



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: 06/04/2018

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	12.01550	12.01550		11.98420	11.98420		7.57	0.00	1,925,483,875.00	160,250	0.00	
\$ / R	On 10/04/2018	Any day expiry	12.05460	12.05460		11.98080	11.98080		9.94	0.00	0.00	0	10,000.00	
\$ / R	On 10/04/2018	Any day expiry	11.65	Call	405.14650	0.40515	335.17440	0.33517	405.147	13.89	0.99	0.00	0	20,000.00
\$ / R	On 16/04/2018	Any day expiry	12.06300	12.06300		11.99090	11.99090		11.59	0.00	0.00	0	192.00	
\$ / R	On 17/04/2018	Any day expiry	12.06470	12.06470		11.99250	11.99250		11.72	0.00	0.00	0	1,551.00	
\$ / R	On 20/04/2018	Any day expiry	12.06970	12.06970		12.05260	12.05260		11.98	0.00	0.00	0	0.00	
\$ / R	On 20/04/2018	Any day expiry	12.03	Put	94.85530	0.09486	0.00000	0.00000	94.855	12.07	0.44	106,038,774.80	20,000	20,000.00
\$ / R	On 24/04/2018	Any day expiry	12.07650	12.07650		12.00430	12.00430		12.10	0.00	0.00	0	70.00	
\$ / R	On 25/04/2018	Any day expiry	12.07810	12.07810		12.00600	12.00600		12.17	0.00	0.00	0	0.00	
\$ / R	On 25/04/2018	Any day expiry	15.00	Put	2,921.98860	2.92199	2,994.10180	2.99410	2,921.989	28.28	1.00	0.00	0	1,000.00
\$ / R	On 25/04/2018	Any day expiry	15.81	Call	0.18180	0.00018	0.08690	0.00009	0.182	36.41	0.00	0.00	0	2,000.00
\$ / R	On 26/04/2018	Any day expiry	12.07980	12.07980		12.00770	12.00770		12.25	0.00	0.00	0	1,846.00	
\$ / R	On 30/04/2018	Any day expiry	12.08660	12.08660		12.01440	12.01440		12.12	0.00	0.00	0	396.00	
\$ / R	On 30/04/2018	Any day expiry	11.70	Put	25.31830	0.02532	39.34110	0.03934	25.318	11.70	0.14	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	11.76	Put	35.61030	0.03561	53.37260	0.05337	35.610	11.77	0.18	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.78	Put	39.66040	0.03966	58.76560	0.05877	39.660	11.79	0.19	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/04/2018	Any day expiry	11.85	Put	56.54940	0.05655	80.66820	0.08067	56.549	11.86	0.25	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	11.87	Call	278.80160	0.27880	232.22580	0.23223	278.802	11.88	0.73	0.00	0	202.00
\$ / R	On 30/04/2018	Any day expiry	11.91	Call	251.27870	0.25128	207.78230	0.20778	251.279	11.92	0.69	0.00	0	100.00
\$ / R	On 30/04/2018	Any day expiry	11.94	Call	231.69690	0.23170	190.55120	0.19055	231.697	11.95	0.66	0.00	0	288.00
\$ / R	On 30/04/2018	Any day expiry	12.10	Call	143.34170	0.14334	117.62340	0.11762	143.342	12.12	0.49	0.00	0	400.00
\$ / R	On 30/04/2018	Any day expiry	13.80	Put	1,713.95160	1.71395	1,786.13970	1.78614	1,713.952	18.77	1.00	0.00	0	1,000.00
\$ / R	On 30/04/2018	Any day expiry	15.23	Call	0.09400	0.00009	0.08720	0.00009	0.094	26.82	0.00	0.00	0	500.00
\$ / R	On 30/04/2018	Any day expiry	15.66	Call	0.08160	0.00008	0.05810	0.00006	0.082	29.49	0.00	0.00	0	500.00
\$ / R	On 02/05/2018	Any day expiry			12.08990	12.08990	12.01780	12.01780		12.19	0.00	0.00	0	0.00
\$ / R	On 02/05/2018	Any day expiry	11.50	Put	6.69570	0.00670	12.14740	0.01215	6.696	11.14	0.04	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	11.80	Call	336.25340	0.33625	285.47700	0.28548	336.253	11.67	0.79	0.00	0	2,000.00
\$ / R	On 02/05/2018	Any day expiry	12.50	Call	43.37350	0.04337	35.86320	0.03586	43.374	13.61	0.18	0.00	0	2,000.00
\$ / R	On 07/05/2018	Any day expiry			12.09840	12.09840	12.02620	12.02620		12.12	0.00	2,412,740,000.00	200,000	100,000.00
\$ / R	On 07/05/2018	Any day expiry	12.00	Call	221.80780	0.22181	185.91110	0.18591	221.808	12.00	0.60	0.00	0	100,000.00
\$ / R	On 09/05/2018	Any day expiry			12.10180	12.10180	12.02950	12.02950		12.23	0.00	0.00	0	0.00
\$ / R	On 09/05/2018	Any day expiry	12.74	Put	669.10030	0.66910	736.21820	0.73622	669.100	14.39	0.88	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	13.86	Put	1,759.36910	1.75937	1,831.53270	1.83153	1,759.369	17.67	0.99	0.00	0	1,880.00
\$ / R	On 09/05/2018	Any day expiry	15.63	Call	0.38190	0.00038	0.42000	0.00042	0.382	27.98	0.00	0.00	0	1,880.00
\$ / R	On 11/05/2018	Any day expiry			12.10510	12.10510	12.03280	12.03280		12.32	0.00	0.00	0	70.00
\$ / R	On 14/05/2018	Any day expiry			12.11000	12.11000	12.03770	12.03770		12.24	0.00	0.00	0	0.00
\$ / R	On 14/05/2018	Any day expiry	12.75	Put	678.60230	0.67860	744.96630	0.74497	678.602	14.36	0.86	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	14.50	Put	2,390.39050	2.39039	2,462.71930	2.46272	2,390.390	19.02	1.00	0.00	0	11,000.00
\$ / R	On 14/05/2018	Any day expiry	15.76	Call	0.71120	0.00071	0.57820	0.00058	0.711	28.27	0.00	0.00	0	11,000.00
\$ / R	On 15/05/2018	Any day expiry			12.11170	12.11170	12.03930	12.03930		12.29	0.00	0.00	0	0.00
\$ / R	On 15/05/2018	Any day expiry	10.90	Put	2.67370	0.00267	3.34700	0.00335	2.674	14.65	0.01	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	11.70	Put	46.62460	0.04662	64.38910	0.06439	46.625	11.82	0.18	0.00	0	1,000.00
\$ / R	On 15/05/2018	Any day expiry	12.20	Call	158.89030	0.15889	135.59330	0.13559	158.890	12.61	0.44	0.00	0	1,000.00
\$ / R	On 18/05/2018	Any day expiry			12.11660	12.11660	12.04420	12.04420		12.40	0.00	0.00	0	0.00
\$ / R	On 18/05/2018	Any day expiry	12.00	Put	147.49510	0.14750	183.21810	0.18322	147.495	12.28	0.40	0.00	0	51,000.00
