7,437.00		
£ / R			On 18/03/2019	Foreign Exchange Future	18.52620	18.52620	18.50830	18.50830		15.23	0.00	74,104.80	4	4,932.00		
£ / R			On 14/06/2019	Foreign Exchange Future	18.80960	18.80960	18.79060	18.79060		15.84	0.00	0.00	0	6,543.00		
¥ / R			On 17/09/2018	Foreign Exchange Future	0.12178	0.12178	0.12237	0.12237		20.25	0.00	0.00	0	115.00		
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12396	0.12396	0.12457	0.12457		18.07	0.00	0.00	0	0.00		
¥ / R			On 18/03/2019	Foreign Exchange Future	0.12643	0.12643	0.12705	0.12705		20.71	0.00	0.00	0	0.00		
¥ / R			On 14/06/2019	Foreign Exchange Future	0.12877	0.12877	0.12940	0.12940		20.51	0.00	0.00	0	0.00		
€ / R			On 16/07/2018	Any day expiry	15.68250	15.68250	15.73350	15.73350		13.85	0.00	0.00	0	34.00		
€ / R			On 17/07/2018	Any day expiry	15.68570	15.68570	15.73670	15.73670		14.00	0.00	0.00	0	0.00		
€ / R	15.63	Put	On 17/07/2018	Any day expiry	97.89660	0.09790	83.46120	0.08346	97.897	14.31	0.42	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 31/07/2018	Any day expiry			15.73030		15.73030		15.78160	15.78160		14.33	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.88480		15.88480		15.93640	15.93640		14.22	0.00	4,447,744.00	280	138,368.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.50130		0.00450		4.56120	0.00456	4.501	16.64	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	11.37870		0.01138		11.40520	0.01141	11.379	13.56	0.03	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	372.54630		0.37255		346.36290	0.34636	372.546	14.16	0.47	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	145.96510		0.14597		156.14100	0.15614	145.965	16.12	0.23	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	5.96410		0.00596		6.10160	0.00610	5.964	20.87	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.91100		15.91100		15.96290	15.96290		14.23	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.17720		16.17720		16.23030	16.23030		14.49	0.00	56,620,200.00	3,500	21,982.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.50250		16.50250		16.55730	16.55730		14.64	0.00	165,025.00	10	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.81360		16.81360		16.86710	16.86710		14.82	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.77000		95.77000		95.50000	95.50000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.79000		92.79000		92.51000	92.51000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.55000		91.55000		91.25000	91.25000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.71000		93.71000		93.40000	93.40000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.48000		97.48000		97.17000	97.17000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.04000		96.04000		95.74000	95.74000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.11000		98.11000		97.80000	97.80000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.51000		103.51000		103.22000	103.22000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.85000		103.85000		103.56000	103.56000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.39000		97.39000		97.10000	97.10000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.52000		104.52000		104.23000	104.23000			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			102.23000		102.23000		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.56000	99.56000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.00000		102.00000		101.99000	101.99000			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			98.90000		98.90000		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.31000		99.31000		99.30000	99.30000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.74000		99.74000		99.73000	99.73000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.90000		101.90000		101.88000	101.88000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.89000		102.89000		102.86000	102.86000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.97000		98.97000		98.93000	98.93000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.59000		102.59000		102.55000	102.55000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.52000		96.52000		96.47000	96.47000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.77000		95.77000		95.70000	95.70000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.98000		94.98000		94.89000	94.89000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.18000		95.18000		95.07000	95.07000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.39000		97.39000		97.26000	97.26000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap			97.53000		97.53000		97.39000	97.39000			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 21/06/2022	Interest Rate Swap	98.75000	98.75000	98.75000	98.59000	98.59000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.67000	