



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: 05/04/2018

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 06/04/2018	Any day expiry		11.98420	11.98420		11.90280	11.90280		15.02	0.00	0.00	0	60,250.00
\$ / R	On 06/04/2018	Any day expiry	11.61	Call	374.39110	0.37439	294.50150	0.29450	374.391	23.07	1.00	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	11.85	Call	140.70130	0.14070	80.56220	0.08056	140.701	18.12	0.88	0.00	0	20,000.00
\$ / R	On 06/04/2018	Any day expiry	12.00	Call	30.23650	0.03024	17.77150	0.01777	30.237	15.02	0.44	0.00	0	100,000.00
\$ / R	On 06/04/2018	Any day expiry	12.05	Call	15.84370	0.01584	10.33330	0.01033	15.844	16.15	0.26	0.00	0	20,000.00
\$ / R	On 10/04/2018	Any day expiry		11.98080	11.98080		11.90810	11.90810		12.10	0.00	119,199,000.00	10,000	10,000.00
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	335.17440	0.33517	270.07050	0.27007	335.174	14.66	0.95	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry		11.99090	11.99090		11.91840	11.91840		11.91	0.00	0.00	0	192.00
\$ / R	On 17/04/2018	Any day expiry		11.99250	11.99250		11.92010	11.92010		11.99	0.00	0.00	0	1,551.00
\$ / R	On 24/04/2018	Any day expiry		12.00430	12.00430		11.93190	11.93190		12.11	0.00	0.00	0	70.00
\$ / R	On 25/04/2018	Any day expiry		12.00600	12.00600		11.93360	11.93360		12.17	0.00	0.00	0	0.00
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,994.10180	2.99410	3,066.49570	3.06650	2,994.102	28.56	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.08690	0.00009	0.05020	0.00005	0.087	34.33	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry		12.00770	12.00770		11.93530	11.93530		12.24	0.00	0.00	0	1,846.00
\$ / R	On 30/04/2018	Any day expiry		12.01440	12.01440		11.94210	11.94210		12.10	0.00	1,158,180.00	97	396.00
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	39.34110	0.03934	61.07650	0.06108	39.341	11.77	0.19	0.00	0	400.00

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 30/04/2018	Any day expiry	11.76	Put	53.37260	0.05337	79.88750	0.07989	53.373	11.83	0.24	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	58.76560	0.05877	86.93520	0.08694	58.766	11.85	0.26	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	80.66820	0.08067	114.77340	0.11477	80.668	11.93	0.32	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	232.22580	0.23223	195.74210	0.19574	232.226	11.95	0.66	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	207.78230	0.20778	174.70840	0.17471	207.782	12.00	0.62	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	190.55120	0.19055	160.00130	0.16000	190.551	12.03	0.58	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	117.62340	0.11762	99.86050	0.09986	117.623	12.45	0.42	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,786.13970	1.78614	1,858.36800	1.85837	1,786.140	19.11	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.08720	0.00009	0.09060	0.00009	0.087	26.78	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.05810	0.00006	0.05560	0.00006	0.058	28.85	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.01780	12.01780	11.94550	11.94550		12.16	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	12.14740	0.01215	24.46750	0.02447	12.147	11.26	0.07	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	285.47700	0.28548	245.44490	0.24544	285.477	11.80	0.72	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	35.86320	0.03586	31.92680	0.03193	35.863	13.92	0.15	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			12.02620	12.02620	11.95400	11.95400		12.22	0.00	0.00	0	0.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	185.91110	0.18591	159.70940	0.15971	185.911	12.16	0.53	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.02950	12.02950	11.95720	11.95720		12.33	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	736.21820	0.73622	806.15840	0.80616	736.218	14.59	0.90	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,831.53270	1.83153	1,903.85140	1.90385	1,831.533	17.86	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.42000	0.00042	0.48600	0.00049	0.420	28.39	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.03280	12.03280	11.96050	11.96050		12.42	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.03770	12.03770	11.96530	11.96530		12.34	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	744.96630	0.74497	814.15910	0.81416	744.966	14.58	0.88	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,462.71930	2.46272	2,535.20030	2.53520	2,462.719	19.47	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.57820	0.00058	0.47910	0.00048	0.578	27.97	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.03930	12.03930	11.96690	11.96690		12.39	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	3.34700	0.00335	4.77260	0.00477	3.347	14.20	0.02	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	64.38910	0.06439	89.27310	0.08927	64.389	11.94	0.23	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	135.59330	0.13559	119.15310	0.11915	135.593	12.87	0.39	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.04420	12.04420	11.97180	11.97180		12.49	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	183.21810	0.18322	226.87780	0.22688	183.218	12.43	0.46	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.06540	12.06540	11.99280	11.99280		12.51	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,740.78470	1.74078	1,812.75510	1.81276	1,740.785	16.69	0.98	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.33690	0.00134	1.29800	0.00130	1.337	23.30	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.81810	0.00082	0.70370	0.00070	0.818	24.55	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.09400	12.09400	12.02050	12.02050		12.68	0.00	429,397,470.00	35,505	865,428.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	9.94100	0.00994	14.69160	0.01469	9.941	12.00	0.04	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	21.69960	0.02170	30.24420	0.03024	21.700	11.96	0.07	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	780.68020	0.78068	719.67200	0.71967	780.680	11.94	0.89	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	694.65510	0.69466	637.81070	0.63781	694.655	11.92	0.85	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	59.06680	0.05907	78.59690	0.07860	59.067	11.91	0.17	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	81.40600	0.08141	105.06330	0.10506	81.406	12.04	0.21	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	503.08010	0.50308	457.54610	0.45755	503.080	12.17	0.74	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	125.04180	0.12504	155.19430	0.15519	125.042	12.23	0.29	0.00	0	60,000.00