\$ / R	On 31/05/2018	Any day expiry			12.13800	12.13800	12.06540	12.06540		12.55	0.00	0.00	0	181.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,669.25500	1.66925	1,740.78470	1.74078	1,669.255	16.60	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	1.15110	0.00115	1.33690	0.00134	1.151	22.64	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	1.00580	0.00101	0.81810	0.00082	1.006	24.76	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.15120	12.15120	12.18290	12.18290		12.61	0.00	0.00	0	0.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	79.53340	0.07953	0.00000	0.00000	79.533	14.42	0.20	4,275,540.02	1,746	1,746.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.16690	12.16690	12.09400	12.09400		12.65	0.00	1,215,582,812.10	99,909	908,659.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	8.13910	0.00814	9.94100	0.00994	8.139	12.24	0.03	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	17.54980	0.01755	21.69960	0.02170	17.550	12.14	0.06	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	846.52890	0.84653	780.68020	0.78068	846.529	12.07	0.91	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	757.91080	0.75791	694.65510	0.69466	757.911	12.02	0.88	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	47.91210	0.04791	59.06680	0.05907	47.912	11.99	0.14	17,124,236.40	10,000	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	65.67040	0.06567	81.40600	0.08141	65.670	12.03	0.18	8,753,637.12	4,000	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.70	Call	556.20930	0.55621	503.08010	0.50308	556.209	12.14	0.77	0.00	0	60.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	103.11720	0.10312	125.04180	0.12504	103.117	12.20	0.25	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	109.02930	0.10903	131.83490	0.13183	109.029	12.22	0.26	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	118.32090	0.11832	142.47110	0.14247	118.321	12.25	0.28	0.00	0	1,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	153.05940	0.15306	181.81200	0.18181	153.059	12.37	0.33	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	360.63650	0.36064	321.19000	0.32119	360.637	12.48	0.61	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	193.73650	0.19374	227.19000	0.22719	193.737	12.48	0.39	0.00	0	35,050.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	250.46300	0.25046	290.14810	0.29015	250.463	12.62	0.46	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.13	Call	292.47630	0.29248	260.03720	0.26004	292.476	12.63	0.53	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	260.75070	0.26075	301.98310	0.30198	260.751	12.64	0.47	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Call	287.65070	0.28765	255.98310	0.25598	287.651	12.64	0.53	0.00	0	8,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	265.98160	0.26598	307.98520	0.30799	265.982	12.65	0.48	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.24	Call	245.61220	0.24561	218.45150	0.21845	245.612	12.89	0.47	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	324.85180	0.32485	370.98810	0.37099	324.852	12.92	0.54	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	356.35500	0.35636	404.42120	0.40442	356.355	13.05	0.56	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	423.17860	0.42318	474.81030	0.47481	423.179	13.32	0.61	0.00	0	12,603.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	161.55570	0.16156	143.45790	0.14346	161.556	13.59	0.34	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	494.65570	0.49466	549.45790	0.54946	494.656	13.59	0.66	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	690.29820	0.69030	751.16120	0.75116	690.298	14.27	0.76	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	868.43070	0.86843	932.92220	0.93292	868.431	14.79	0.82	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	70.44180	0.07044	62.59660	0.06260	70.442	14.89	0.17	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	903.54180	0.90354	968.59660	0.96860	903.542	14.89	0.83	0.00	0	21,728.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	947.88340	0.94788	1,013.59140	1.01359	947.883	15.01	0.84	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	1,056.13300	1.05613	1,123.20350	1.12320	1,056.133	15.31	0.87	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	1,083.55640	1.08356	1,150.92610	1.15093	1,083.556	15.38	0.88	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	1,175.87570	1.17588	1,244.13590	1.24414	1,175.876	15.63	0.89	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	39.40720	0.03941	34.50350	0.03450	39.407	15.76	0.10	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	1,324.68150	1.32468	1,393.60710	1.39361	1,324.681	15.86	0.92	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	1,343.42340	1.34342	1,412.50130	1.41250	1,343.423	15.88	0.92	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,362.21300	1.36221	1,431.43650	1.43144	1,362.213	15.90	0.92	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,494.92440	1.49492	1,565.04010	1.56504	1,494.924	16.04	0.94	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,600.44610	1.60045	1,671.11860	1.67112	1,600.446	16.15	0.95	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,648.71320	1.64871	1,719.60270	1.71960	1,648.713	16.20	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,658.38720	1.65839	1,729.31790	1.72932	1,658.387	16.21	0.96	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,677.75420	1.67775	1,748.76450	1.74876	1,677.754	16.23	0.96	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,687.44750	1.68745	1,758.49660	1.75850	1,687.448	16.24	0.96	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,745.73140	1.74573	1,816.99750	1.81700	1,745.731	16.30	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	10.20070	0.01020	8.87640	0.00888	10.201	16.40	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,843.30070	1.84330	1,914.87640	1.91488	1,843.301	16.40	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,941.32520	1.94133	2,013.15400	2.01315	1,941.325	16.50	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	2,089.04070	2.08904	2,161.16470	2.16116	2,089.041	16.64	0.98	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	3.21710	0.00322	2.95000	0.00295	3.217	16.92	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	2.63690	0.00264	2.74440	0.00274	2.637	17.50	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.54100	0.00254	2.65160	0.00265	2.541	17.96	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	2.32630	0.00233	2.44350	0.00244	2.326	19.35	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	2.30980	0.00231	2.42760	0.00243	2.310	19.49	0.01	0.00	0	2,700.00