102.67000	102.67000	102.50000	102.50000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.92000	103.92000	103.92000	103.76000	103.76000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.34000	97.34000	97.34000	97.18000	97.18000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.37000	103.37000	103.37000	103.21000	103.21000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	586.30700	586.30700	586.30700	587.36500	587.36500				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	596.76700	596.76700	596.76700	597.84200	597.84200				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	608.33000	608.33000	608.33000	609.43000	609.43000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	684.26600	684.26600	684.26600	686.17200	686.17200				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	696.47400	696.47400	696.47400	698.41100	698.41100				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	709.96900	709.96900	709.96900	711.94900	711.94900				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	621.70600	621.70600	621.70600	623.73100	623.73100				0.00	0.00	0	863.00
ALBI	On 01/11/2018	Index Future	632.79800	632.79800	632.79800	634.85600	634.85600				0.00	0.00	0	237.00
ALBI	On 07/02/2019	Index Future	645.05900	645.05900	645.05900	647.16200	647.16200				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.06400	10.06400	10.06400	10.07060	10.07060			11.43	0.00	4,357,712.00	433	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.18120	10.18120	10.18120	10.18880	10.18880			11.60	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.31050	10.31050	10.31050	10.31840	10.31840			12.35	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.43500	10.43500	10.43500	10.44290	10.44290			13.00	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.41900	10.41900	10.41900	10.44370	10.44370			12.57	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.55910	10.55910	10.55910	10.58400	10.58400			13.35	0.00	0.00	0	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.64880	13.64880	13.64880	13.69520	13.69520			13.74	0.00	4,913,568.00	360	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.91260	13.91260	13.91260	13.96050	13.96050			14.07	0.00	1,113,008.00	80	130.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.20920	14.20920	14.20920	14.25670	14.25670			14.47	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.49030	14.49030	14.49030	14.53670	14.53670			14.81	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.02850	2.02850	2.02850	2.03500	2.03500			13.28	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.04620	2.04620	2.04620	2.05300	2.05300			13.16	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.06490	2.06490	2.06490	2.07210	2.07210			13.70	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.08230	2.08230	2.08230	2.08980	2.08980			14.43	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.13230	2.13230	2.13230	2.13970	2.13970			13.36	0.00	213,230.00	100	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.17280	2.17280	2.17280	2.18030	2.18030			13.15	0.00	10,864.00	5	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.21720	2.21720	2.21720	2.22480	2.22480			14.10	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.25990	2.25990	2.25990	2.26690	2.26690			14.81	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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	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
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	10.72928	79.04784		10.68498	79.31712				0.00	158,095,680.00	2,000	7,466.00
ES33	On 01/11/2018	Bond Future	10.83947	76.66965		10.79364	76.94351				0.00	153,339,300.00	2,000	2,000.00
ES33	On 07/02/2019	Bond Future	10.96473	78.15476		10.91700	78.43453				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.93855	81.87782		10.89423	82.18637				0.00	651,501,813.74	7,957	0.00
ES42	On 01/11/2018	Bond Future	11.04520	79.07837		10.99934	79.39221				0.00	629,226,590.09	7,957	7,957.00
ES42	On 07/02/2019	Bond Future	11.16227	80.60996		11.11458	80.93046				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	617.45400	617.45400		619.59400	619.59400				0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	628.46900	628.46900		630.64600	630.64600				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	640.64700	640.64700		642.87000	642.87000				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.72030	1.72030		1.72050	1.72050			14.93	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.74230	1.74230		1.74260	1.74260			15.54	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.76580	1.76580		1.76580	1.76580			15.46	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.78670	1.78670		1.78730	1.78730			15.92	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.62333	130.62333		130.68652	130.68652				0.00	2,743,089.93	21	864.00