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 18/06/2018	Foreign Exchange Future	11.77	Put	131.83490	0.13183		162.86240	0.16286	131.835	12.26	0.30	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	142.47110	0.14247		174.81120	0.17481	142.471	12.30	0.32	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	181.81200	0.18181		218.48840	0.21849	181.812	12.42	0.38	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	321.19000	0.32119		288.56730	0.28857	321.190	12.55	0.57	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	227.19000	0.22719		268.06730	0.26807	227.190	12.55	0.43	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	290.14810	0.29015		339.22490	0.33922	290.148	12.74	0.50	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	260.03720	0.26004		236.00890	0.23601	260.037	12.76	0.49	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	301.98310	0.30198		351.84530	0.35185	301.983	12.79	0.51	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	255.98310	0.25598		232.34530	0.23235	255.983	12.79	0.49	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	307.98520	0.30799		358.23340	0.35823	307.985	12.82	0.52	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	218.45150	0.21845		198.47190	0.19847	218.452	13.07	0.43	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	370.98810	0.37099		424.84960	0.42485	370.988	13.09	0.57	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	404.42120	0.40442		459.91950	0.45992	404.421	13.23	0.60	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	474.81030	0.47481		533.25980	0.53326	474.810	13.51	0.65	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	143.45790	0.14346		130.94540	0.13095	143.458	13.78	0.31	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	549.45790	0.54946		610.44540	0.61045	549.458	13.78	0.69	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	751.16120	0.75116		816.65090	0.81665	751.161	14.46	0.78	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	932.92220	0.93292	1,001.31230	1,001.31230	1.00131	932.922	14.97	0.84	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	62.59660	0.06260		57.92160	0.05792	62.597	15.07	0.15	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	968.59660	0.96860	1,037.42160	1,037.42160	1.03742	968.597	15.07	0.85	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	1,013.59140	1.01359	1,082.91420	1,082.91420	1.08291	1,013.591	15.20	0.86	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,123.20350	1.12320	1,193.53590	1,193.53590	1.19354	1,123.204	15.49	0.88	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,150.92610	1.15093	1,221.47470	1,221.47470	1.22147	1,150.926	15.57	0.89	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,244.13590	1.24414	1,313.84090	1,313.84090	1.31384	1,244.136	15.81	0.90	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	34.50350	0.03450		31.02320	0.03102	34.503	15.86	0.09	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,393.60710	1.39361	1,464.24140	1,464.24140	1.46424	1,393.607	15.97	0.93	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,412.50130	1.41250	1,483.23460	1,483.23460	1.48323	1,412.501	15.99	0.93	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,431.43650	1.43144	1,502.26680	1,502.26680	1.50227	1,431.436	16.01	0.93	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,565.04010	1.56504	1,636.45760	1,636.45760	1.63646	1,565.040	16.15	0.95	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,671.11860	1.67112	1,742.90640	1,742.90640	1.74291	1,671.119	16.25	0.96	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,719.60270	1.71960	1,791.53690	1,791.53690	1.79154	1,719.603	16.30	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,729.31790	1.72932	1,801.27910	1,801.27910	1.80128	1,729.318	16.31	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,748.76450	1.74876	1,820.78000	1,820.78000	1.82078	1,748.765	16.33	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,758.49660	1.75850	1,830.53810	1,830.53810	1.83054	1,758.497	16.34	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,816.99750	1.81700	1,889.18680	1,889.18680	1.88919	1,816.998	16.40	0.97	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	8.87640	0.00888		7.78000	0.00778	8.876	16.50	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,914.87640	1.91488	1,987.28000	1,987.28000	1.98728	1,914.876	16.50	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	2,013.15400	2.01315	2,085.73690	2,085.73690	2.08574	2,013.154	16.59	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,161.16470	2.16116	2,233.96300	2,233.96300	2.23396	2,161.165	16.74	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	2.95000	0.00295		2.99790	0.00300	2.950	17.12	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.74440	0.00274		2.79230	0.00279	2.744	17.96	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.65160	0.00265		2.69920	0.00270	2.652	18.42	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.44350	0.00244		2.48860	0.00249	2.443	19.81	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.42760	0.00243		2.47230	0.00247	2.428	19.95	0.01	0.00	0	2,700.