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\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	2.26930	0.00227	2.38840	0.00239	2.269	19.86	0.01	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	2.23380	0.00223	2.35420	0.00235	2.234	20.23	0.01	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	2.18550	0.00219	2.30790	0.00231	2.186	20.83	0.01	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	2.16390	0.00216	2.28720	0.00229	2.164	21.16	0.01	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	2.15550	0.00216	2.27930	0.00228	2.156	21.30	0.01	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	2.10180	0.00210	2.07100	0.00207	2.102	22.50	0.01	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	1.02170	0.00102	0.99820	0.00100	1.022	22.55	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.64940	0.00065	0.63860	0.00064	0.649	22.55	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.61000	0.00061	0.60050	0.00060	0.610	22.55	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.51590	0.00052	0.50910	0.00051	0.516	22.55	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.48430	0.00048	0.47840	0.00048	0.484	22.55	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.36760	0.00037	0.36460	0.00036	0.368	22.55	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.20520	0.00021	0.20550	0.00021	0.205	22.55	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.17220	0.00017	0.17300	0.00017	0.172	22.55	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.10820	0.00011	0.10950	0.00011	0.108	22.55	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.07380	0.00007	0.07520	0.00008	0.074	22.55	0.00	0.00	0	7,028.00
\$ / R	On 29/06/2018	Any day expiry			12.18400	12.18400	12.11060	12.11060		12.90	0.00	0.00	0	1,790.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,640.97130	1.64097	1,711.08210	1.71108	1,640.971	16.44	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	2.26070	0.00226	2.40530	0.00241	2.261	20.27	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.13950	0.00114	1.10240	0.00110	1.140	20.89	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.18860	12.18860	12.11520	12.11520		12.86	0.00	0.00	0	100.00
\$ / R	On 06/07/2018	Any day expiry			12.19480	12.19480	12.12130	12.12130		12.92	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	249.81800	0.24982	284.14490	0.28414	249.818	12.76	0.42	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	42.36860	0.04237	37.46600	0.03747	42.369	16.16	0.09	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	34.72070	0.03472	30.65940	0.03066	34.721	16.38	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.21660	12.21660	12.14280	12.14280		13.03	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.22280	12.22280	12.14900	12.14900		13.02	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	2,248.26320	2.24826	2,319.78820	2.31979	2,248.263	17.59	0.95	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.93410	0.00193	1.97330	0.00197	1.934	18.54	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.22440	12.22440	12.15050	12.15050		13.04	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.22750	12.22750	12.15360	12.15360		13.17	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.23380	12.23380	12.15980	12.15980		13.16	0.00	0.00	0	1,303.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,621.20020	1.62120	1,690.08710	1.69009	1,621.200	16.46	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.04450	0.00304	2.75860	0.00276	3.044	18.37	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	1.20940	0.00121	1.06800	0.00107	1.209	18.42	0.00	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.24470	12.24470	12.17060	12.17060		13.19	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	418.34470	0.41834	464.30020	0.46430	418.345	13.35	0.52	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,673.11050	1.67311	1,742.20710	1.74221	1,673.110	16.52	0.89	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	1.78550	0.00179	1.57670	0.00158	1.786	18.06	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.25410	12.25410	12.17990	12.17990		13.19	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.28220	12.28220	12.20760	12.20760		13.35	0.00	0.00	0	1,666.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,605.53590	1.60554	1,673.61500	1.67362	1,605.536	16.31	0.86	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.40350	0.00340	3.04440	0.00304	3.404	17.11	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.35310	0.00135	1.20760	0.00121	1.353	17.11	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		12.30870	12.30870	12.23390	12.23390		13.35	0.00	8,259,137.70	671	50,977.00
\$ / R	11.48	Put	Foreign Exchange Future	108.84020	0.10884		126.18420	0.12618	108.840	12.31	0.19	0.00	0	5,200.00
\$ / R	11.50	Put	Foreign Exchange Future	113.52420	0.11352		131.36340	0.13136	113.524	12.33	0.19	0.00	0	45,000.00
\$ / R	11.60	Put	Foreign Exchange Future	139.05630	0.13906		159.44530	0.15945	139.056	12.42	0.23	0.00	0	2,000.00
\$ / R	11.75	Put	Foreign Exchange Future	184.94660	0.18495		210.52290	0.21052	184.947	12.58	0.28	0.00	0	73,314.00
\$ / R	11.85	Put	Foreign Exchange Future	221.36780	0.22137		250.24120	0.25024	221.368	12.72	0.31	0.00	0	48,200.00
\$ / R	12.00	Put	Foreign Exchange Future	283.57710	0.28358		317.43530	0.31744	283.577	12.93	0.37	0.00	0	13,250.00
\$ / R	12.30	Put	Foreign Exchange Future	434.68400	0.43468		479.03850	0.47904	434.684	13.35	0.48	0.00	0	100.00
\$ / R	12.50	Call	Foreign Exchange Future	366.42470	0.36642		341.41370	0.34141	366.425	13.74	0.45	8,354,801.30	1,500	1,600.00
\$ / R	12.61	Put	Foreign Exchange Future	631.05670	0.63106		683.53730	0.68354	631.057	13.96	0.58	0.00	0	5,300.00
\$ / R	12.65	Put	Foreign Exchange Future	658.64000	0.65864		712.04500	0.71204	658.640	14.04	0.60	0.00	0	1,550.00
\$ / R	12.77	Call	Foreign Exchange Future	282.82970	0.28283		264.04050	0.26404	282.830	14.28	0.37	0.00	0	5,200.00
\$ / R	12.85	Put	Foreign Exchange Future	803.26350	0.80326		860.87260	0.86087	803.264	14.44	0.65	0.00	0	750.00