I2025	On 01/11/2018	Bond Future	132.98375	132.98375		133.04684	133.04684				0.00	2,792,658.75	21	21.00
I2025	On 07/02/2019	Bond Future	134.17047	134.17047		134.23695	134.23695				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	99.89035	99.89035		100.11536	100.11536				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.64591	100.64591		100.87396	100.87396				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.61372	102.61372		102.84794	102.84794				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	102.27006	102.27006		102.51120	102.51120				0.00	738,389,833.20	7,220	10,369.00
I2033	On 01/11/2018	Bond Future	102.99711	102.99711		103.24159	103.24159				0.00	743,639,134.20	7,220	5,770.00
I2033	On 07/02/2019	Bond Future	105.01096	105.01096		105.26197	105.26197				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	122.22733	122.22733		122.21156	122.21156				0.00	405,794,735.60	3,320	5,995.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2038	On 01/11/2018	Bond Future	124.43604		124.43604		124.41874	124.41874			0.00	413,127,652.80	3,320	3,385.00
I2038	On 07/02/2019	Bond Future	125.27872		125.27872		125.26327	125.26327			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	115.77566		115.77566		116.20495	116.20495			0.00	59,277,137.92	512	11,611.00
I2046	On 01/11/2018	Bond Future	116.21869		116.21869		116.65439	116.65439			0.00	59,503,969.28	512	355.00
I2046	On 07/02/2019	Bond Future	118.49089		118.49089		118.93727	118.93727			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	120.26205		120.26205		120.75933	120.75933			0.00	240,764,624.10	2,002	7,829.00
I2050	On 01/11/2018	Bond Future	122.43534		122.43534		122.94016	122.94016			0.00	237,157,253.58	1,937	2,072.00
I2050	On 07/02/2019	Bond Future	123.05773		123.05773		123.57457	123.57457			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	250.24800		250.24800		250.69300	250.69300			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	254.77100		254.77100		255.22200	255.22200			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	259.75300		259.75300		260.21700	260.21700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13190	0.13190		0.13230	0.13230				0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13160	0.13160		0.13140	0.13140				0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13070	0.13070		0.13050	0.13050				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13000	0.13000		0.12940	0.12940				0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.68130	1.68130		1.68900	1.68900			12.80	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.70610	1.70610		1.71380	1.71380			12.66	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.73250	1.73250		1.74060	1.74060			13.79	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.75790	1.75790		1.76600	1.76600			14.30	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.21030	9.21030		9.22380	9.22380			12.80	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.31800	9.31800		9.33200	9.33200			12.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.43670	9.43670		9.45050	9.45050			13.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.55060	9.55060		9.56390	9.56390			14.35	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.30580	1.30580		1.31110	1.31110				0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.31440	1.31440		1.31980	1.31980				0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.32400	1.32400		1.32940	1.32940				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33130	1.33130		1.33660	1.33660				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.33090	1.33090		1.32960	1.32960				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			1.17780		1.17780		1.18160	1.18160			0.00	0.00	0	145.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.21160		8.21160	0.12018	8.17210	8.17210		16.76	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.67708		112.01820		8.63217	112.30032		8.17	0.00	0.00	0	87,225.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.11000		0.00011		0.26000	0.00026	0.110	7.52	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	112.74000		0.11274		157.37000	0.15737	112.740	7.70	0.11	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Put	704.63000		0.70463		612.35000	0.61235	704.630	8.17	0.42	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Call	1,160.71000		1.16071		1,350.55000	1.35055	1,160.710	8.17	0.58	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	392.81000		0.39281		337.18000	0.33718	392.810	8.30	0.27	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.74126		114.01642		8.69436	114.30319		7.93	0.00	0.00	0	20,737.00