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.38840	0.00239	2.43230	0.00243	2.388	20.32	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.35420	0.00235	2.39720	0.00240	2.354	20.69	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.30790	0.00231	2.34930	0.00235	2.308	21.29	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.28720	0.00229	2.32790	0.00233	2.287	21.62	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.27930	0.00228	2.31950	0.00232	2.279	21.76	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.07100	0.00207	1.58210	0.00158	2.071	22.78	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.99820	0.00100	0.74610	0.00075	0.998	22.78	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.63860	0.00064	0.47110	0.00047	0.639	22.78	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.60050	0.00060	0.44210	0.00044	0.600	22.78	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.50910	0.00051	0.37300	0.00037	0.509	22.78	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.47840	0.00048	0.34990	0.00035	0.478	22.78	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.36460	0.00036	0.26460	0.00026	0.365	22.78	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.20550	0.00021	0.14670	0.00015	0.206	22.78	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.17300	0.00017	0.12290	0.00012	0.173	22.78	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10950	0.00011	0.07680	0.00008	0.109	22.78	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07520	0.00008	0.05220	0.00005	0.075	22.78	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.11060	12.11060	12.03690	12.03690		12.79	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,711.08210	1.71108	1,784.59730	1.78460	1,711.082	16.49	0.95	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.40530	0.00241	1.81320	0.00181	2.405	20.73	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.10240	0.00110	0.68620	0.00069	1.102	21.12	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.11520	12.11520	12.04140	12.04140		12.74	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.12130	12.12130	12.04730	12.04730		12.80	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	284.14490	0.28414	329.91110	0.32991	284.145	12.76	0.46	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	37.46600	0.03747	35.87590	0.03588	37.466	16.25	0.09	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	30.65940	0.03066	29.66250	0.02966	30.659	16.46	0.07	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.14280	12.14280	12.06900	12.06900		13.05	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.14900	12.14900	12.07510	12.07510		13.05	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,319.78820	2.31979	2,393.48900	2.39349	2,319.788	17.65	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.97330	0.00197	1.69200	0.00169	1.973	18.88	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.15050	12.15050	12.07670	12.07670		13.07	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.15360	12.15360	12.07980	12.07980		13.10	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.15980	12.15980	12.08600	12.08600		13.10	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,690.08710	1.69009	1,761.37650	1.76138	1,690.087	16.58	0.90	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	2.75860	0.00276	2.42450	0.00242	2.759	18.47	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.06800	0.00107	0.93430	0.00093	1.068	18.47	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.17060	12.17060	12.09680	12.09680		13.14	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	464.30020	0.46430	516.22440	0.51622	464.300	13.52	0.55	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,742.20710	1.74221	1,813.28200	1.81328	1,742.207	16.66	0.90	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.57670	0.00158	1.40560	0.00141	1.577	18.11	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.17990	12.17990	12.10600	12.10600		13.25	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.20760	12.20760	12.13380	12.13380		13.33	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,673.61500	1.67362	1,742.56840	1.74257	1,673.615	16.47	0.87	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.04440	0.00304	3.39630	0.00340	3.044	17.18	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.20760	0.00121	1.39850	0.00140	1.208	17.18	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 17/09/2018	Foreign Exchange Future			12.23390	12.23390		12.16010	12.16010		13.43	0.00	11,475,398.20	938	50,377.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	126.18420	0.12618	150.31270	0.15031	126.184	12.38	0.21	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	131.36340	0.13136	156.06320	0.15606	131.363	12.40	0.22	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	159.44530	0.15945	187.81770	0.18782	159.445	12.48	0.25	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	210.52290	0.21052	243.99550	0.24400	210.523	12.68	0.30	0.00	0	73,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	250.24120	0.25024	286.44460	0.28644	250.241	12.83	0.34	0.00	0	48,200.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	317.43530	0.31744	357.52080	0.35752	317.435	13.06	0.40	0.00	0	13,250.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	479.03850	0.47904	528.03000	0.52803	479.038	13.54	0.51	0.00	0	100.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	341.41370	0.34141	320.78870	0.32079	341.414	13.94	0.43	0.00	0	100.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	683.53730	0.68354	738.71520	0.73872	683.537	14.17	0.61	0.00	0	5,300.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	712.04500	0.71204	767.90110	0.76790	712.045	14.25	0.62	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	264.04050	0.26404	247.98710	0.24799	264.040	14.49	0.35	0.00	0	5,200.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	860.87260	0.86087	919.77160	0.91977	860.873	14.66	0.67	0.00	0	750.00			
\$ / R	13.25	Put	On 17/09/2018	Foreign Exchange Future	1,183.77950	1.18378	1,248.08550	1.24809	1,183.779	15.44	0.76	0.00	0	73,314.00			
\$ / R	13.30	Call	On 17/09/2018	Foreign Exchange Future	160.05770	0.16006	151.09540	0.15110	160.058	15.54	0.23	0.00	0	1,500.00			
\$ / R	13.65	Call	On 17/09/2018	Foreign Exchange Future	114.82210	0.11482	107.51110	0.10751	114.822	16.15	0.17	0.00	0	1,464.00			
\$ / R	15.97	Call	On 17/09/2018	Foreign Exchange Future	8.92200	0.00892	10.66920	0.01067	8.922	18.21	0.02	0.00	0	5,300.00			
\$ / R	16.04	Call	On 17/09/2018	Foreign Exchange Future	8.07870	0.00808	9.71780	0.00972	8.079	18.21	0.02	0.00	0	1,550.00			
\$ / R	16.14	Call	On 17/09/2018	Foreign Exchange Future	7.00270	0.00700	8.49560	0.00850	7.003	18.21	0.01	0.00	0	750.00			