\$ / R	13.25	Put	Foreign Exchange Future	1,120.43010	1.12043		1,183.77950	1.18378	1,120.430	15.22	0.75	0.00	0	73,314.00
\$ / R	13.30	Call	Foreign Exchange Future	170.93380	0.17093		160.05770	0.16006	170.934	15.32	0.24	0.00	0	1,500.00
\$ / R	13.50	Call	Foreign Exchange Future	142.02580	0.14203		0.00000	0.00000	142.026	15.71	0.20	12,626,841.60	5,000	3,000.00
\$ / R	13.65	Call	Foreign Exchange Future	122.88830	0.12289		114.82210	0.11482	122.888	15.96	0.18	0.00	0	1,464.00
\$ / R	15.97	Call	Foreign Exchange Future	12.68390	0.01268		8.92200	0.00892	12.684	18.84	0.02	0.00	0	5,300.00
\$ / R	16.04	Call	Foreign Exchange Future	11.68520	0.01169		8.07870	0.00808	11.685	18.87	0.02	0.00	0	1,550.00
\$ / R	16.14	Call	Foreign Exchange Future	10.22630	0.01023		7.00270	0.00700	10.226	18.87	0.02	0.00	0	750.00
\$ / R	16.29	Call	Foreign Exchange Future	8.35410	0.00835		5.63800	0.00564	8.354	18.87	0.02	0.00	0	73,314.00
\$ / R		On 28/09/2018	Any day expiry		12.32590	12.32590	12.25090	12.25090		13.46	0.00	0.00	0	1,295.00
\$ / R	13.80	Put	Any day expiry	1,593.17120	1.59317		1,660.65160	1.66065	1,593.171	16.15	0.83	0.00	0	1,000.00
\$ / R	16.25	Call	Any day expiry	12.42650	0.01243		10.34680	0.01035	12.427	19.10	0.02	0.00	0	500.00
\$ / R	16.80	Call	Any day expiry	6.15310	0.00615		5.02790	0.00503	6.153	19.10	0.01	0.00	0	500.00
\$ / R		On 25/10/2018	Any day expiry		12.36800	12.36800	12.29250	12.29250		13.52	0.00	0.00	0	70.00
\$ / R		On 29/10/2018	Any day expiry		12.37420	12.37420	12.29870	12.29870		13.51	0.00	0.00	0	225.00
\$ / R		On 31/10/2018	Any day expiry		12.37730	12.37730	12.30180	12.30180		13.61	0.00	0.00	0	430.00
\$ / R	13.80	Put	Any day expiry	1,582.41740	1.58242		1,648.75390	1.64875	1,582.417	16.06	0.80	0.00	0	1,000.00
\$ / R	16.47	Call	Any day expiry	19.55910	0.01956		17.94330	0.01794	19.559	19.30	0.03	0.00	0	500.00
\$ / R	17.02	Call	Any day expiry	10.71800	0.01072		9.80090	0.00980	10.718	19.30	0.02	0.00	0	500.00
\$ / R		On 05/11/2018	Any day expiry		12.38510	12.38510	12.30950	12.30950		13.61	0.00	0.00	0	0.00
\$ / R	11.90	Put	Any day expiry	273.10810	0.27311		304.61600	0.30462	273.108	12.89	0.32	0.00	0	1,880.00
\$ / R	13.86	Put	Any day expiry	1,632.70390	1.63270		1,699.35590	1.69936	1,632.704	16.12	0.80	0.00	0	1,880.00
\$ / R	16.81	Call	Any day expiry	14.82830	0.01483		13.63670	0.01364	14.828	19.30	0.02	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		12.39760	12.39760	12.32180	12.32180		13.63	0.00	0.00	0	70.00
\$ / R		On 16/11/2018	Any day expiry		12.40220	12.40220	12.32640	12.32640		13.65	0.00	0.00	0	0.00
\$ / R	10.83	Put	Any day expiry	45.04010	0.04504		50.55540	0.05056	45.040	12.64	0.08	0.00	0	51,000.00
\$ / R	11.67	Put	Any day expiry	197.89310	0.19789		221.34040	0.22134	197.893	12.70	0.25	0.00	0	51,000.00
\$ / R	13.22	Call	Any day expiry	280.19360	0.28019		264.99550	0.26500	280.194	15.07	0.32	0.00	0	51,000.00
\$ / R		On 30/11/2018	Any day expiry		12.42400	12.42400	12.34800	12.34800		13.67	0.00	0.00	0	0.00
\$ / R	13.80	Put	Any day expiry	1,574.51550	1.57452		1,639.78760	1.63979	1,574.515	16.00	0.77	0.00	0	1,000.00
\$ / R	16.70	Call	Any day expiry	25.03540	0.02504		23.27650	0.02328	25.035	19.32	0.03	0.00	0	500.00
\$ / R	17.31	Call	Any day expiry	13.73300	0.01373		12.74320	0.01274	13.733	19.32	0.02	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 11/12/2018	Any day expiry			12.44120		12.44120		12.36490	12.36490		13.75	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,446.11490		1.44611	1,510.05140	1.51005	1,446.115		15.77	0.74	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	60.15810		0.06016	58.70740	0.05871	60.158		18.52	0.07	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			12.44580		12.44580	12.36960	12.36960			13.76	0.00	9,458,808.00	760	21,134.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	204.33410		0.20433	226.82440	0.22682	204.334		12.76	0.25	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	545.40950		0.54541	515.55370	0.51555	545.409		13.84	0.51	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	379.67010		0.37967	359.49570	0.35950	379.670		14.66	0.38	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	329.47680		0.32948	312.50740	0.31251	329.477		15.00	0.34	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	217.13610		0.21714	205.38640	0.20539	217.136		15.98	0.24	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.89	Call	99.58130		0.09958	95.60120	0.09560	99.581		17.31	0.12	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	54.19610		0.05420	53.22540	0.05323	54.196		18.93	0.07	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.47230		12.47230	12.39580	12.39580			13.76	0.00	0.00	0	0.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,566.71910		1.56672	1,631.05610	1.63106	1,566.719		15.92	0.75	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	29.93280		0.02993	27.44400	0.02744	29.933		19.22	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	16.64760		0.01665	15.18850	0.01519	16.648		19.22	0.02	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			12.53950		12.53950	12.46250	12.46250			13.94	0.00	0.00	0	70.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.58960		12.58960	12.51240	12.51240			14.01	0.00	0.00	0	2,515.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	406.82200		0.40682	0.00000	0.00000	406.822		13.32	0.35	18,070,767.57	4,145	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	413.66950		0.41367	0.00000	0.00000	413.669		15.21	0.35	37,081,904.66	8,290	4,145.00
\$ / R	On 27/03/2019	Any day expiry			12.60330		12.60330	12.52600	12.52600			14.02	0.00	0.00	0	4,414.00
\$ / R	On 14/06/2019	Foreign Exchange Future			12.72260		12.72260	12.64720	12.64720			14.27	0.00	0.00	0	3,087.00
