



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: 24/05/2018

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 25/05/2018	Any day expiry	12.48390	12.48390		12.57040	12.57040		17.73	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	127.20450	0.12720	214.08660	0.21409	127.205	19.80	0.81	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	12.95100	0.01295	58.27410	0.05827	12.951	19.65	0.19	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry			12.48390	12.48390	12.57430	12.57430		14.19	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	35.92000	0.03592	80.97910	0.08098	35.920	15.48	0.29	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry			12.48390	12.48390	12.57560	12.57560		14.75	0.00	0	30,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	106.20220	0.10620	181.79340	0.18179	106.202	15.15	0.56	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	100.24920	0.10025	174.78610	0.17479	100.249	15.07	0.55	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry			12.47910	12.47910	12.57640	12.57640		15.10	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry			12.48080	12.48080	12.57730	12.57730		15.33	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	30.03040	0.03003	23.94570	0.02395	30.030	16.31	0.19	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	77.27050	0.07727	135.56380	0.13556	77.271	15.67	0.40	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	180.62220	0.18062	132.11400	0.13211	180.622	16.02	0.66	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	39.97420	0.03997	76.43550	0.07644	39.974	16.64	0.24	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	29.74640	0.02975	59.48410	0.05948	29.746	17.06	0.19	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,319.52450	1.31952	1,223.60020	1.22360	1,319.525	25.67	1.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.06310	0.00006	0.04600	0.00005	0.063	44.52	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.19990	0.00020	0.16170	0.00016	0.200	54.57	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.49410	12.49410	12.58840	12.58840		15.20	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	57.33510	0.05734	91.50430	0.09150	57.335	16.40	0.24	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry			12.35090	12.35090	12.35090	12.35090			0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.51070	12.51070	12.60760	12.60760		14.88	0.00	1,273,789,431.20	101,816	1,158,505.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.80000	0.00080	0.72850	0.00073	0.800	18.79	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.69420	0.00169	1.51810	0.00152	1.694	17.91	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,163.36310	1.16336	1,260.22180	1.26022	1,163.363	16.99	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,064.20290	1.06420	1,161.08600	1.16109	1,064.203	16.29	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	4.03150	0.00403	4.02850	0.00403	4.031	15.94	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	5.37920	0.00538	5.40420	0.00540	5.379	15.24	0.03	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	8.45230	0.00845	8.49410	0.00849	8.452	14.19	0.04	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	8.99360	0.00899	9.03150	0.00903	8.994	14.05	0.05	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	9.87900	0.00988	9.90610	0.00991	9.879	13.84	0.05	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	13.60680	0.01361	13.53290	0.01353	13.607	13.14	0.07	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	535.57210	0.53557	628.55780	0.62856	535.572	13.43	0.89	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	24.87210	0.02487	20.95780	0.02096	24.872	13.43	0.11	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	34.36170	0.03436	28.64400	0.02864	34.362	13.60	0.15	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	46.25360	0.04625	38.27580	0.03828	46.254	13.78	0.18	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	50.79540	0.05080	41.96100	0.04196	50.795	13.84	0.20	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	413.88000	0.41388	501.49690	0.50150	413.880	13.86	0.80	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	53.18000	0.05318	43.89690	0.04390	53.180	13.86	0.20	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	376.97060	0.37697	462.15330	0.46215	376.971	14.01	0.76	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	355.78890	0.35579	439.35910	0.43936	355.789	14.10	0.74	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	342.08160	0.34208	424.51650	0.42452	342.082	14.15	0.72	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	81.38160	0.08138	66.91650	0.06692	81.382	14.15	0.28	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	309.29170	0.30929	388.68430	0.38868	309.292	14.30	0.68	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	98.59170	0.09859	81.08430	0.08108	98.592	14.30	0.32	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	139.46760	0.13947	115.12260	0.11512	139.468	14.59	0.40	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	223.84330	0.22384	292.68150	0.29268	223.843	14.73	0.56	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	199.64120	0.19964	264.62390	0.26462	199.641	14.88	0.52	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	188.94120	0.18894	157.02390	0.15702	188.941	14.88	0.48	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	178.15650	0.17816	238.54250	0.23854	178.157	15.07	0.48	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	110.81770	0.11082	155.64700	0.15565	110.818	15.85	0.33	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	350.11770	0.35012	298.04700	0.29805	350.118	15.85	0.67	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	515.07140	0.51507	449.71980	0.44972	515.071	16.67	0.78	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	59.45390	0.05945	88.81440	0.08881	59.454	16.83	0.20	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	548.75390	0.54875	481.21440	0.48121	548.754	16.83	0.80	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	591.67930	0.59168	521.57110	0.52157	591.679	17.02	0.82	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	697.61710	0.69762	622.35360	0.62235	697.617	17.45	0.86	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	724.38350	0.72438	648.31010	0.64831	724.384	17.51	0.87	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	815.31340	0.81531	736.25060	