\$ / R	16.29	Call	On 17/09/2018	Foreign Exchange Future	5.63800	0.00564	6.93000	0.00693	5.638	18.21	0.01	0.00	0	73,314.00			
\$ / R			On 28/09/2018	Any day expiry	12.25090	12.25090	12.17710	12.17710		13.47	0.00	0.00	0	1,295.00			
\$ / R	13.80	Put	On 28/09/2018	Any day expiry	1,660.65160	1.66065	1,727.60950	1.72761	1,660.652	16.33	0.84	0.00	0	1,000.00			
\$ / R	16.25	Call	On 28/09/2018	Any day expiry	10.34680	0.01035	10.22820	0.01023	10.347	18.90	0.02	0.00	0	500.00			
\$ / R	16.80	Call	On 28/09/2018	Any day expiry	5.02790	0.00503	5.02510	0.00503	5.028	18.90	0.01	0.00	0	500.00			
\$ / R			On 25/10/2018	Any day expiry	12.29250	12.29250	12.21890	12.21890		13.61	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	12.29870	12.29870	12.22500	12.22500		13.61	0.00	0.00	0	225.00			
\$ / R			On 31/10/2018	Any day expiry	12.30180	12.30180	12.22810	12.22810		13.62	0.00	0.00	0	430.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	1,648.75390	1.64875	1,714.79380	1.71479	1,648.754	16.24	0.81	0.00	0	1,000.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	17.94330	0.01794	17.10680	0.01711	17.943	19.34	0.03	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	9.80090	0.00980	9.36960	0.00937	9.801	19.34	0.02	0.00	0	500.00			
\$ / R			On 05/11/2018	Any day expiry	12.30950	12.30950	12.23590	12.23590		13.62	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	304.61600	0.30462	341.72500	0.34172	304.616	13.04	0.35	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	1,699.35590	1.69936	1,765.63520	1.76564	1,699.356	16.30	0.81	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	13.63670	0.01364	13.03720	0.01304	13.637	19.35	0.02	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	12.32180	12.32180	12.24830	12.24830		13.64	0.00	0.00	0	70.00			
\$ / R			On 16/11/2018	Any day expiry	12.32640	12.32640	12.25290	12.25290		13.74	0.00	0.00	0	0.00			
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	50.55540	0.05056	60.91520	0.06092	50.555	12.57	0.09	0.00	0	51,000.00			
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	221.34040	0.22134	251.88930	0.25189	221.340	12.78	0.28	0.00	0	51,000.00			
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	264.99550	0.26500	253.02160	0.25302	264.995	15.28	0.30	0.00	0	51,000.00			
\$ / R			On 30/11/2018	Any day expiry	12.34800	12.34800	12.27460	12.27460		13.75	0.00	0.00	0	0.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	1,639.78760	1.63979	1,704.79550	1.70480	1,639.788	16.17	0.78	0.00	0	1,000.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	23.27650	0.02328	22.41240	0.02241	23.277	19.38	0.03	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	12.74320	0.01274	12.31370	0.01231	12.743	19.38	0.02	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	12.36490	12.36490	12.29160	12.29160		13.75	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 11/12/2018	Any day expiry	13.65	Put	1,510.05140	1.51005	1,573.88210	1.57388	1,510.051	15.95	0.75	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	58.70740	0.05871	57.28490	0.05728	58.707	18.77	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.36960	12.36960	12.29630	12.29630		13.77	0.00	0.00	0	21,881.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	226.82440	0.22682	256.72380	0.25672	226.824	12.82	0.27	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	515.55370	0.51555	492.72050	0.49272	515.554	14.01	0.49	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	359.49570	0.35950	344.44520	0.34445	359.496	14.84	0.37	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	312.50740	0.31251	299.78030	0.29978	312.507	15.19	0.33	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	205.38640	0.20539	196.99490	0.19699	205.386	16.14	0.23	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	95.60120	0.09560	92.57950	0.09258	95.601	17.52	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	53.22540	0.05323	52.09880	0.05210	53.225	19.20	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.39580	12.39580	12.32260	12.32260		13.84	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,631.05610	1.63106	1,694.83020	1.69483	1,631.056	16.09	0.76	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	27.44400	0.02744	26.74430	0.02674	27.444	19.23	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	15.18850	0.01519	14.87430	0.01487	15.188	19.23	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.46250	12.46250	12.38970	12.38970		13.94	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.51240	12.51240	12.43990	12.43990		14.01	0.00	0.00	0	2,515.00
\$ / R	On 27/03/2019	Any day expiry			12.52600	12.52600	12.45350	12.45350		14.08	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.64720	12.64720	12.57470	12.57470		14.32	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.92740	12.92740	12.85430	12.85430		14.74	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	65.66300	0.06566	63.47830	0.06348	65.663	19.25	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.22410	13.22410	13.15290	13.15290		15.08	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.30680	13.30680	13.23670	13.23670		15.25	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.39310	13.39310	13.32400	13.32400		15.39	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.09400	12.09400	12.02050	12.02050		12.68	0.00	266,068.00	22	390.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.23390	12.23390	12.16010	12.16010		13.43	0.00	61,169.50	5	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.36960	12.36960	12.29630	12.29630		13.77	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.64720	12.64720	12.57470	12.57470		14.32	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			16.83530	16.83530	16.83840	16.83840		13.05	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			16.88100	16.88100	16.88400	16.88400		13.30	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			16.98110	16.98110	16.98420	16.98420		13.68	0.00	153,084,616.50	9,015	187,612.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	753.36570	0.75337	757.93830	0.75794	753.366	14.43	0.67	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	6.39260	0.00639	6.80780	0.00681	6.393	18.10	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.24590	17.24590	17.24900	17.24900		14.38	0.00	60,360,650.00	3,500	18,266.