\$ / R	On 13/12/2019	Foreign Exchange Future			12.99730		12.99730	12.92740	12.92740			14.57	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	66.71390		0.06671	65.66300	0.06566	66.714		19.12	0.05	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.29350		13.29350	13.22410	13.22410			15.10	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.37970		13.37970	13.30680	13.30680			15.26	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.46970		13.46970	13.39310	13.39310			15.38	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.16690		12.16690	12.09400	12.09400			12.65	0.00	0.00	0	390.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.30870		12.30870	12.23390	12.23390			13.35	0.00	0.00	0	50.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.44580		12.44580	12.36960	12.36960			13.76	0.00	0.00	0	28.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			12.72260		12.72260	12.64720	12.64720			14.27	0.00	0.00	0	0.00
£ / R	On 30/04/2018	Any day expiry			17.03970		17.03970	16.83530	16.83530			12.70	0.00	0.00	0	9.00
£ / R	On 15/05/2018	Any day expiry			17.08570		17.08570	16.88100	16.88100			13.02	0.00	0.00	0	11.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.18700		17.18700	16.98110	16.98110			13.48	0.00	17,341,683.00	1,009	187,612.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	605.04210		0.60504	753.36570	0.75337	605.042		13.92	0.60	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	7.65710		0.00766	6.39260	0.00639	7.657		17.59	0.02	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.45610		17.45610	17.24590	17.24590			14.11	0.00	0.00	0	18,266.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.71800		17.71800	17.50470	17.50470			14.56	0.00	5,315,400.00	300	4,345.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.99930		17.99930	17.78300	17.78300			14.83	0.00	0.00	0	3,129.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.26080		18.26080	18.04660	18.04660			14.75	0.00	0.00	0	5,465.00
¥ / R	On 03/05/2018	Any day expiry			0.11304		0.11304	0.11201	0.11201			17.79	0.00	0.00	0	0.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11409		0.11409	0.11305	0.11305			16.25	0.00	0.00	0	8,296.00

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 29/06/2018	Any day expiry		0.11435	0.11435		0.11330	0.11330		15.93	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.11618	0.11618		0.11511	0.11511		13.84	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.11827	0.11827		0.11718	0.11718		12.92	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12277	0.12277		0.12170	0.12170		12.42	0.00	0.00	0	0.00
€ / R	On 11/04/2018	Any day expiry		14.78160	14.78160		14.65450	14.65450		9.75	0.00	0.00	0	107.00
€ / R	On 30/04/2018	Any day expiry		14.84080	14.84080		14.71340	14.71340		11.05	0.00	1,585,740.00	107	123.00
€ / R	On 23/05/2018	Any day expiry		14.91220	14.91220		14.78470	14.78470		11.44	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future		14.99340	14.99340		14.86520	14.86520		11.70	0.00	128,118,603.00	8,545	121,677.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	9.95980	0.00996	12.67660	0.01268	9.960	12.64	0.03	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	18.22360	0.01822	23.21330	0.02321	18.224	12.12	0.05	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	30.53940	0.03054	38.87630	0.03888	30.539	11.67	0.08	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	57.46150	0.05746	80.83760	0.08084	57.461	11.09	0.15	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	759.89970	0.75990	657.68550	0.65769	759.900	11.13	0.84	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	681.05240	0.68105	584.45280	0.58445	681.052	11.21	0.80	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	309.73510	0.30974	257.33840	0.25734	309.735	11.70	0.51	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	473.34340	0.47334	563.89860	0.56390	473.343	12.21	0.61	0.00	0	50,995.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	123.34320	0.12334	101.72900	0.10173	123.343	12.97	0.25	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	69.27330	0.06927	56.74420	0.05674	69.273	13.63	0.15	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,480.88990	1.48089	1,603.08970	1.60309	1,480.890	14.36	0.92	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	2.98850	0.00299	3.22450	0.00322	2.989	19.40	0.01	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.53530	0.00054	0.41470	0.00041	0.535	22.96	0.00	0.00	0	50,995.00
€ / R	On 17/09/2018	Foreign Exchange Future		15.27840	15.27840		15.14720	15.14720		12.41	0.00	0.00	0	56,817.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	26.90760	0.02691	31.59950	0.03160	26.908	11.64	0.05	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	110.14730	0.11015	137.77500	0.13777	110.147	11.38	0.17	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	882.77410	0.88277	979.44430	0.97944	882.774	13.23	0.64	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	143.20790	0.14321	126.36590	0.12637	143.208	14.56	0.18	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.29870	0.01630	15.01140	0.01501	16.299	18.13	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future		15.56130	15.56130		15.42850	15.42850		12.79	0.00	0.00	0	4,549.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.87460	15.87460		15.73920	15.73920		13.05	0.00	0.00	0	2,625.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.12190	16.12190		15.98780	15.98780		13.41	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap		92.96000	92.96000		92.92000	92.92000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap		89.86000	89.86000		89.82000	89.82000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		88.53000	88.53000		88.48000	88.48000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		90.65000	90.65000		90.57000	90.57000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		94.42000	94.42000		94.32000	94.32000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		92.92000	92.92000		92.81000	92.81000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		94.94000	94.94000		94.83000	94.83000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		98.63000	98.63000		98.53000	98.53000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		98.91000	98.91000		98.82000	98.82000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		94.03000	94.03000		93.94000	93.94000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		99.49000	99.49000		99.41000	99.41000			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 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