0.73625	815.313	17.70	0.90	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	22.33650	0.02234	38.60540	0.03861	22.337	17.79	0.09	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	13.46	Put	965.17860	0.96518	881.48100	0.88148	965.179	18.00	0.94	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	984.21100	0.98421	900.01060	0.90001	984.211	18.04	0.94	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	1,003.29900	1.00330	918.61120	0.91861	1,003.299	18.08	0.94	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	1,138.24390	1.13824	1,050.56940	1.05057	1,138.244	18.34	0.96	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	1,245.54770	1.24555	1,155.99330	1.15599	1,245.548	18.55	0.97	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,294.82250	1.29482	1,204.30910	1.20431	1,294.823	18.77	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,304.68900	1.30469	1,213.99790	1.21400	1,304.689	18.81	0.98	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,324.43240	1.32443	1,233.39960	1.23340	1,324.432	18.90	0.98	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,334.30930	1.33431	1,243.11200	1.24311	1,334.309	18.94	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,393.63570	1.39364	1,301.59920	1.30160	1,393.636	19.20	0.98	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	3.42650	0.00343	7.16250	0.00716	3.426	19.63	0.02	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,492.72650	1.49273	1,399.56250	1.39956	1,492.726	19.63	0.98	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,592.02630	1.59203	1,497.98810	1.49799	1,592.026	20.06	0.99	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,741.25990	1.74126	1,646.26920	1.64627	1,741.260	20.71	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	1.10340	0.00110	1.98400	0.00198	1.103	21.92	0.01	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.78450	0.00078	1.31050	0.00131	0.785	22.70	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.65510	0.00066	1.04650	0.00105	0.655	23.13	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.42060	0.00042	0.55390	0.00055	0.421	24.56	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.40780	0.00041	0.54210	0.00054	0.408	24.72	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.37650	0.00038	0.51350	0.00051	0.376	25.16	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.34890	0.00035	0.48810	0.00049	0.349	25.60	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.31090	0.00031	0.45280	0.00045	0.311	26.31	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.29320	0.00029	0.43640	0.00044	0.293	26.70	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.28620	0.00029	0.42980	0.00043	0.286	26.86	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.23640	0.00024	0.38350	0.00038	0.236	28.29	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.18980	0.00019	0.34100	0.00034	0.190	30.32	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.12520	0.00013	0.32470	0.00032	0.125	30.81	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.11480	0.00011	0.31540	0.00032	0.115	30.81	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.09110	0.00009	0.25640	0.00026	0.091	30.81	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.08340	0.00008	0.23710	0.00024	0.083	30.81	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.05690	0.00006	0.16840	0.00017	0.057	30.81	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.02530	0.00003	0.08150	0.00008	0.025	30.81	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.01980	0.00002	0.06550	0.00007	0.020	30.81	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.01030	0.00001	0.03660	0.00004	0.010	30.81	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.00600	0.00001	0.02260	0.00002	0.006	30.81	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.51400	12.51400	12.61140	12.61140		14.98	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.52900	12.52900	12.62770	12.62770		15.16	0.00	0.00	0	1,981.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	206.11730	0.20612	174.87450	0.17487	206.117	14.97	0.45	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	199.85730	0.19986	256.52670	0.25653	199.857	15.40	0.45	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,289.03610	1.28904	1,200.30720	1.20031	1,289.036	19.14	0.94	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.99760	0.00100	1.15720	0.00116	0.998	25.51	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.10940	0.00111	1.20950	0.00121	1.109	28.90	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.53390	12.53390	12.63270	12.63270		15.00	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	23.49660	0.02350	21.32680	0.02133	23.497	13.87	0.09	0.00	0	2,000.00

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\$ / R	On 02/07/2018	Any day expiry	12.50	Put	226.42910	0.22643	193.21160	0.19321	226.429	14.89	0.47	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	81.88330	0.08188	111.34140	0.11134	81.883	16.96	0.21	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.54050	12.54050	12.63940	12.63940		15.05	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	71.70150	0.07170	59.53470	0.05953	71.701	14.01	0.21	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	38.34450	0.03834	54.14330	0.05414	38.344	18.34	0.10	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	30.08320	0.03008	43.08330	0.04308	30.083	18.70	0.08	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.56340	12.56340	12.66290	12.66290		14.96	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.57000	12.57000	12.66960	12.66960		14.89	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,895.40970	1.89541	1,803.11010	1.80311	1,895.410	19.06	0.96	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	2.76630	0.00277	3.38460	0.00338	2.766	23.31	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.57160	12.57160	12.67130	12.67130		14.91	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.57490	12.57490	12.67450	12.67450		14.93	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.58150	12.58150	12.68100	12.68100		15.00	0.00	0.00	0	2,515.