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.50470	17.50470	17.50950	17.50950		14.72	0.00	22,756,110.00	1,300	4,045.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.78300	17.78300	17.78980	17.78980		14.93	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.04660	18.04660	18.05470	18.05470		14.81	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11201	0.11201	0.11236	0.11236		18.88	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11305	0.11305	0.11341	0.11341		15.42	0.00	11,304.60	100	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11330	0.11330	0.11366	0.11366		15.07	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11511	0.11511	0.11548	0.11548		13.08	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11718	0.11718	0.11758	0.11758		12.33	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 14/06/2019	Foreign Exchange Future			0.12170		0.12170		0.12210	0.12210		12.71	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry			14.65450		14.65450		14.64740	14.64740		10.34	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry			14.71340		14.71340		14.70730	14.70730		10.92	0.00	0.00	0	16.00
€ / R	On 23/05/2018	Any day expiry			14.78470		14.78470		14.77870	14.77870		11.45	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			14.86520		14.86520		14.85940	14.85940		11.62	0.00	11,446,204.00	770	120,997.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	12.67660		0.01268		14.44740	0.01445	12.677	12.24	0.04	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	23.21330		0.02321		26.52730	0.02653	23.213	11.72	0.07	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	38.87630		0.03888		44.26340	0.04426	38.876	11.26	0.11	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	80.83760		0.08084		89.44370	0.08944	80.838	11.11	0.19	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	657.68550		0.65769		661.01200	0.66101	657.686	11.16	0.79	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	584.45280		0.58445		588.76250	0.58876	584.453	11.24	0.74	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	257.33840		0.25734		264.62000	0.26462	257.338	11.94	0.44	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	563.89860		0.56390		576.75270	0.57675	563.899	12.47	0.67	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	101.72900		0.10173		107.57170	0.10757	101.729	13.26	0.21	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	56.74420		0.05674		61.48370	0.06148	56.744	13.89	0.13	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,603.08970		1.60309		1,612.11670	1.61212	1,603.090	14.63	0.93	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	3.22450		0.00322		3.50310	0.00350	3.224	20.13	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.41470		0.00041		0.45110	0.00045	0.415	22.90	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.14720		15.14720		15.14130	15.14130		12.38	0.00	75,736.00	5	56,817.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	31.59950		0.03160		37.38730	0.03739	31.599	11.37	0.06	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	137.77500		0.13777		149.18500	0.14918	137.775	11.46	0.20	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	979.44430		0.97944		993.75910	0.99376	979.444	13.46	0.68	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	126.36590		0.12637		133.40080	0.13340	126.366	14.74	0.17	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	15.01140		0.01501		15.20750	0.01521	15.011	18.39	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.42850		15.42850		15.42440	15.42440		12.84	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.73920		15.73920		15.73700	15.73700		13.11	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future			15.98780		15.98780		15.98500	15.98500		13.48	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			92.92000		92.92000		93.11000	93.11000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			89.82000		89.82000		90.02000	90.02000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			88.48000		88.48000		88.70000	88.70000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			90.57000		90.57000		90.83000	90.83000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			94.32000		94.32000		94.61000	94.61000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			92.81000		92.81000		93.11000	93.11000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			94.83000		94.83000		95.13000	95.13000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			98.53000		98.53000		98.82000	98.82000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			98.82000		98.82000		99.10000	99.10000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			93.94000		93.94000		94.22000	94.22000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			99.41000		99.41000		99.68000	99.68000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000		99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			100.02000		100.02000		100.02000	100.02000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			100.44000		100.44000		100.44000	100.44000			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