1Y STND	On 22/03/2019	Interest Rate Swap		99.41000	99.41000		99.40000	99.40000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.03000	100.03000		100.02000	100.02000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.49000	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	98.82000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.16000	99.16000		99.15000	99.15000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.48000	99.48000		99.47000	99.47000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		99.80000	99.80000		99.79000	99.79000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		100.67000	100.67000		100.66000	100.66000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.35000	98.35000		98.33000	98.33000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.14000	100.14000		100.12000	100.12000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		95.57000	95.57000		95.55000	95.55000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		94.71000	94.71000		94.69000	94.69000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		93.81000	93.81000		93.79000	93.79000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		93.89000	93.89000		93.87000	93.87000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		96.00000	96.00000		95.99000	95.99000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		96.06000	96.06000		96.05000	96.05000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		97.18000	97.18000		97.16000	97.16000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		99.32000	99.32000		99.29000	99.29000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		100.51000	100.51000		100.47000	100.47000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		95.52000	95.52000		95.47000	95.47000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		99.79000	99.79000		99.74000	99.74000			0.00	0.00	0	0.00
AL37	On 03/05/2018	Index Future		588.80500	588.80500		589.26100	589.26100			0.00	0.00	0	0.00
AL7T	On 03/05/2018	Index Future		695.23900	695.23900		695.79600	695.79600			0.00	0.00	0	0.00
ALBI	On 03/05/2018	Index Future		636.56700	636.56700		637.27600	637.27600			0.00	0.00	0	805.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future		9.34740	9.34740		9.29310	9.29310		10.69	0.00	2,336,850.00	250	12,469.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		9.46190	9.46190		9.40600	9.40600		11.19	0.00	0.00	0	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		9.57500	9.57500		9.51770	9.51770		12.05	0.00	0.00	0	11,312.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		9.80600	9.80600		9.75060	9.75060		12.41	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future		9.53620	9.53620		9.46820	9.46820		12.18	0.00	0.00	0	1,340.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		9.78730	9.78730		9.71580	9.71580		12.81	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future		12.73570	12.73570		12.63130	12.63130		11.15	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future		12.99000	12.99000		12.88330	12.88330		11.95	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
CHF / R	On 14/12/2018	Foreign Exchange Future	13.24390		13.24390		13.13510	13.13510		12.55	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.73850		13.73850		13.63080	13.63080		13.12	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.92290		1.92290		1.91380	1.91380		11.55	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.93880		1.93880		1.92960	1.92960		12.43	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.95450		1.95450		1.94510	1.94510		12.88	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	1.98520		1.98520		1.97620	1.97620		13.55	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.01360		2.01360		2.02240	2.02240		12.34	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.05230		2.05230		2.06300	2.06300		13.09	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.09170		2.09170		2.09880	2.09880		13.67	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.23780		2.23780		2.26380	2.26380		14.45	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	10.16335		80.59560		10.14403	80.72158			0.00	0.00	0	9,466.00
ES33	On 02/08/2018	Bond Future	10.24263		82.08437		10.22250	82.21376			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	10.33851		84.09996		10.32426	84.20844			0.00	0.00	0	7,957.00
ES42	On 02/08/2018	Bond Future	10.41544		85.65356		10.40060	85.76507			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	633.17600		633.17600		633.82700	633.82700			0.00	0.00	0	474.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.55380		1.55380		1.54440	1.54440		85.83	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.57530		1.57530		1.56540	1.56540		12.94	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.59520		1.59520		1.58490	1.58490		13.73	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.68680		1.68680		1.67750	1.67750		14.74	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
I2025	On 03/05/2018	Bond Future		135.73862	135.73862		135.73659	135.73659			0.00	814,431.72	6	1,033.00
I2025	On 02/08/2018	Bond Future		136.87370	136.87370		136.87204	136.87204			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 03/05/2018	Bond Future		104.22788	104.22788		104.53342	104.53342			0.00	0.00	0	1,370.00
I2029	On 02/08/2018	Bond Future		106.15936	106.15936		106.47090	106.47090			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		109.08458	109.08458		109.08222	109.08222			0.00	0.00	0	6,055.00
I2033	On 02/08/2018	Bond Future		111.10604	111.10604		111.10396	111.10396			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		134.05165	134.05165		134.47291	134.47291			0.00	1,340,516.50	10	8,991.00