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,280.11800	1.28012	1,197.88990	1.19789	1,280.118	18.27	0.87	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	3.63090	0.00363	4.82040	0.00482	3.631	22.09	0.01	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	2.28930	0.00229	2.90180	0.00290	2.289	23.41	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.59300	12.59300	12.69230	12.69230		14.97	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	206.84140	0.20684	182.50060	0.18250	206.841	14.44	0.36	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,333.86520	1.33387	1,252.39830	1.25240	1,333.865	18.27	0.87	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	2.95800	0.00296	3.95330	0.00395	2.958	22.20	0.01	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.60280	12.60280	12.70200	12.70200		14.91	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.63220	12.63220	12.73100	12.73100		15.00	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,278.06930	1.27807	1,203.49270	1.20349	1,278.069	17.75	0.82	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	6.57430	0.00657	9.32860	0.00933	6.574	20.50	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	2.85470	0.00285	4.19900	0.00420	2.855	20.61	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.65930	12.65930	12.75810	12.75810		14.91	0.00	41,623,778.40	3,288	85,619.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	39.80750	0.03981	38.81040	0.03881	39.808	13.22	0.09	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	42.13200	0.04213	40.12750	0.04013	42.132	13.24	0.09	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	55.33710	0.05534	52.21450	0.05221	55.337	13.35	0.12	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	80.61150	0.08061	75.29310	0.07529	80.611	13.51	0.15	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	101.52920	0.10153	94.35040	0.09435	101.529	13.62	0.18	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	113.30420	0.11330	105.07630	0.10508	113.304	13.68	0.20	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	139.63170	0.13963	129.05300	0.12905	139.632	13.79	0.23	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	226.51460	0.22651	207.28650	0.20729	226.515	14.22	0.33	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	635.81460	0.63581	715.38650	0.71539	635.815	14.22	0.67	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	247.03590	0.24704	226.18800	0.22619	247.036	14.30	0.35	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	282.04910	0.28205	258.51790	0.25852	282.049	14.44	0.38	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.40	Put	291.21910	0.29122	267.00070	0.26700	291.219	14.48	0.38	0.00	0	250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	498.82910	0.49883	569.90010	0.56990	498.829	14.65	0.58	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	339.52910	0.33953	311.80010	0.31180	339.529	14.65	0.42	0.00	0	34,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	381.07820	0.38108	350.46890	0.35047	381.078	14.79	0.45	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	397.30720	0.39731	365.60630	0.36561	397.307	14.84	0.46	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	419.48970	0.41949	386.32500	0.38633	419.490	14.91	0.48	0.00	0	1,550.00

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	12.77	Call	380.91820	0.38092		440.45620	0.44046	380.918	15.18	0.48	0.00	0	5,200.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	369.76100	0.36976		428.15460	0.42815	369.761	15.25	0.47	0.00	0	50.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	542.56290	0.54256		500.25110	0.50025	542.563	15.37	0.55	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	303.07020	0.30307		353.99820	0.35400	303.070	15.71	0.40	0.00	0	30,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	248.35130	0.24835		292.30380	0.29230	248.351	16.17	0.34	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	236.32030	0.23632		278.62280	0.27862	236.320	16.29	0.33	0.00	0	1,250.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	827.02030	0.82702		770.52280	0.77052	827.020	16.29	0.67	0.00	0	73,314.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	224.89220	0.22489		265.58900	0.26559	224.892	16.40	0.31	0.00	0	1,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	184.16270	0.18416		219.18720	0.21919	184.163	16.84	0.26	0.00	0	3,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	158.75010	0.15875		189.81050	0.18981	158.750	17.17	0.23	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	10.47200	0.01047		14.77610	0.01478	10.472	19.71	0.02	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	9.33660	0.00934		13.25190	0.01325	9.337	19.69	0.02	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	7.90740	0.00791		11.31930	0.01132	7.907	19.66	0.02	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	6.13390	0.00613		8.89410	0.00889	6.134	19.61	0.01	0.00	0	73,314.00	
\$ / R	On 28/09/2018	Any day expiry			12.67690	12.67690		12.77570	12.77570		15.01	0.00	0.00	0	2,695.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,278.76410	1.27876		1,209.54800	1.20955	1,278.764	17.41	0.78	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	9.80230	0.00980		18.72060	0.01872	9.802	19.72	0.02	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.25790	0.00426		10.45350	0.01045	4.258	19.68	0.01	0.00	0	500.00	
\$ / R	On 25/10/2018	Any day expiry			12.72000	12.72000		12.81870	12.81870		14.94	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			12.72640	12.72640		12.82500	12.82500		15.00	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			12.72960	12.72960		12.82820	12.82820		15.01	0.00	0.00	0	3,113.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,279.83780	1.27984		1,216.55620	1.21656	1,279.838	17.10	0.74	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	26.66130	0.02666		35.57670	0.03558	26.661	21.23	0.04	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	15.53800	0.01554		22.64350	0.02264	15.538	21.42	0.02	0.00	0	500.00	
\$ / R	On 05/11/2018	Any day expiry			12.73760	12.73760		12.83620	12.83620		14.99	0.00	0.00	0	0.00	
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	151.72760	0.15173		144.37640	0.14438	151.728	13.70	0.22	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,329.74070	1.32974		1,265.83160	1.26583	1,329.741	17.16	0.75	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	21.87600	0.02188		30.62130	0.03062	21.876	21.45	0.03	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			12.75040	12.75040		12.84890	12.84890		14.97	0.00	0.00	0	70.00	
