



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: 12/06/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/06/2018	Any day expiry	13.21030	13.21030		13.12050	13.12050		20.67	0.00	0.00	0	20.00
\$ / R	On 15/06/2018	Any day expiry	13.00	34.94300	0.03494	65.35680	0.06536	34.943	23.09	0.22	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future		13.21560	13.21560	13.12580	13.12580		18.61	0.00	1,620,298,638.00	122,605	748,903.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.00000	0.00000	0.00000	0.000	21.51	0.00	0.00	0	56,673.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.00000	0.00000	0.00000	0.000	22.59	0.00	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,865.60000	1.86560	1,775.80010	1.77580	23.40	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,765.60010	1.76560	1,675.80040	1.67580	23.94	1.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.00030	0.00000	0.00090	0.00000	24.21	0.00	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.00170	0.00000	0.00450	0.00000	24.75	0.00	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.01680	0.00002	0.03480	0.00003	25.56	0.00	0.00	0	55,923.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.02210	0.00002	0.04460	0.00004	25.66	0.00	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.03290	0.00003	0.06410	0.00006	25.83	0.00	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.11220	0.00011	0.15600	0.00016	26.36	0.00	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	1,215.80480	1.21580	1,126.09190	1.12609	25.71	1.00	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	0.20480	0.00020	0.29190	0.00029	25.71	0.00	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	0.29310	0.00029	0.42360	0.00042	25.32	0.00	0.00	0	150.00

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	12.12	Put	0.41870		0.00042		0.61270	0.00061	0.419	24.93	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	0.47130		0.00047		0.69240	0.00069	0.471	24.80	0.00	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	1,066.10000	1.06610		976.53590	0.97654	1,066.100	24.74	1.00	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	0.50000		0.00050		0.73590	0.00074	0.500	24.74	0.00	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	1,016.27130	1.01627		926.79690	0.92680	1,016.271	24.41	0.99	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	986.40030	0.98640		896.99440	0.89699	986.400	24.22	0.99	0.00	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	966.49960	0.96650		877.14670	0.87715	966.500	24.09	0.99	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	0.89960	0.00090		1.34670	0.00135	0.900	24.09	0.01	0.00	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	916.80300	0.91680		827.61380	0.82761	916.803	23.76	0.99	0.00	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	1.20300	0.00120		1.81380	0.00181	1.203	23.76	0.01	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	2.13660	0.00214		3.25790	0.00326	2.137	23.11	0.02	0.00	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	768.43620	0.76844		680.14210	0.68014	768.436	22.79	0.98	0.00	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	719.35360	0.71935		631.56300	0.63156	719.354	22.46	0.97	0.00	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	3.75360	0.00375		5.76300	0.00576	3.754	22.46	0.03	0.00	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	4.95140	0.00495		7.99630	0.00800	4.951	22.14	0.03	0.00	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	670.55140	0.67055		583.79630	0.58380	670.551	22.14	0.97	0.00	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.70	Put	11.47450	0.01147		19.75130	0.01975	11.475	21.32	0.07	0.00	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	480.59710	0.48060		401.81020	0.40181	480.597	21.05	0.91	0.00	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	14.99710	0.01500		26.01020	0.02601	14.997	21.05	0.09	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.89	Put	30.57990	0.03058		52.52420	0.05252	30.580	20.29	0.17	0.00	0.00	0	100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	42.70290	0.04270		71.95920	0.07196	42.703	19.91	0.22	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	266.90990	0.26691		211.03220	0.21103	266.910	19.70	0.75	0.00	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	51.30990	0.05131		85.23220	0.08523	51.310	19.70	0.25	0.00	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	64.05600	0.06406		104.20880	0.10421	64.056	19.43	0.30	0.00	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	105.18910	0.10519		162.03770	0.16204	105.189	18.77	0.44	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	118.08470	0.11808		180.09680	0.18010	118.085	18.61	0.48	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	175.71590	0.17572		