1Y STND	On 22/03/2019	Interest Rate Swap	99.40000	99.40000	99.40000	99.41000	99.41000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.02000	100.02000	100.02000	100.03000	100.03000				0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	98.59000	98.59000	98.59000	98.59000				0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.49000	98.49000	98.49000	98.49000	98.49000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.82000	98.82000	98.82000	98.83000	98.83000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.15000	99.15000	99.15000	99.16000	99.16000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.47000	99.47000	99.47000	99.48000	99.48000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.79000	99.79000	99.79000	99.81000	99.81000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.66000	100.66000	100.66000	100.69000	100.69000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.33000	98.33000	98.33000	98.36000	98.36000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.12000	100.12000	100.12000	100.16000	100.16000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	95.55000	95.55000	95.55000	95.60000	95.60000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	94.69000	94.69000	94.69000	94.75000	94.75000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	93.79000	93.79000	93.79000	93.86000	93.86000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	93.87000	93.87000	93.87000	93.94000	93.94000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	95.99000	95.99000	95.99000	96.06000	96.06000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.05000	96.05000	96.05000	96.13000	96.13000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.16000	97.16000	97.16000	97.24000	97.24000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	99.29000	99.29000	99.29000	99.38000	99.38000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	100.47000	100.47000	100.47000	100.57000	100.57000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	95.47000	95.47000	95.47000	95.59000	95.59000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	99.74000	99.74000	99.74000	99.87000	99.87000				0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future	589.26100	589.26100	589.26100	589.14200	589.14200				0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future	695.79600	695.79600	695.79600	694.27300	694.27300				0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future	637.27600	637.27600	637.27600	635.38600	635.38600				0.00	0.00	0	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.29310	9.29310	9.29310	9.25940	9.25940			10.75	0.00	20,444,820.00	2,200	12,469.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.40600	9.40600	9.40600	9.37170	9.37170			11.30	0.00	6,113,900.00	650	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.51770	9.51770	9.51770	9.48340	9.48340			12.13	0.00	2,379,425.00	250	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.75060	9.75060	9.75060	9.71540	9.71540			12.56	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.46820	9.46820	9.46820	9.38820	9.38820			12.10	0.00	3,787,280.00	400	1,340.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.71580	9.71580	9.71580	9.63540	9.63540			12.81	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.63130	12.63130	12.63130	12.61160	12.61160			11.16	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.88330	12.88330	12.88330	12.86370	12.86370			11.93	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.13510	13.13510	13.13510	13.11780	13.11780			12.60	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.63080	13.63080	13.63080	13.61190	13.61190			13.23	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
CNH / R	On 18/06/2018	Foreign Exchange Future	1.91380	1.91380	1.90300	1.90300	11.56	0.00	0.00	0	0.00			
CNH / R	On 17/09/2018	Foreign Exchange Future	1.92960	1.92960	1.91900	1.91900	12.56	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	1.94510	1.94510	1.93460	1.93460	13.00	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	1.97620	1.97620	1.96600	1.96600	13.65	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02240	2.02240	2.02060	2.02060	12.62	0.00	0.00	0	0.00			
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06300	2.06300	2.06130	2.06130	13.41	0.00	0.00	0	0.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09880	2.09880	2.09740	2.09740	13.96	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.26380	2.26380	2.26210	2.26210	14.68	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				
ES18	On 20/04/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0	0.00				
ES18A	On 20/04/2018	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 03/05/2018	Bond Future	10.14403	80.72158	10.18020	80.48595	0.00	0.00	0	9,466.00				
ES33	On 02/08/2018	Bond Future	10.22250	82.21376	10.25992	81.97347	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 03/05/2018	Bond Future	10.32426	84.20844	10.37563	83.81846	0.00	0.00	0	7,957.00				
ES42	On 02/08/2018	Bond Future	10.40060	85.76507	10.45366	85.36752	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 03/05/2018	GOVI	633.82700	633.82700	632.03700	632.03700	0.00	0.00	0	474.00				
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.54440	1.54440	1.53520	1.53520	12.75	0.00	0.00	0	0.00			
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.56540	1.56540	1.55610	1.55610	13.12	0.00	0.00	0	0.00			
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.58490	1.58490	1.57570	1.57570	13.88	0.00	0.00	0	0.00			
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.67750	1.67750	1.66810	1.66810	14.86	0.00	0.00	0	0.00			
I2025	On 03/05/2018	Bond Future	135.73659	135.73659	135.73498	135.73498	0.00	0.00	0	1,033.00				
I2025	On 02/08/2018	Bond Future	136.87204	136.87204	136.86998	136.86998	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				

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
I2029	On 03/05/2018	Bond Future	104.53342		104.53342		104.53169	104.53169			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future	106.47090		106.47090		106.46878	106.46878			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 03/05/2018	Bond Future	109.08222		109.08222		109.15015	109.15015			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future	111.10396		111.10396		111.17277	111.17277			0.00	0.00	0	1,515.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/05/2018	Bond Future	134.47291		134.47291		134.47037	134.47037			0.00	0.00	0	8,991.00
I2038	On 02/08/2018	Bond Future	135.41238		135.41238		135.40920	135.40920			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 03/05/2018	Bond Future	129.39098		129.39098		129.38814	129.38814			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future	131.78920		131.78920		131.78582	131.78582			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 03/05/2018	Bond Future	137.54111		137.54111		137.53807	137.53807			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future	138.35763		138.35763		138.35396	138.35396			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 03/05/2018	Index Future	263.95200		263.95200		263.77500	263.77500			0.00	0.00	0	1,119.00