\$ / R	On 16/11/2018	Any day expiry			12.75510	12.75510		12.85370	12.85370		14.98	0.00	0.00	0	0.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	24.55000	0.02455		23.75500	0.02376	24.550	14.34	0.05	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	104.92360	0.10492		101.26950	0.10127	104.924	13.50	0.16	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	368.41690	0.36842		421.21140	0.42121	368.417	15.88	0.39	0.00	0	51,000.00	
\$ / R	On 30/11/2018	Any day expiry			12.77750	12.77750		12.87590	12.87590		15.04	0.00	0.00	0	2,812.00	
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,221.44590	1.22145		1,222.96590	1.22297	1,281.446	16.89	0.72	0.00	0	1,000.00	
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	38.56850	0.03857		48.72510	0.04873	38.568	21.47	0.05	0.00	0	500.00	
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	21.74330	0.02174		28.96470	0.02896	21.743	21.47	0.03	0.00	0	500.00	
\$ / R	On 11/12/2018	Any day expiry			12.79460	12.79460		12.89300	12.89300		15.01	0.00	0.00	0	0.00	
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	1,163.16230	1.16316		1,109.39300	1.10939	1,163.162	16.56	0.68	0.00	0	20,000.00	
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	76.96180	0.07696		91.05290	0.09105	76.962	19.72	0.09	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future			12.79920	12.79920		12.89760	12.89760		15.02	0.00	19,761,964.80	1,544	25,527.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	114.20400	0.11420		111.24780	0.11125	114.204	13.48	0.16	0.00	0	2,764.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	354.61460	0.35461		336.09830	0.33610	354.615	14.35	0.36	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	411.63750	0.41164		390.10640	0.39011	411.638	14.54	0.39	0.00	0	10,100.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	710.83750		0.71084		787.70640	0.78771	710.838	14.54	0.61	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	478.50340		0.47850		453.57600	0.45358	478.503	14.75	0.43	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	496.49080		0.49649		559.04380	0.55904	496.491	15.38	0.47	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	430.39640		0.43040		487.25280	0.48725	430.396	15.74	0.42	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	415.33440		0.41533		470.79810	0.47080	415.334	15.83	0.41	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	282.67720		0.28268		324.27740	0.32428	282.677	16.84	0.30	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	255.26630		0.25527		293.69270	0.29369	255.266	17.11	0.27	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	246.81100		0.24681		284.23070	0.28423	246.811	17.20	0.26	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	122.13570		0.12214		144.34660	0.14435	122.136	18.62	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	69.57760		0.06958		82.47730	0.08248	69.578	20.20	0.08	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			12.82570		12.82570		12.92410	12.92410		15.04	0.00	0.00	0	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,283.70140		1.28370		1,229.02900	1.22903	1,283.701	16.71	0.69	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	48.01620		0.04802		59.50470	0.05950	48.016	21.36	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	27.73660		0.02774		35.29010	0.03529	27.737	21.36	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			12.87390		12.87390		12.97220	12.97220		15.00	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			12.89420		12.89420		12.99250	12.99250		15.07	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			12.91750		12.91750		13.01580	13.01580		15.05	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			12.94570		12.94570		13.04380	13.04380		15.10	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	10.57100		0.01057		10.20280	0.01020	10.571	12.40	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	183.90430		0.18390		180.56850	0.18057	183.904	13.62	0.20	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	279.97030		0.27997		272.89850	0.27290	279.970	13.90	0.27	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	596.57870		0.59658		573.59040	0.57359	596.579	14.81	0.43	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	528.48630		0.52849		587.61510	0.58762	528.486	15.86	0.42	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	301.61500		0.30162		341.24500	0.34124	301.615	17.43	0.26	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	203.65500		0.20366		233.15450	0.23315	203.655	18.30	0.19	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			12.95980		12.95980		13.05770	13.05770		15.09	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.01300		13.01300		13.11060	13.11060		15.12	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	751.06610		0.75107		725.94200	0.72594	751.066	15.12	0.47	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	591.47680		0.59148		653.43390	0.65343	591.477	15.82	0.44	0.00	0	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.08240		13.08240		13.17960	13.17960		15.27	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	22.50860		0.02251		20.29260	0.02029	22.509	11.27	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	404.47980		0.40448		397.49700	0.39750	404.480	14.19	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	407.10920		0.40711		453.25290	0.45325	407.109	17.29	0.30	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.35550		13.35550		13.45190	13.45190		15.76	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	107.62890		0.10763		124.31620	0.12432	107.629	20.76	0.08	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.63580		13.63580		13.73290	13.73290		16.06	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			13.72860		13.72860		13.82510	13.82510		16.23	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			13.82540		13.82540		13.92140	13.92140		16.38	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.51070		12.51070		12.60760	12.60760		14.88	0.00	0.00	0	419.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.65930		12.65930		12.75810	12.75810		14.91	0.00	0.00	0	47.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			12.79920		12.79920		12.89760	12.89760		15.02	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.08240		13.08240		13.17960	13.17960		15.27	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 18/06/2018	Foreign Exchange Future			16.74290		16.74290		16.83850	16.83850		14.91	0.00	18,802,276.70	1,123	428,051.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	815.55000		0.81555	748.71730	0.74872	815.550	16.47	0.84	0.00	0	500.00	