247.03180	0.24703	175.716	19.05	0.60	0.00	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	290.70010	0.29070		372.15000	0.37215	290.700	19.74	0.76	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	306.69930	0.30670		389.03690	0.38904	306.699	19.83	0.78	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	323.00150	0.32300		406.15210	0.40615	323.002	19.91	0.79	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	444.16660	0.44417		531.27850	0.53128	444.167	20.52	0.88	0.00	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	545.72760	0.54573		634.40620	0.63441	545.728	21.00	0.93	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	593.12870	0.59313		682.23670	0.68224	593.129	21.22	0.94	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	602.68140	0.60268		691.96120	0.69196	602.681	21.26	0.95	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	621.85050	0.62185		711.44190	0.71144	621.851	21.35	0.95	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	631.46520	0.63147		721.19720	0.72120	631.465	21.39	0.95	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	690.02110	0.69002		779.91320	0.77991	690.021	22.02	0.96	0.00	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	4.02010	0.00402		4.13140	0.00413	4.020	23.18	0.03	0.00	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	788.42010	0.78842		878.33140	0.87833	788.420	23.18	0.97	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	887.34160	0.88734		977.23940	0.97724	887.342	24.34	0.98	0.00	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,036.31810	1.03632		1,126.17990	1.12618	1,036.318	26.07	0.99	0.00	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.92740	0.00093		0.87760	0.00088	0.927	29.16	0.01	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.47410	0.00047		0.45280	0.00045	0.474	30.30	0.00	0.00	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	0.33000	0.00033		0.31620	0.00032	0.330	30.93	0.00	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 18/06/2018	Foreign Exchange Future	15.11	Call	0.11710	0.00012	0.11210	0.00011	0.117	32.82	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.10600	0.00011	0.10140	0.00010	0.106	33.01	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.08170	0.00008	0.07790	0.00008	0.082	33.52	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.06330	0.00006	0.06010	0.00006	0.063	34.02	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.04230	0.00004	0.03990	0.00004	0.042	34.84	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.03430	0.00003	0.03220	0.00003	0.034	35.29	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.03140	0.00003	0.02940	0.00003	0.031	35.48	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.01510	0.00002	0.01370	0.00001	0.015	37.12	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.04560	0.00005	0.05330	0.00005	0.046	44.61	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.09060	0.00009	0.10060	0.00010	0.091	49.66	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.09850	0.00010	0.10870	0.00011	0.098	50.35	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.12170	0.00012	0.13240	0.00013	0.122	52.19	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.13140	0.00013	0.14220	0.00014	0.131	52.88	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.17890	0.00018	0.19010	0.00019	0.179	55.87	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.31180	0.00031	0.32150	0.00032	0.312	62.07	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.36090	0.00036	0.36950	0.00037	0.361	63.91	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.40300	0.00040	0.33560	0.00034	0.403	67.34	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.26770	0.00027	0.22260	0.00022	0.268	67.34	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			13.21910	13.21910	13.12940	13.12940		18.70	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			13.23470	13.23470	13.14490	13.14490		17.98	0.00	0.00	0	4,811.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	4.79120	0.00479	6.46000	0.00646	4.791	18.80	0.02	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	8.06700	0.00807	11.93790	0.01194	8.067	16.69	0.04	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	8.27370	0.00827	12.29130	0.01229	8.274	16.60	0.04	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	8.70700	0.00871	13.03430	0.01303	8.707	16.40	0.04	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	724.61870	0.72462	641.00380	0.64100	724.619	15.93	0.95	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	695.44570	0.69545	614.16750	0.61417	695.446	15.64	0.94	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	685.74010	0.68574	605.32060	0.60532	685.740	15.54	0.94	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	628.82810	0.62883	