JIBAR FUTURE	On 18/04/2018	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future	6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future	0.11810		0.11810		0.11750	0.11750			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.11740		0.11740		0.11710	0.11710			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.11650		0.11650		0.11650	0.11650			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.11520		0.11520		0.11290	0.11290			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future	1.55560		1.55560		1.54750	1.54750		12.83	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.57980		1.57980		1.57150	1.57150		13.73	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.60120		1.60120		1.59310	1.59310		13.61	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65150		1.65150		1.64280	1.64280		13.46	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future	8.78870		8.78870		8.76610	8.76610		11.76	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	8.89070		8.89070		8.86790	8.86790		12.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	8.99220		8.99220		8.96960	8.96960		13.06	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.51280		9.51280		9.49030	9.49030		13.64	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
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25390		1.25390		1.25030	1.25030			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26180		1.26180		1.25940	1.25940			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.26980		1.26980		1.26890	1.26890			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33910		1.33910		1.33760	1.33760			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.40410		1.40410		1.41290	1.41290			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.40970		1.40970		1.41850	1.41850			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.22910		1.22910		1.23620	1.23620			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.23810		1.23810		1.24520	1.24520			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.92790		8.92790	0.11146	8.90000	8.90000		14.17	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	1,342.79580		0.13428	0.11146	1,184.44520	0.11844	1,342.796	14.21	0.49	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.82600		8.82600	0.11146	8.79820	8.79820		14.71	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	996.87120		0.09969	0.11146	1,066.62370	0.10666	996.871	16.81	0.23	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.84600		8.84600	0.11146	8.81800	8.81800		14.57	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,527.61600		0.25276	0.11146	2,663.12050	0.26631	2,527.616	14.45	0.52	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.68730		8.68730	0.11146	8.65920	8.65920		15.59	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.03359		119.09393		8.06931	118.85383		6.18	0.00	67,526,258.31	567	191,673.00
R186	On 03/05/2018	Bond Future	7.85	Call	324.46000		0.32446		275.19000	0.27519	324.460	6.02	0.27	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	314.99000		0.31499		391.16000	0.39116	314.990	6.49	0.25	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	189.57000		0.18957		242.66000	0.24266	189.570	6.61	0.16	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	144.93000		0.14493		188.44000	0.18844	144.930	6.68	0.13	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	82.42000		0.08242		110.67000	0.11067	82.420	6.80	0.08	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	8.95000		0.00895		13.52000	0.01352	8.950	7.23	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,125.38000		8.12538		7,885.43000	7.88543	8,125.380	7.42	1.00	0.00	0	1,093.00
R186	On 03/05/2018	Bond Future	9.72	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	10,640.00
R186	On 03/05/2018	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.42	0.00	0.00	0	3,200.00
R186	On 02/08/2018	Bond Future			8.05744		115.99535		8.09480	115.75031		6.86	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	462.01000		0.46201		420.03000	0.42003	462.010	6.42	0.20	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,565.48000		2.56548		2,425.29000	2.42529	2,565.480	7.12	0.61	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.07827		118.16255		8.11705	117.91448		6.91	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,082.73000		2.08273		1,976.14000	1.97614	2,082.730	6.82	0.46	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,938.71000		3.93871		3,783.24000	3.78324	3,938.710	7.22	0.66	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	602.38000		0.60238		647.29000	0.64729	602.380	7.78	0.16	0.00	0	5,000.00
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

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
R197	On 03/05/2018	Bond Future			310.27016		310.27016		310.26807	310.26807			0.00	0.00	0	2,388.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/05/2018	Bond Future			250.33055		250.33055		249.25765	249.25765		3.91	0.00	0.00	0	23,110.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.43976		102.67255		7.44477	102.65243		4.01	0.00	616,035.30	6	72,806.00
R2023	On 03/05/2018	Bond Future	9.19	Put	0.00000		0.00000		0.00000	0.00000	0.000	4.71	0.00	0.00	0	2,500.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/05/2018	Bond Future			8.43115		98.95007		8.46689	98.69306		8.60	0.00	0.00	0	95,577.00
R2030	On 02/08/2018	Bond Future			8.46541		96.77354		8.50246	96.51140		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,179.97000		2.17997		2,050.82000	2.05082	2,179.970	9.17	0.54	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,997.91000		3.99791		3,816.45000	3.81645	3,997.910	9.71	0.73	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	288.96000		0.28896		321.29000	0.32129	288.960	10.55	0.10	0.00	0	7,850.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/05/2018	Bond Future			8.61091		97.94983		8.64660	97.67012		9.73	0.00	979,498.30	10	60,208.00