I2038	On 02/08/2018	Bond Future		134.98290	134.98290		135.41238	135.41238			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		128.87607	128.87607		129.39098	129.39098			0.00	0.00	0	10,874.00
I2046	On 02/08/2018	Bond Future		131.26432	131.26432		131.78920	131.78920			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		136.03230	136.03230		137.54111	137.54111			0.00	0.00	0	9,788.00
I2050	On 02/08/2018	Bond Future		136.82036	136.82036		138.35763	138.35763			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		263.35500	263.35500		263.95200	263.95200			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		0.11930	0.11930		0.11810	0.11810			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.11870	0.11870		0.11740	0.11740			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.11870	0.11870		0.11650	0.11650			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.11550	0.11550		0.11520	0.11520			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future		1.55820	1.55820		1.55560	1.55560		12.63	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future		1.58170	1.58170		1.57980	1.57980		13.46	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.60510	1.60510		1.60120	1.60120		13.44	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.65040	1.65040		1.65150	1.65150		13.35	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future		8.83830	8.83830		8.78870	8.78870		11.70	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
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.94160		8.94160		8.89070	8.89070		12.25	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.04330		9.04330		8.99220	8.99220		12.97	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55420		9.55420		9.51280	9.51280		13.61	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.25670		1.25670		1.25390	1.25390			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.26480		1.26480		1.26180	1.26180			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27280		1.27280		1.26980	1.26980			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34070		1.34070		1.33910	1.33910			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.41260		1.41260		1.40410	1.40410			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.41820		1.41820		1.40970	1.40970			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.23230		1.23230		1.22910	1.22910			0.00	0.00	0	190.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.24130		1.24130		1.23810	1.23810			0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry			8.84670		8.84670	0.11252	8.92790	8.92790		13.48	0.00	0.00	0	0.00
R / ¥	On 03/05/2018	Any day expiry	8.94	Call	844.14700		0.08441	0.11252	1,342.79580	0.13428	844.147	13.02	0.39	0.00	0	100,000.00
R / ¥	On 29/06/2018	Any day expiry			8.74490		8.74490	0.11252	8.82600	8.82600		14.82	0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry	8.34	Put	1,155.18640		0.11552	0.11252	996.87120	0.09969	1,155.186	16.60	0.26	0.00	0	110,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.76490		8.76490	0.11252	8.84600	8.84600		14.58	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,905.66320		0.29057	0.11252	2,527.61600	0.25276	2,905.663	14.13	0.58	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.60710		8.60710	0.11252	8.68730	8.68730		15.61	0.00	0.00	0	283.00
R186	On 03/05/2018	Bond Future			8.04846		118.99390		8.03359	119.09393		6.18	0.00	106,975,516.10	899	191,135.00
R186	On 03/05/2018	Bond Future	7.85	Call	286.94000		0.28694		324.46000	0.32446	286.940	6.02	0.25	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.25	Put	327.84000		0.32784		314.99000	0.31499	327.840	6.49	0.26	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.35	Put	196.42000		0.19642		189.57000	0.18957	196.420	6.61	0.17	0.00	0	500.00
R186	On 03/05/2018	Bond Future	8.40	Put	149.71000		0.14971		144.93000	0.14493	149.710	6.68	0.14	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.50	Put	84.50000		0.08450		82.42000	0.08242	84.500	6.80	0.08	0.00	0	3,500.00
R186	On 03/05/2018	Bond Future	8.85	Put	8.80000		0.00880		8.95000	0.00895	8.800	7.23	0.01	0.00	0	4,745.00
R186	On 03/05/2018	Bond Future	9.30	Call	8,025.33000		8.02533		8,125.38000	8.12538	8,025.330	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			8.07319		115.89197		8.05744	115.99535		6.86	0.00	0.00	0	291.00
R186	On 02/08/2018	Bond Future	7.50	Call	436.96000		0.43696		462.01000	0.46201	436.960	6.42	0.19	0.00	0	1,470.00
R186	On 02/08/2018	Bond Future	8.25	Call	2,494.87000		2.49487		2,565.48000	2.56548	2,494.870	7.12	0.61	0.00	0	1,470.00
R186	On 01/11/2018	Bond Future			8.09458		118.05813		8.07827	118.16255		6.91	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	2,029.20000		2.02920		2,082.73000	2.08273	2,029.200	6.82	0.45	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	3,864.73000		3.86473		3,938.71000	3.93871	3,864.730	7.22	0.65	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	615.17000		0.61517		602.38000	0.60238	615.170	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/05/2018	Bond Future			309.97012		309.97012		310.27016	310.27016			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			250.33602		250.33602		250.33055	250.33055		3.91	0.00	0.00	0	23,110.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/05/2018	Bond Future			7.46012		102.59082		7.43976	102.67255		4.01	0.00	57,450,859.20	560	72,246.00
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			8.44085		98.88023		8.43115	98.95007		8.60	0.00	0.00	0	95,577.00
R2030	On 02/08/2018	Bond Future			8.47563		96.70113		8.46541	96.77354		9.28	0.00	0.00	0	127.00
R2030	On 02/08/2018	Bond Future	8.51	Call	2,132.94000		2.13294		2,179.97000	2.17997	2,132.940	9.17	0.53	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	3,937.72000		3.93772		3,997.91000	3.99791	3,937.720	9.71	0.73	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	292.00000		0.29200		288.96000	0.28896	292.000	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			8.62060		97.87378		8.61091	97.94983		9.73	0.00	0.00	0	60,208.00