553.36630	0.55337	628.828	15.25	0.93	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	435.79210	0.43579	375.94200	0.37594	435.792	16.25	0.80	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	620.88670	0.62089	702.43930	0.70244	620.887	20.55	0.82	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.70610	0.00071	0.68790	0.00069	0.706	27.66	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.30530	0.00031	0.33010	0.00033	0.305	29.82	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.23990	13.23990	13.15010	13.15010		17.56	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	2.01460	0.00201	2.64380	0.00264	2.015	21.04	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	13.20580	0.01321	18.93580	0.01894	13.206	16.05	0.06	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	275.81960	0.27582	234.52200	0.23452	275.820	17.10	0.60	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.24170	13.24170	13.15180	13.15180		17.61	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	20.05640	0.02006	34.74380	0.03474	20.056	15.46	0.09	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.24510	13.24510	13.15530	13.15530		17.58	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.24690	13.24690	13.15700	13.15700		17.61	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	6.32730	0.00633	8.06950	0.00807	6.327	18.85	0.03	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	122.79950	0.12280	105.13560	0.10514	122.800	19.11	0.30	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	95.52910	0.09553	81.79520	0.08180	95.529	19.67	0.25	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			13.27110	13.27110	13.18120	13.18120		17.23	0.00	0.00	0	1,800.00

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 24/07/2018	Any day expiry			13.27800	13.27800		13.18810	13.18810		17.23	0.00	0.00	0	500.00
\$ / R	14.45	Put	On 24/07/2018	Any day expiry	1,229.17510	1.22918	1,311.73650	1.31174	1,229.175	21.04	0.87	0.00	0	1,500.00			
\$ / R	15.94	Call	On 24/07/2018	Any day expiry	3.13430	0.00313	3.06350	0.00306	3.134	22.55	0.01	0.00	0	1,500.00			
\$ / R			On 25/07/2018	Any day expiry	13.27970	13.27970	13.18980	13.18980		17.24	0.00	0.00	0	70.00			
\$ / R			On 27/07/2018	Any day expiry	13.28310	13.28310	13.19320	13.19320		17.25	0.00	0.00	0	845.00			
\$ / R			On 31/07/2018	Any day expiry	13.29000	13.29000	13.20010	13.20010		17.11	0.00	399,900.00	30	2,944.00			
\$ / R	13.00	Put	On 31/07/2018	Any day expiry	191.70790	0.19171	231.22660	0.23123	191.708	16.44	0.35	0.00	0	500.00			
\$ / R	13.50	Call	On 31/07/2018	Any day expiry	252.81910	0.25282	225.21440	0.22521	252.819	17.77	0.42	0.00	0	500.00			
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	680.63190	0.68063	751.69510	0.75170	680.632	18.76	0.70	0.00	0	1,000.00			
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	9.51230	0.00951	7.54320	0.00754	9.512	23.34	0.02	0.00	0	500.00			
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	4.93590	0.00494	4.31310	0.00431	4.936	24.45	0.01	0.00	0	500.00			
\$ / R			On 02/08/2018	Any day expiry	13.29340	13.29340	13.20350	13.20350		17.12	0.00	0.00	0	55.00			
\$ / R			On 07/08/2018	Any day expiry	13.30200	13.30200	13.21210	13.21210		17.00	0.00	0.00	0	0.00			
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	36.47560	0.03648	46.03520	0.04604	36.476	15.30	0.10	0.00	0	1,880.00			
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	737.23700	0.73724	808.42500	0.80843	737.237	18.74	0.70	0.00	0	1,880.00			
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	8.99000	0.00899	7.61870	0.00762	8.990	23.87	0.02	0.00	0	1,880.00			
\$ / R			On 13/08/2018	Any day expiry	13.31240	13.31240	13.22250	13.22250		16.87	0.00	0.00	0	70.00			
\$ / R			On 31/08/2018	Any day expiry	13.34350	13.34350	13.25370	13.25370		16.82	0.00	0.00	0	3,855.00			
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	248.15670	0.24816	286.37910	0.28638	248.157	16.12	0.35	0.00	0	500.00			
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	307.27680	0.30728	278.63400	0.27863	307.277	17.61	0.41	0.00	0	500.00			
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	720.39020	0.72039	785.36130	0.78536	720.390	18.01	0.64	0.00	0	1,000.00			
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	27.34510	0.02735	23.04330	0.02304	27.345	22.94	0.05	0.00	0	500.00			
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	12.57630	0.01258	10.55470	0.01055	12.576	22.83	0.02	0.00	0	500.00			
\$ / R			On 03/09/2018	Any day expiry	13.34870	13.34870	13.25890	13.25890		16.71	0.00	0.00	0	177.00			
\$ / R			On 17/09/2018	Foreign Exchange Future	13.37290	13.37290	13.28310	13.28310		16.60	0.00	1,588,847,621.90	118,811	301,544.00			
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	14.63410	0.01463	16.85850	0.01686	14.634	16.38	0.03	0.00	0	5,200.00			