R2032	On 02/08/2018	Bond Future			8.64492		99.76055		8.68180	99.47526		10.07	0.00	0.00	0	2.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/05/2018	Bond Future			8.76109		102.63444		8.79677	102.32187		13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,515.15000		1.51515		1,392.03000	1.39203	1,515.150	13.78	0.50	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	264.06000		0.26406		324.57000	0.32457	264.060	13.66	0.13	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.79582		104.53170		8.83262	104.21295		14.29	0.00	0.00	0	3.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/05/2018	Bond Future			8.86266		98.96892		8.89840	98.65388		11.23	0.00	593,813.52	6	46,822.00
R2037	On 02/08/2018	Bond Future			8.90236		96.54234		8.93920	96.22113		12.17	0.00	0.00	0	731.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 03/05/2018	Bond Future			6.67089		103.81635		6.66750	103.81840		12.75	0.00	0.00	0	21,667.00
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 03/05/2018	Bond Future			8.92264		103.12411		8.96846	102.68646		11.85	0.00	515,620.55	5	45,123.00
R2040	On 03/05/2018	Bond Future	8.50	Call	133.09000		0.13309		104.55000	0.10455	133.090	10.77	0.09	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,726.02000		1.72602		1,500.58000	1.50058	1,726.020	11.67	0.59	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,547.44000		9.54744		9,114.21000	9.11421	9,547.440	13.92	0.99	0.00	0	1,500.00
R2040	On 02/08/2018	Bond Future			8.96233		100.52400		9.00952	100.07784		12.84	0.00	0.00	0	420.00
R2040	On 31/01/2040	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
R2044	On 03/05/2018	Bond Future			8.97238		100.10125		9.02322	99.60514		12.55	0.00	0.00	0	27,123.00
R2044	On 02/08/2018	Bond Future			9.01126		97.57050		9.06357	97.06474		13.61	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 03/05/2018	Bond Future			8.93048		99.74673		8.98123	99.23115		13.09	0.00	398,986.92	4	90,928.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 03/05/2018	Bond Future			6.83716		102.89653		6.83613	102.89816		0.98	0.00	0.00	0	23,553.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 03/05/2018	Bond Future			7.08077		99.83859		7.08546	99.82656		2.09	0.00	70,885,398.90	710	35,684.00
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 03/05/2018	Bond Future			8.79057		77.93523		8.82621	77.67154		11.36	0.00	37,564,780.86	482	87,270.00
R209	On 03/05/2018	Bond Future	9.19	Call	3,056.23000		3.05623	2,840.76000	2.84076	3,056.230		12.26	0.87	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	40.21000		0.04021	55.41000	0.05541	40.210		12.90	0.04	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,670.15000		6.67015	6,410.38000	6.41038	6,670.150		13.54	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	7.09000		0.00709	10.63000	0.01063	7.090		13.58	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	1.21000		0.00121	1.99000	0.00199	1.210		13.65	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.17000		0.00017	0.31000	0.00031	0.170		13.65	0.00	0.00	0	435.00
R209	On 03/05/2018	Bond Future	10.73	Put	0.00000		0.00000	0.00000	0.00000	0.000		13.65	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future			8.82371		79.37592		8.86037	79.10700		12.22	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	1,050.48000		1.05048	975.31000	0.97531	1,050.480		11.69	0.32	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,127.95000		1.12795	1,048.73000	1.04873	1,127.950		11.74	0.33	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,195.33000		2.19533	2,337.00000	2.33700	2,195.330		12.28	0.48	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,779.27000		2.77927	2,634.07000	2.63407	2,779.270		12.51	0.58	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,180.54000		1.18054	1,272.96000	1.27296	1,180.540		12.98	0.30	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	807.23000		0.80723	876.72000	0.87672	807.230		13.38	0.22	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,345.23000		6.34523	6,126.71000	6.12671	6,345.230		13.80	0.84	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	156.04000		0.15604	174.93000	0.17493	156.040		14.05	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	26.70000		0.02670	30.97000	0.03097	26.700		14.05	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			8.85649		77.71025		8.89401	77.43740		12.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/05/2018	Bond Future	192.53202		192.53202		192.52884	192.52884			0.00	0.00	0	2,159.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 03/05/2018	Bond Future	156.31174		156.31174		156.31091	156.31091			0.00	0.00	0	4,755.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/05/2018	Bond Future	8.49959	89.72529		8.54028	89.43692			9.12	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.52912	91.38394		8.57116	91.08986			9.79	0.00	0.00	0	1.00
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 03/05/2018	Bond Future	8.90542	77.89250		8.95616	77.49415			12.30	0.00	74,153,660.00	952	44,708.00
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 18/06/2018	Foreign Exchange Future	9.20220	9.20220		9.17080	9.17080			11.21	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.33060	9.33060		9.29850	9.29850			11.88	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.45360	9.45360		9.42130	9.42130			12.22	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.02990	10.02990		9.99900	9.99900			12.96	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.93060	2.93060		2.93950	2.93950			11.63	0.00	10,257,100.00	3,500	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.88160	2.88160		2.89340	2.89340			12.40	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.83390	2.83390		2.84460	2.84460			12.73	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.81540	2.81540		2.84440	2.84440			13.29	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.25570	1.25570		1.25930	1.25930				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.23330	1.23330		1.23530	1.23530				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.21340	1.21340		1.21560	1.21560				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17630	1.17630		1.17800	1.17800				0.00	0.00	0	0.00

Total for Derivatives : **1,105,508,484.46** **70,999** **5 836 581.00**

Grand Total: **1,105,508,484.46** **70,999** **5 836 581.00**