R2032	On 02/08/2018	Bond Future			8.65509		99.68177		8.64492	99.76055		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			8.78086		102.46107		8.76109	102.63444		13.54	0.00	0.00	0	78,610.00
R2035	On 03/05/2018	Bond Future	8.75	Call	1,402.31000		1.40231		1,515.15000	1.51515	1,402.310	13.78	0.48	0.00	0	1,000.00
R2035	On 03/05/2018	Bond Future	9.25	Put	272.35000		0.27235		264.06000	0.26406	272.350	13.66	0.14	0.00	0	1,000.00
R2035	On 02/08/2018	Bond Future			8.81634		104.35378		8.79582	104.53170		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			8.87733		98.83942		8.86266	98.96892		11.23	0.00	0.00	0	46,822.00
R2037	On 02/08/2018	Bond Future			8.91761		96.40918		8.90236	96.54234		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			6.68485		103.80791		6.67089	103.81635		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			8.93731		102.98367		8.92264	103.12411		11.85	0.00	79,091,458.56	768	45,891.00
R2040	On 03/05/2018	Bond Future	8.50	Call	111.89000		0.11189		133.09000	0.13309	111.890	10.77	0.08	0.00	0	1,011.00
R2040	On 03/05/2018	Bond Future	9.00	Call	1,620.27000		1.62027		1,726.02000	1.72602	1,620.270	11.67	0.58	0.00	0	1,239.00
R2040	On 03/05/2018	Bond Future	10.00	Call	9,406.64000		9.40664		9,547.44000	9.54744	9,406.640	13.92	0.99	0.00	0	1,500.00

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
R2040	On 02/08/2018	Bond Future		8.97756	100.37966		8.96233	100.52400		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
R2044	On 03/05/2018	Bond Future		8.98705	99.95767		8.97238	100.10125		12.55	0.00	45,780,612.86	458	27,581.00
R2044	On 02/08/2018	Bond Future		9.02648	97.42290		9.01126	97.57050		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		8.94521	99.59660		8.93048	99.74673		13.09	0.00	0.00	0	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		6.85888	102.86227		6.83716	102.89653		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		7.10164	99.78507		7.08077	99.83859		2.09	0.00	0.00	0	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		8.81035	77.78872		8.79057	77.93523		11.36	0.00	4,667,323.20	60	87,210.00
R209	On 03/05/2018	Bond Future	9.19	Call	2,919.05000	2,91905	3,056.23000	3.05623	2,919.050	12.26	0.86	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.47	Put	41.56000	0.04156	40.21000	0.04021	41.560	12.90	0.04	0.00	0	250.00
R209	On 03/05/2018	Bond Future	9.75	Call	6,523.66000	6,52366	6,670.15000	6,67015	6,523.660	13.54	0.99	0.00	0	435.00
R209	On 03/05/2018	Bond Future	9.77	Put	7.09000	0.00709	7.09000	0.00709	7.090	13.58	0.01	0.00	0	250.00
R209	On 03/05/2018	Bond Future	10.00	Put	1.17000	0.00117	1.21000	0.00121	1.170	13.65	0.00	0.00	0	11,067.00
R209	On 03/05/2018	Bond Future	10.22	Put	0.16000	0.00016	0.17000	0.00017	0.160	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		8.84416	79.22574		8.82371	79.37592		12.22	0.00	0.00	0	816.00
R209	On 02/08/2018	Bond Future	8.46	Call	995.79000	0.99579	1,050.48000	1.05048	995.790	11.69	0.31	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1,070.67000	1.07067	1,127.95000	1.12795	1,070.670	11.74	0.32	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	2,259.30000	2,25930	2,195.33000	2,19533	2,259.300	12.28	0.49	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	2,683.01000	2,68301	2,779.27000	2,77927	2,683.010	12.51	0.57	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,217.97000	1,21797	1,180.54000	1,18054	1,217.970	12.98	0.31	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	833.50000	0.83350	807.23000	0.80723	833.500	13.38	0.23	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	6,212.69000	6,21269	6,345.23000	6,34523	6,212.690	13.80	0.84	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	161.52000	0.16152	156.04000	0.15604	161.520	14.05	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	27.67000	0.02767	26.70000	0.02670	27.670	14.05	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future		8.87742	77.55787		8.85649	77.71025		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

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/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 03/05/2018	Bond Future	192.53570		192.53570		192.53202	192.53202			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	156.20088		156.20088		156.31174	156.31174			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	8.50933	89.65615		8.49959	89.72529			9.12	0.00	0.00	0	44,803.00
R213	On 02/08/2018	Bond Future	8.53934	91.31233		8.52912	91.38394			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	8.92015	77.77652		8.90542	77.89250			12.30	0.00	0.00	0	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	9.25270	9.25270		9.20220	9.20220			11.21	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.38260	9.38260		9.33060	9.33060			11.78	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.50960	9.50960		9.45360	9.45360			12.13	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.07750	10.07750		10.02990	10.02990			12.75	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.94690	2.94690		2.93060	2.93060			11.62	0.00	0.00	0	12,120.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.89920	2.89920		2.88160	2.88160			12.30	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.85050	2.85050		2.83390	2.83390			12.71	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.84100	2.84100		2.81540	2.81540			13.35	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.26310	1.26310		1.25570	1.25570				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.24070	1.24070		1.23330	1.23330				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.22060	1.22060		1.21340	1.21340				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.18310	1.18310		1.17630	1.17630				0.00	0.00	0	0.00

Total for Derivatives : **6,234,670,130.41** **529,243** **5 799 106.00**

Grand Total: **6,234,670,130.41** **529,243** **5 799 106.00**