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	15.06750	0.01507	17.39640	0.01740	15.068	16.31	0.03	0.00	0	45,000.00			
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	17.44550	0.01745	20.35780	0.02036	17.445	15.96	0.04	0.00	0	2,000.00			
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	21.77130	0.02177	25.78450	0.02578	21.771	15.43	0.05	0.00	0	93,314.00			
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	25.26610	0.02527	30.19420	0.03019	25.266	15.08	0.06	0.00	0	48,200.00			
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	27.22870	0.02723	32.67730	0.03268	27.229	14.91	0.06	0.00	0	3,000.00			
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	31.64700	0.03165	40.51620	0.04052	31.647	14.56	0.07	0.00	0	13,300.00			
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	61.43200	0.06143	75.35660	0.07536	61.432	14.86	0.12	0.00	0	40,000.00			
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,184.33200	1.18433	1,108.45660	1.10846	1,184.332	14.86	0.88	0.00	0	500.00			
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	69.30370	0.06930	84.37770	0.08438	69.304	14.92	0.13	0.00	0	100.00			
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	83.40130	0.08340	100.40210	0.10040	83.401	15.01	0.15	0.00	0	60,000.00			
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	981.15840	0.98116	911.42850	0.91143	981.158	15.15	0.82	0.00	0	4,600.00			
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	108.25840	0.10826	128.32850	0.12833	108.258	15.15	0.18	0.00	0	34,000.00			
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	127.46320	0.12746	149.68480	0.14968	127.463	15.25	0.21	0.00	0	8,000.00			
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	135.23400	0.13523	158.28010	0.15828	135.234	15.29	0.22	0.00	0	13,231.00			
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	146.08940	0.14609	170.25370	0.17025	146.089	15.33	0.23	0.00	0	1,550.00			
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	786.08000	0.78608	725.31910	0.72532	786.080	15.52	0.73	0.00	0	5,200.00			
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	766.39800	0.76640	706.70430	0.70670	766.398	15.58	0.72	0.00	0	50.00			
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	211.48070	0.21148	243.37860	0.24338	211.481	15.67	0.30	0.00	0	750.00			

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	644.23370	0.64423	591.73900	0.59174	644.234	15.95	0.65	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	537.66550	0.53767	492.29470	0.49229	537.666	16.32	0.58	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	374.94750	0.37495	420.07230	0.42007	374.948	16.36	0.43	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	513.39970	0.51340	469.76340	0.46976	513.400	16.42	0.56	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	390.49970	0.39050	436.66340	0.43666	390.500	16.42	0.44	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	490.05330	0.49005	448.12390	0.44812	490.053	16.51	0.54	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	407.82620	0.40783	372.81250	0.37281	407.826	16.96	0.47	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	372.09880	0.37210	339.91150	0.33991	372.099	17.21	0.44	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	355.39400	0.35539	324.55710	0.32456	355.394	17.33	0.43	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	44.69740	0.04470	39.71950	0.03972	44.697	22.33	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	41.94110	0.04194	36.75350	0.03675	41.941	22.43	0.06	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	38.07020	0.03807	32.88380	0.03288	38.070	22.56	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	32.94430	0.03294	27.80790	0.02781	32.944	22.74	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.39180	13.39180	13.30180	13.30180		16.69	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	286.68950	0.28669	324.35690	0.32436	286.690	15.93	0.35	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	346.68710	0.34669	317.66170	0.31766	346.687	17.57	0.40	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	748.95530	0.74896	810.38960	0.81039	748.955	17.62	0.60	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	44.44840	0.04445	39.89420	0.03989	44.448	22.56	0.06	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	29.52150	0.02952	26.26660	0.02627	29.522	23.55	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.39870	13.39870	13.30860	13.30860		16.64	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.43830	13.43830	13.34780	13.34780		16.65	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.44520	13.44520	13.35460	13.35460		16.61	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.44860	13.44860	13.35800	13.35800		16.63	