R186	On 01/11/2018	Bond Future	7.96	Call	349.01000		0.34901		399.29000	0.39929	349.010	7.15	0.15	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,179.79000		1.17979		1,296.47000	1.29647	1,179.790	7.51	0.37	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,043.97000		1.04397		965.59000	0.96559	1,043.970	8.04	0.31	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.81378		110.92002		8.76437	111.21318		8.20	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			297.99856		297.99856		298.38546	298.38546			0.00	462,195,766.56	1,551	1,400.00
R197	On 01/11/2018	Bond Future			303.38373		303.38373		303.77450	303.77450			0.00	470,548,165.23	1,551	950.00
R197	On 07/02/2019	Bond Future			301.95927		301.95927		302.36273	302.36273			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			233.01346		233.01346		233.54246	233.54246			0.00	703,700,649.20	3,020	20,572.00
R202	On 01/11/2018	Bond Future			237.22433		237.22433		237.76049	237.76049			0.00	716,417,476.60	3,020	1,552.00
R202	On 07/02/2019	Bond Future			237.95522		237.95522		238.50593	238.50593			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			8.10516		102.02774		8.05478	102.21556		4.24	0.00	0.00	0	39,520.00
R2023	On 01/11/2018	Bond Future			8.16793		99.92182		8.11417	100.11264		4.27	0.00	0.00	0	15,273.00
R2023	On 07/02/2019	Bond Future			8.24357		101.85745		8.18529	102.05274		4.22	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			9.07798		92.55931		9.02818	92.89256		11.08	0.00	1,295,830.34	14	46,087.00
R2030	On 02/08/2018	Bond Future	8.51	Call	51.98000		0.05198		79.39000	0.07939	51.980	10.09	0.05	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	527.89000		0.52789		666.33000	0.66633	527.890	10.64	0.33	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	194.43000		0.19443		162.96000	0.16296	194.430	11.40	0.14	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.13929		94.21035		9.08777	94.54922		10.84	0.00	0.00	0	15,774.00
R2030	On 07/02/2019	Bond Future			9.20843		92.02591		9.15476	92.37202		11.35	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

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 02/08/2018	Bond Future			9.26764		95.09686		9.21785	95.45802		11.91	0.00	21,016,406.06	221	33,718.00
R2032	On 01/11/2018	Bond Future			9.33294		92.63830		9.28150	93.00560		12.17	0.00	0.00	0	11,178.00
R2032	On 07/02/2019	Bond Future			9.40536		94.43271		9.35191	94.80786		12.25	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			9.40226		99.46331		9.35752	99.82415		12.63	0.00	3,978,532.40	40	61,221.00
R2035	On 01/11/2018	Bond Future			9.46781		96.74168		9.42166	97.10870		12.96	0.00	0.00	0	7,228.00
R2035	On 07/02/2019	Bond Future			9.54170		98.61573		9.49381	98.99055		13.07	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			9.47783		91.70455		9.43314	92.06684		13.85	0.00	142,142,052.50	1,550	48,709.00
R2037	On 01/11/2018	Bond Future			9.53875		93.34038		9.49274	93.70881		13.58	0.00	0.00	0	13,273.00
R2037	On 07/02/2019	Bond Future			9.60690		90.88850		9.55924	91.26477		14.36	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			6.59910		101.50418		6.58848	101.50810		0.17	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			9.54772		95.20439		9.50808	95.55028		14.32	0.00	0.00	0	20,865.00
R2040	On 01/11/2018	Bond Future			9.60829		96.90263		9.56750	97.25435		14.06	0.00	0.00	0	9,921.00
R2040	On 01/11/2018	Bond Future	8.50	Call	204.68000		0.20468		235.59000	0.23559	204.680	12.14	0.07	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,130.50000		1.13050		1,240.32000	1.24032	1,130.500	12.85	0.27	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,427.09000		1.42709		1,554.66000	1.55466	1,427.090	13.10	0.32	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,908.25000		3.90825		4,135.26000	4.13526	3,908.250	14.13	0.60	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.67597		94.26914		9.63373	94.62845		14.92	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			9.58214		92.27822		9.53744	92.67511		15.04	0.00	92,278.22	1	34,512.00
R2044	On 01/11/2018	Bond Future			9.64069		93.92424		9.59472	94.32791		14.78	0.00	0.00	0	11,691.00
R2044	On 07/02/2019	Bond Future			9.70598		91.35842		9.65845	91.77051		15.69	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			9.58092		95.66517		9.53616	96.07353		14.86	0.00	0.00	0	84,567.00
R2048	On 01/11/2018	Bond Future			9.64093		92.93914		9.59488	93.35451		15.31	0.00	0.00	0	20,516.00
R2048	On 07/02/2019	Bond Future			9.70811		94.73949		9.66048	95.16357		15.51	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			7.40289		100.24104		7.35598	100.30389		0.84	0.00	0.00	0	20,070.00