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.74610		0.00075	1.00710	0.00101	0.746	26.25	0.00	0.00	0	500.00	
£ / R	On 17/09/2018	Foreign Exchange Future			17.01710		17.01710	17.11940	17.11940		14.99	0.00	12,881,944.70	757	18,594.00	
£ / R	On 14/12/2018	Foreign Exchange Future			17.27990		17.27990	17.38290	17.38290		15.25	0.00	0.00	0	7,517.00	
£ / R	On 18/03/2019	Foreign Exchange Future			17.56440		17.56440	17.66930	17.66930		15.53	0.00	0.00	0	4,932.00	
£ / R	On 14/06/2019	Foreign Exchange Future			17.82840		17.82840	17.93550	17.93550		15.69	0.00	0.00	0	5,465.00	
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11479		0.11479	0.11482	0.11482		20.90	0.00	0.00	0	8,296.00	
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11690		0.11690	0.11698	0.11698		15.90	0.00	0.00	0	0.00	
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11898		0.11898	0.11908	0.11908		14.07	0.00	0.00	0	0.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12354		0.12354	0.12364	0.12364		12.97	0.00	0.00	0	0.00	
€ / R	On 18/06/2018	Foreign Exchange Future			14.68610		14.68610	14.77740	14.77740		13.82	0.00	245,948,116.70	16,747	111,873.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	3.98380		0.00398	4.26340	0.00426	3.984	15.52	0.02	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	6.53670		0.00654	7.39010	0.00739	6.537	13.67	0.03	0.00	0	50,948.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	11.63650		0.01164	12.54640	0.01255	11.637	12.23	0.06	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	49.06550		0.04907	41.40380	0.04140	49.066	12.84	0.18	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	446.57030		0.44657	528.58860	0.52859	446.570	12.95	0.79	0.00	0	10,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	374.67950		0.37468	452.86820	0.45287	374.679	13.17	0.72	0.00	0	10,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	105.12980		0.10513	147.42510	0.14743	105.130	14.75	0.30	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	622.00630		0.62201	559.06680	0.55907	622.006	15.53	0.82	0.00	0	50,948.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	22.68290		0.02268	36.63350	0.03663	22.683	16.65	0.08	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	8.88210		0.00888	14.68910	0.01469	8.882	17.68	0.03	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,757.30240		1.75730	1,667.80650	1.66781	1,757.302	19.24	0.99	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.22930		0.00023	0.23180	0.00023	0.229	28.30	0.00	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.00390		0.00000	0.00420	0.00000	0.004	30.51	0.00	0.00	0	50,948.00	
€ / R	On 16/07/2018	Any day expiry			14.77370		14.77370	14.87210	14.87210		13.76	0.00	0.00	0	34.00	
€ / R	On 17/09/2018	Foreign Exchange Future			14.96680		14.96680	15.06530	15.06530		13.74	0.00	19,696,308.80	1,316	60,676.00	
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	22.81930		0.02282	28.30560	0.02831	22.819	11.60	0.05	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	154.36680		0.15437	147.53110	0.14753	154.367	12.75	0.24	0.00	0	86,688.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	1,087.96800		1.08797	1,031.62970	1.03163	1,087.968	15.42	0.73	0.00	0	86,824.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	85.21900		0.08522	108.66870	0.10867	85.219	16.81	0.13	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	8.24140		0.00824	10.22800	0.01023	8.241	20.98	0.01	0.00	0	86,824.00	
€ / R	On 14/12/2018	Foreign Exchange Future			15.24100		15.24100	15.34140	15.34140		13.92	0.00	0.00	0	7,625.00	
€ / R	On 18/03/2019	Foreign Exchange Future			15.54630		15.54630	15.64900	15.64900		13.95	0.00	0.00	0	4,686.00	
€ / R	On 14/06/2019	Foreign Exchange Future			15.82150		15.82150	15.92520	15.92520		14.08	0.00	0.00	0	5,256.00	
10Y STND	On 17/12/2025	Interest Rate Swap			94.38000		94.38000	94.51000	94.51000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			91.34000		91.34000	91.49000	91.49000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			90.04000		90.04000	90.20000	90.20000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			92.17000		92.17000	92.33000	92.33000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			95.93000		95.93000	96.09000	96.09000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			94.45000		94.45000	94.62000	94.62000			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
10Y STND	On 21/06/2027	Interest Rate Swap	96.50000	96.50000	96.50000	96.67000	96.67000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap	100.21000	100.21000	100.21000	100.37000	100.37000				0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap	100.54000	100.54000	100.54000	100.70000	100.70000				0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	95.75000	95.75000	95.75000	95.90000	95.90000				0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	101.20000	101.20000	101.20000	101.34000	101.34000				0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap	99.91000	99.91000	99.91000	99.91000	99.91000				0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap	100.04000	100.04000	100.04000	100.04000	100.04000				0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap	100.49000	100.49000	100.49000	100.48000	100.48000				0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.49000	99.49000	99.49000	99.48000	99.48000				0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.16000	100.16000	100.16000	100.15000	100.15000				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	98.51000	98.51000	98.51000	98.51000	98.51000				0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.87000	98.87000	98.87000	98.86000	98.86000				0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.24000	99.24000	99.24000	99.23000	99.23000				0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.62000	99.62000	99.62000	99.60000	99.60000				0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	99.99000	99.99000	99.99000	99.96000	99.96000				0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	100.91000	100.91000	100.91000	100.88000	100.88000				0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.64000	98.64000	98.64000	98.60000	98.60000				0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.50000	100.50000	100.50000	100.45000	100.45000				0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.03000	