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	324.47230	0.32447	362.08820	0.36209	324.472	15.81	0.35	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	777.89970	0.77790	836.52080	0.83652	777.900	17.34	0.57	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	387.18060	0.38718	357.88480	0.35788	387.181	17.61	0.39	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	66.39170	0.06639	61.53970	0.06154	66.392	22.35	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	50.52910	0.05053	46.99670	0.04700	50.529	23.57	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.45030	13.45030	13.35970	13.35970		16.63	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.45720	13.45720	13.36650	13.36650		16.59	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	55.38070	0.05538	61.66690	0.06167	55.381	15.02	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	822.51450	0.82251	882.00600	0.88201	822.514	17.41	0.58	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	59.94950	0.05995	55.81900	0.05582	59.949	23.01	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.47100	13.47100	13.38010	13.38010		16.56	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.47620	13.47620	13.38520	13.38520		16.66	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	10.56360	0.01056	11.31000	0.01131	10.564	16.51	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	43.83490	0.04383	48.73450	0.04873	43.835	15.39	0.07	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	701.47650	0.70148	653.83520	0.65384	701.476	16.16	0.59	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.50030	13.50030	13.40900	13.40900		16.61	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	353.65130	0.35365	391.18230	0.39118	353.651	15.74	0.34	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	800.39950	0.80040	857.04600	0.85705	800.399	17.17	0.55	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	415.40290	0.41540	386.17570	0.38618	415.403	17.69	0.39	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	85.35360	0.08535	78.99710	0.07900	85.354	22.32	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	66.92030	0.06692	61.89990	0.06190	66.920	23.67	0.07	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			13.51920	13.51920		13.42780	13.42780		16.56	0.00	0.00	0	0.00
\$ / R	13.65	Put	On 11/12/2018	Any day expiry			711.15400	0.71115	763.78250	0.76378	711.154	16.83	0.51	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry			161.12800	0.16113	148.06890	0.14807	161.128	20.30	0.17	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future			13.52440	13.52440		13.43290	13.43290		16.57	0.00	321,813,098.00	23,795	39,142.00
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future			50.30510	0.05031	56.04050	0.05604	50.305	15.13	0.07	0.00	0	2,764.00	
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future			59.80090	0.05980	67.08570	0.06709	59.801	15.05	0.09	0.00	0	231,517.00	
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future			75.11580	0.07512	84.91860	0.08492	75.116	14.94	0.10	0.00	0	11,300.00	
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future			87.02220	0.08702	98.77920	0.09878	87.022	14.86	0.12	0.00	0	147,500.00	
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future			157.60040	0.15760	178.88950	0.17889	157.600	14.99	0.19	0.00	0	39,589.00	
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future			189.00470	0.18900	212.81000	0.21281	189.005	15.11	0.22	0.00	0	10,200.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future			1,213.40470	1.21340	1,145.71000	1.14571	1,213.405	15.11	0.78	0.00	0	231,517.00	
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future			227.42180	0.22742	254.02750	0.25403	227.422	15.24	0.25	0.00	0	39,589.00	
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future			267.05860	0.26706	296.29280	0.29629	267.059	15.37	0.28	0.00	0	1,000.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future			890.62350	0.89062	835.69790	0.83570	890.624	15.72	0.66	0.00	0	7,000.00	
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future			366.22350	0.36622	402.79790	0.40280	366.223	15.72	0.34	0.00	0	147,500.00	
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future			411.95960	0.41196	451.08470	0.45108	411.960	15.89	0.37	0.00	0	11,300.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future			785.00680	0.78501	735.13690	0.73514	785.007	16.06	0.61	0.00	0	7,100.00	
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future			760.39910	0.76040	711.76190	0.71176	760.399	16.14	0.59	0.00	0	10,000.00	
\$ / R	13.50	Call	On 14/12/2018	Foreign Exchange Future			647.62970	0.64763	605.14790	0.60515	647.630	16.57	0.53	0.00	0	231,517.00	
\$ / R	13.80	Call	On 14/12/2018	Foreign Exchange Future			534.38060	0.53438	498.54490	0.49854	534.381	17.10	0.46	0.00	0	2,764.00	