R207	On 01/11/2018	Bond Future			7.42969		102.02918		7.37289	102.09281		0.75	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future			7.46856		100.36068		7.39364	100.42633		0.79	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	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future			7.69351		100.14410		7.64763	100.25078		2.00	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future			7.74708		98.53101		7.69613	98.63926		2.09	0.00	0.00	0	14,322.00
R208	On 07/02/2019	Bond Future			7.81451		100.43965		7.75619	100.55073		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
R209	On 02/08/2018	Bond Future			9.38573		75.39894		9.34097	75.70453		14.29	0.00	32,496,943.14	431	116,825.00
R209	On 02/08/2018	Bond Future	8.46	Call	3.39000		0.00339		6.05000	0.00605	3.390	12.93	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	4.46000		0.00446		7.82000	0.00782	4.460	12.93	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,997.28000		3.99728		3,721.42000	3.72142	3,997.280	13.07	0.94	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	155.07000		0.15507		210.48000	0.21048	155.070	13.29	0.13	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,766.25000		1.76625		1,589.26000	1.58926	1,766.250	13.82	0.67	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	925.31000		0.92531		817.61000	0.81761	925.310	14.18	0.45	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,238.78000		2.23878		2,492.12000	2.49212	2,238.780	14.55	0.76	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	36.83000		0.03683		32.20000	0.03220	36.830	15.78	0.03	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.83000		0.00083		0.76000	0.00076	0.830	16.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.44369		73.59621		9.39765	73.90704		14.66	0.00	0.00	0	8,553.00
R209	On 01/11/2018	Bond Future	8.89	Call	848.52000		0.84852		940.85000	0.94085	848.520	13.55	0.26	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	3,124.76000		3.12476		3,324.92000	3.32492	3,124.760	14.87	0.60	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,121.05000		1.12105		1,047.61000	1.04761	1,121.050	15.51	0.27	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,089.29000		1.08929		1,017.69000	1.01769	1,089.290	15.55	0.27	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.50744		75.02183		9.45985	75.33924		14.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			186.03479		186.03479		186.32638	186.32638			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			186.89645		186.89645		187.19153	187.19153			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			190.55066		190.55066		190.85464	190.85464			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			153.29692		153.29692		153.33054	153.33054			0.00	72,049,552.40	470	4,307.00
R212	On 01/11/2018	Bond Future			156.06711		156.06711		156.09980	156.09980			0.00	73,351,541.70	470	470.00

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
R212	On 07/02/2019	Bond Future	156.96484		156.96484		157.00074	157.00074			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	9.15644		87.12963		9.11164	87.42414		11.62	0.00	0.00	0	28,017.00
R213	On 01/11/2018	Bond Future	9.21939		85.13790		9.17313	85.43734		11.89	0.00	0.00	0	16,104.00
R213	On 07/02/2019	Bond Future	9.29064		86.78715		9.24254	87.09307		11.93	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	9.53561		74.87350		9.49085	75.19304		15.23	0.00	0.00	0	30,070.00
R214	On 01/11/2018	Bond Future	9.59456		72.91638		9.54856	73.24134		15.63	0.00	0.00	0	11,522.00
R214	On 07/02/2019	Bond Future	9.66052		74.32887		9.61298	74.66073		15.79	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	9.95950		9.95950		9.96100	9.96100		12.76	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.09410		10.09410		10.09640	10.09640		12.96	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.23780		10.23780		10.23970	10.23970		13.43	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.37390		10.37390		10.37520	10.37520		13.78	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.78330		2.78330		2.87300	2.87300		19.93	0.00	556,660.00	200	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.70600		2.70600		2.79630	2.79630		19.55	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.62410		2.62410		2.71550	2.71550		18.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.55140		2.55140		2.64540	2.64540		18.17	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.33500		1.33500		1.33210	1.33210			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.28680		1.28680		1.28420	1.28420			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.24110		1.24110		1.23870	1.23870			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.20320		1.20320		1.20090	1.20090			0.00	0.00	0	0.00
Total for Derivatives :												9,343,224,066.14	247,314	5 752 105.00
Grand Total:												9,343,224,066.14	247,314	5 752 105.00