96.03000	96.03000	95.97000	95.97000				0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.21000	95.21000	95.21000	95.17000	95.17000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.37000	94.37000	94.37000	94.33000	94.33000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	94.52000	94.52000	94.52000	94.49000	94.49000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	96.69000	96.69000	96.69000	96.67000	96.67000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	96.80000	96.80000	96.80000	96.80000	96.80000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	97.98000	97.98000	97.98000	97.99000	97.99000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	100.17000	100.17000	100.17000	100.19000	100.19000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	101.41000	101.41000	101.41000	101.44000	101.44000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	96.49000	96.49000	96.49000	96.53000	96.53000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	100.80000	100.80000	100.80000	100.85000	100.85000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	591.22700	591.22700	591.22700	590.20500	590.20500				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	601.81700	601.81700	601.81700	600.77900	600.77900				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	613.49300	613.49300	613.49300	612.42900	612.42900				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	691.27800	691.27800	691.27800	688.55400	688.55400				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	703.66000	703.66000	703.66000	700.88900	700.88900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	717.31100	717.31100	717.31100	714.48100	714.48100				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	630.30600	630.30600	630.30600	627.03500	627.03500				0.00	0.00	0	878.00
ALBI	On 01/11/2018	Index Future	641.59600	641.59600	641.59600	638.26800	638.26800				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
ALBI	On 07/02/2019	Index Future	654.04300		654.04300		650.64500	650.64500			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.46470		9.46470		9.51930	9.51930		12.55	0.00	3,483,009.60	368	14,522.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.58280		9.58280		9.64040	9.64040		12.67	0.00	2,395,700.00	250	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.69760		9.69760		9.75600	9.75600		12.81	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	9.93480		9.93480		9.99650	9.99650		13.27	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.70480		9.70480		9.79530	9.79530		13.77	0.00	1,455,720.00	150	2,080.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	9.96480		9.96480		10.05800	10.05800		13.76	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.64760		12.64760		12.70670	12.70670		13.64	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	12.90220		12.90220		12.96750	12.96750		13.63	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.15240		13.15240		13.21890	13.21890		14.01	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.67750		13.67750		13.74650	13.74650		14.52	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	1.95910		1.95910		1.97410	1.97410		13.44	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.97460		1.97460		1.98960	1.98960		13.38	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.98980		1.98980		2.00430	2.00430		13.84	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.01990		2.01990		2.03500	2.03500		14.15	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	1.97290		1.97290		1.98480	1.98480		13.74	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.01080		2.01080		2.02340	2.02340		13.99	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.04780		2.04780		2.06080	2.06080		13.92	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.19420		2.19420		2.20790	2.20790		15.23	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.56090		80.07886		10.63385	79.62967			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.66422		77.72474		10.73970	77.26769			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.78236		79.23199		10.86087	78.76549			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.76391		83.10557		10.84706	82.51702			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	10.86354		80.33410		10.94957	79.73521			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
ES42	On 07/02/2019	Bond Future		10.97351	81.89173		11.06286	81.28058			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/08/2018	GOVI		626.45000	626.45000		623.02700	623.02700			0.00	0.00	0	472.00
GOVI	On 01/11/2018	GOVI		637.67100	637.67100		634.18800	634.18800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		650.04200	650.04200		646.48600	646.48600			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future		1.59530	1.59530		1.60730	1.60730		14.97	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.61700	1.61700		1.62910	1.62910		14.62	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.63710	1.63710		1.64890	1.64890		15.12	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.72990	1.72990		1.74100	1.74100		15.84	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		133.79133	133.79133		133.77601	133.77601			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		136.21154	136.21154		136.19650	136.19650			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		137.46923	137.46923		137.45252	137.45252			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future		101.61030	101.61030		101.64697	101.64697			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		102.39884	102.39884		102.43663	102.43663			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		104.40691	104.40691		104.44444	104.44444			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future		106.22513	106.22513		105.81170	105.81170			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future		107.02570	107.02570		106.60530	106.60530			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		109.12454	109.12454		108.69480	108.69480			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future		127.69843	127.69843		127.68281	127.68281			0.00	0.00	0	9,261.00