\$ / R	13.95	Call	On 14/12/2018	Foreign Exchange Future			485.47810	0.48548	452.66850	0.45267	485.478	17.37	0.43	0.00	0	39,589.00	
\$ / R	14.00	Call	On 14/12/2018	Foreign Exchange Future			470.22750	0.47023	438.37940	0.43838	470.228	17.46	0.41	0.00	0	500.00	
\$ / R	14.13	Call	On 14/12/2018	Foreign Exchange Future			432.88230	0.43288	403.50510	0.40351	432.882	17.69	0.39	0.00	0	20,000.00	
\$ / R	14.44	Call	On 14/12/2018	Foreign Exchange Future			357.12280	0.35712	332.51110	0.33251	357.123	18.27	0.33	0.00	0	11,300.00	
\$ / R	14.60	Call	On 14/12/2018	Foreign Exchange Future			324.07740	0.32408	301.46080	0.30146	324.077	18.58	0.30	0.00	0	18,900.00	
\$ / R	14.61	Call	On 14/12/2018	Foreign Exchange Future			322.13220	0.32213	299.63470	0.29963	322.132	18.59	0.30	0.00	0	1,500.00	
\$ / R	14.75	Call	On 14/12/2018	Foreign Exchange Future			296.26880	0.29627	275.35480	0.27535	296.269	18.86	0.28	0.00	0	127,100.00	
\$ / R	14.84	Call	On 14/12/2018	Foreign Exchange Future			280.92380	0.28092	260.42050	0.26042	280.924	19.03	0.27	0.00	0	1,000.00	
\$ / R	15.00	Call	On 14/12/2018	Foreign Exchange Future			253.87160	0.25387	234.91810	0.23492	253.872	19.27	0.25	0.00	0	1,600.00	
\$ / R	15.95	Call	On 14/12/2018	Foreign Exchange Future			141.75240	0.14175	130.17250	0.13017	141.752	20.66	0.15	0.00	0	2,000.00	
\$ / R			On 31/12/2018	Any day expiry			13.55330	13.55330		13.46190	13.46190		16.53	0.00	0.00	0	1,830.00
\$ / R	13.00	Put	On 31/12/2018	Any day expiry			378.13560	0.37814	413.93060	0.41393	378.136	15.64	0.34	0.00	0	500.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry			818.56090	0.81856	873.02840	0.87303	818.561	16.97	0.53	0.00	0	1,000.00	
\$ / R	14.22	Call	On 31/12/2018	Any day expiry			443.14430	0.44314	414.26250	0.41426	443.144	17.69	0.38	0.00	0	500.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry			104.28250	0.10428	97.00330	0.09700	104.283	22.29	0.10	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry			83.55900	0.08356	75.11430	0.07511	83.559	23.66	0.08	0.00	0	500.00	
\$ / R			On 02/01/2019	Any day expiry			13.55670	13.55670		13.46530	13.46530		16.53	0.00	0.00	0	55.00
\$ / R			On 30/01/2019	Any day expiry			13.60440	13.60440		13.51300	13.51300		16.53	0.00	0.00	0	55.00
\$ / R			On 31/01/2019	Any day expiry			13.60610	13.60610		13.51470	13.51470		16.53	0.00	0.00	0	1,225.00
\$ / R	13.00	Put	On 31/01/2019	Any day expiry			400.25150	0.40025	435.09700	0.43510	400.252	15.57	0.33	0.00	0	500.00	
\$ / R	14.38	Call	On 31/01/2019	Any day expiry			465.42490	0.46542	436.77220	0.43677	465.425	17.80	0.38	0.00	0	500.00	
\$ / R			On 13/02/2019	Any day expiry			13.62830	13.62830		13.53690	13.53690		16.57	0.00	0.00	0	70.00
\$ / R			On 28/02/2019	Any day expiry			13.65380	13.65380		13.56250	13.56250		16.53	0.00	0.00	0	1,280.00
\$ / R	13.00	Put	On 28/02/2019	Any day expiry			417.84520	0.41785	452.66500	0.45267	417.845	15.51	0.33	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 28/02/2019	Any day expiry	14.52	Call	485.11570	0.48512	456.62850	0.45663	485.116	17.88	0.37	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.68460	13.68460	13.59330	13.59330		16.55	0.00	160,794,050.00	11,750	5,650.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.85820	0.00886	8.24260	0.00824	8.858	14.99	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	80.16950	0.08017	88.20540	0.08821	80.169	14.11	0.10	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	136.43720	0.13644	150.76480	0.15076	136.437	14.50	0.14	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	887.06710	0.88707	839.08050	0.83908	887.067	16.16	0.58	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	529.09780	0.52910	498.88180	0.49888	529.098	17.73	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	375.15000	0.37515	352.19270	0.35219	375.150	18.82	0.29	0.00	0	500.00
\$ / R	On 27/03/2019	Any day expiry			13.70030	13.70030	13.60890	13.60890		16.54	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.70380	13.70380	13.61240	13.61240		16.54	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	434.58710	0.43459	468.63720	0.46864	434.587	15.46	0.33	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	503.71880	0.50372	475.27560	0.47528	503.719	17.99	0.37	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.71080	13.71080	13.61930	13.61930		16.52	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.75960	13.75960	13.66790	13.66790		16.53	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	451.90550	0.45191	483.62770	0.48363	451.906	15.44	0.32	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	964.99620	0.96500	915.71910	0.91572	964.996	16.14	0.58	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	521.44080	0.52144	493.14530	0.49315	521.441	18.08	0.36	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.81370	13.81370	13.72160	13.72160		16.54	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	468.06230	0.46806	497.55560	0.49756	468.062	15.43	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	537.50170	0.53750	509.31900	0.50932	537.502	18.19	0.35	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.81900	13.81900	13.72680	13.72680		16.53	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.83820	13.83820	13.74550	13.74550		16.59	0.00	0.00	0	3,718.