I2038	On 01/11/2018	Bond Future		130.00838	130.00838		129.99293	129.99293			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		130.96756	130.96756		130.95068	130.95068			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future		120.06043	120.06043		120.04517	120.04517			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future		120.58288	120.58288		120.56825	120.56825			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		122.94761	122.94761		122.93126	122.93126			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future		124.97604	124.97604		124.95998	124.95998			0.00	2,999,424.96	24	9,799.00
I2050	On 01/11/2018	Bond Future		127.23678	127.23678		127.22116	127.22116			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		127.96056	127.96056		127.94320	127.94320			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future		256.78600	256.78600		256.40400	256.40400			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future		261.43100	261.43100		261.04400	261.04400			0.00	0.00	0	241.00

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
IGOV	On 07/02/2019	Index Future			266.55800		266.55800		266.16100	266.16100			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			0.12340		0.12340		0.12440	0.12440			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12280		0.12280		0.12420	0.12420			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12230		0.12230		0.12390	0.12390			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.11950		0.11950		0.12230	0.12230			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.54530		1.54530		1.55590	1.55590		14.35	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.56930		1.56930		1.58030	1.58030		14.08	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.59250		1.59250		1.60340	1.60340		14.40	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63930		1.63930		1.65070	1.65070		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.65940		8.65940		8.70860	8.70860		13.12	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.76340		8.76340		8.81460	8.81460		13.21	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			8.86510		8.86510		8.91720	8.91720		13.46	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.36540		9.36540		9.41840	9.41840		14.49	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.26280		1.26280		1.26160	1.26160			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.27150		1.27150		1.27000	1.27000			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.27850		1.27850		1.27790	1.27790			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33720		1.33720		1.33550	1.33550			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33830		1.33830		1.33560	1.33560			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34420		1.34420		1.34180	1.34180			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17390		1.17390		1.17210	1.17210			0.00	0.00	0	230.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18230		1.18230		1.18080	1.18080			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.71190		8.71190	0.11434	8.70910	8.70910		16.02	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	1,059.03990	0.10590	0.11434	1,039.36630	0.10394	1,059.040	15.49	0.42	0.00	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,440.48860	0.24405	0.11434	2,454.43940	0.24544	2,440.489	14.91	0.69	0.00	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.55410	8.55410	0.11434	8.54830	8.54830		16.31	0.00	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,822.00050	0.18220	0.11434	1,819.74890	0.18197	1,822.000	18.11	0.31	0.00	0.00	0	50,000.00
R186	On 02/08/2018	Bond Future			8.47587	113.28957		8.54371	112.85879			7.27	0.00	47,355,040.26	418	102,862.00
R186	On 02/08/2018	Bond Future	7.50	Call	27.99000	0.02799		20.17000	0.02017	27.990	6.34	0.02	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	778.06000	0.77806		648.29000	0.64829	778.060	6.95	0.34	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.50	Put	1,344.28000	1.34428		1,570.01000	1.57001	1,344.280	7.18	0.48	0.00	0.00	0	2,500.00

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
R186	On 01/11/2018	Bond Future			8.52955		115.31872		8.60042	114.88054		7.34	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	778.71000		0.77871		677.72000	0.67772	778.710	6.80	0.25	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,984.40000		1.98440		1,788.55000	1.78855	1,984.400	7.17	0.48	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	930.52000		0.93052		1,053.54000	1.05354	930.520	7.75	0.25	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.59099		112.25002		8.66558	111.80240		7.78	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/08/2018	Bond Future			302.09212		302.09212		301.76603	301.76603			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			307.55711		307.55711		307.22640	307.22640			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			306.23189		306.23189		305.89152	305.89152			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/08/2018	Bond Future			241.10821		241.10821		239.61740	239.61740			0.00	0.00	0	22,452.00
R202	On 01/11/2018	Bond Future			245.46993		245.46993		243.95320	243.95320			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			246.37644		246.37644		244.82751	244.82751			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			7.85319		102.97149		7.90085	102.79214		4.16	0.00	1,281,583,164.54	12,446	33,280.00
R2023	On 01/11/2018	Bond Future			7.89658		100.88962		7.94745	100.70730		4.19	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			7.94990		102.84637		8.00506	102.65970		4.12	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			8.90540		93.72113		8.97287	93.26458		9.77	0.00	40,956,133.81	437	41,513.00
R2030	On 02/08/2018	Bond Future	8.51	Call	529.22000		0.52922		434.42000	0.43442	529.220	9.16	0.24	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	1,596.67000		1.59667		1,384.76000	1.38476	1,596.670	9.66	0.51	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	400.96000		0.40096		493.61000	0.49361	400.960	10.50	0.17	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			8.95959		95.39962		9.02941	94.93511		9.95	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.02129		93.24037		9.09397	92.76616		10.60	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/08/2018	Bond Future			9.08362		96.44164		9.14577	95.98440		10.49	0.00	12,730,296.48	132	32,735.00
R2032	On 01/11/2018	Bond Future			9.14174		94.01400		9.20595	93.54880		11.13	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.20681		95.83719		9.27349	95.36218		11.38	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.18198		101.25970		9.25428	100.66460		11.39	0.00	32,504,363.70	321	67,030.00
R2035	On 01/11/2018	Bond Future			9.23960		98.57723		9.31417	97.97172		12.12	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.30511		100.48904		9.38241	99.87100		12.36	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 02/08/2018	Bond Future		9.27502	93.36646		9.34736	92.76843		12.54	0.00	1,400,496.90	15	55,440.00
R2037	On 01/11/2018	Bond Future		9.32899	95.03861		9.40347	94.43014		12.76	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.38982	92.62175		9.46688	92.00075		13.64	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future		6.39142	101.58089		6.39491	101.57960		0.24	0.00	0.00	0	10,121.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.34994	96.95041		9.43249	96.21547		13.18	0.00	387,801.64	4	22,600.00
R2040	On 01/11/2018	Bond Future		9.40385	98.68670		9.48880	97.93891		13.42	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	663.84000	0.66384	556.13000	0.55613	663.840	12.23	0.16	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	2,227.58000	2.22758	1,957.63000	1.95763	2,227.580	12.94	0.39	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.46452	96.09002		9.55235	95.32691		14.36	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		9.39367	93.97128		9.47614	93.22407		13.92	0.00	94,723,050.24	1,008	34,838.00
R2044	On 01/11/2018	Bond Future		9.44602	95.65426		9.53084	94.89381		14.18	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.50482	93.12406		9.59243	92.34811		15.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future		9.36394	97.67467		9.44626	96.90335		13.84	0.00	99,530,488.73	1,019	105,120.00
R2048	On 01/11/2018	Bond Future		9.41689	94.99132		9.50156	94.20641		14.76	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.47660	96.83363		9.56406	96.03271		15.07	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future		7.23147	100.47099		7.28302	100.40176		1.05	0.00	0.00	0	20,943.00
R207	On 01/11/2018	Bond Future		7.21458	102.27048		7.27711	102.20025		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.18560	100.60895		7.26799	100.53657		0.88	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future		7.48969	100.61914		7.53313	100.51766		2.13	0.00	0.00	0	29,582.00
R208	On 01/11/2018	Bond Future		7.51665	99.02179		7.56492	98.91873		2.15	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.55130	100.94223		7.60660	100.83637		2.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future			9.19396		76.72152		9.26606	76.22018		12.63	0.00	23,630,228.16	308	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	151.11000		0.15111		115.51000	0.11551	151.110	11.28	0.09	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	173.56000		0.17356		133.48000	0.13348	173.560	11.32	0.10	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,245.26000		3.24526	3,630.65000	3.63065	3,245.260		11.87	0.73	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	937.65000		0.93765		782.38000	0.78238	937.650	12.08	0.35	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,616.40000		1.61640	1,880.03000	1.88003	1,616.400		12.48	0.48	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,016.91000		1.01691	1,210.84000	1.21084	1,016.910		12.87	0.34	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	3,759.16000		3.75916	3,390.55000	3.39055	3,759.160		13.31	0.77	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	155.27000		0.15527	199.91000	0.19991	155.270		14.35	0.07	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	18.20000		0.01820	25.61000	0.02561	18.200		14.52	0.01	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.24553		74.94795		9.31969	74.43781		13.48	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	978.07000		0.97807	1,104.83000	1.10483	978.070		14.50	0.22	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.30277		76.40142		9.37935	75.88079		13.85	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			188.85533		188.85533		188.83266	188.83266			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			189.77145		189.77145		189.74937	189.74937			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			193.49295		193.49295		193.46837	193.46837			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			154.68723		154.68723		154.67006	154.67006			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			157.48538		157.48538		157.46862	157.46862			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			158.41996		158.41996		158.40123	158.40123			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			8.99076		88.22579		9.05287	87.81261		10.30	0.00	0.00	0	30,583.00
R213	On 01/11/2018	Bond Future			9.04721		86.25976		9.11136	85.83943		10.95	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.11172		87.93278		9.17837	87.50356		11.21	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future			9.33865		76.29671		9.42092	75.69683		13.51	0.00	152,593.42	2	30,053.00
R214	On 01/11/2018	Bond Future			9.39128		74.37034		9.47584	73.75987		14.40	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.45064		75.81267		9.53791	75.18979		14.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
SGD / R	On 18/06/2018	Foreign Exchange Future	9.33340		9.33340		9.37510	9.37510		12.96	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.46360		9.46360		9.50610	9.50610		12.88	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.58810		9.58810		9.63010	9.63010		13.00	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.15020		10.15020		10.18860	10.18860		13.65	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.59610		2.59610		2.56830	2.56830		23.93	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.53550		2.53550		2.51390	2.51390		19.36	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.47780		2.47780		2.45530	2.45530		17.85	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.43160		2.43160		2.41540	2.41540		16.46	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.20000		1.20000		1.21720	1.21720			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.17080		1.17080		1.18880	1.18880			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.14210		1.14210		1.15860	1.15860			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.07620		1.07620		1.09200	1.09200			0.00	0.00	0	0.00
Total for Derivatives :												3,277,791,333.74	143,493	6 446 007.00
Grand Total:												3,277,791,333.74	143,493	6 446 007.00