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.77650	0.01278	11.96170	0.01196	12.777	12.79	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	220.38660	0.22039	241.80430	0.24180	220.387	14.54	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	378.65090	0.37865	404.14970	0.40415	378.651	15.24	0.27	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	668.54340	0.66854	634.26000	0.63426	668.543	17.55	0.42	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	409.51500	0.40952	386.99190	0.38699	409.515	19.11	0.28	0.00	0	1,000.00
\$ / R	On 28/06/2019	Any day expiry			13.85720	13.85720	13.76460	13.76460		16.62	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	485.55420	0.48555	515.61870	0.51562	485.554	15.48	0.31	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	551.48400	0.55148	523.89190	0.52389	551.484	18.36	0.35	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.86130	13.86130	13.76870	13.76870		16.61	0.00	0.00	0	55.00
\$ / R	On 31/07/2019	Any day expiry			13.90220	13.90220	13.80970	13.80970		16.74	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	508.25370	0.50825	539.14940	0.53915	508.254	15.55	0.31	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	571.40990	0.57141	543.86990	0.54387	571.410	18.56	0.34	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.90360	13.90360	13.81100	13.81100		16.74	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.94310	13.94310	13.85070	13.85070		16.84	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	527.66500	0.52767	559.30810	0.55931	527.665	15.61	0.31	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	583.08500	0.58309	556.52560	0.55653	583.085	18.75	0.34	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.94720	13.94720	13.85480	13.85480		16.83	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.96630	13.96630	13.87390	13.87390		16.85	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	26.37970	0.02638	30.07070	0.03007	26.380	13.03	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	345.83680	0.34584	373.15980	0.37316	345.837	15.10	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	542.56630	0.54257	518.34520	0.51835	542.566	19.12	0.31	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			13.98540	13.98540	13.89300	13.89300		16.92	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 30/09/2019	Any day expiry	13.00	Put	545.38310	0.54538	578.00770	0.57801	545.383	15.64	0.31	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	599.65210	0.59965	573.51570	0.57352	599.652	18.89	0.34	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			13.98810	13.98810	13.89580	13.89580		16.92	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.02770	14.02770	13.93540	13.93540		17.00	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	562.84860	0.56285	596.21870	0.59622	562.849	15.68	0.31	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	611.04420	0.61104	585.48220	0.58548	611.044	19.07	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.06720	14.06720	13.97500	13.97500		17.03	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	578.12200	0.57812	611.98250	0.61198	578.122	15.71	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	624.87160	0.62487	599.56140	0.59956	624.872	19.22	0.33	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.07130	14.07130	13.97910	13.97910		17.02	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.08630	14.08630	13.99410	13.99410		17.08	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	219.88820	0.21989	203.44670	0.20345	219.888	22.41	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.11080	14.11080	14.01870	14.01870		17.08	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	593.18910	0.59319	627.39680	0.62740	593.189	15.72	0.30	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	638.10460	0.63810	613.56300	0.61356	638.105	19.35	0.32	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.11350	14.11350	14.02150	14.02150		17.09	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.15310	14.15310	14.06110	14.06110		17.14	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.19530	14.19530	14.10340	14.10340		17.18	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.23760	14.23760	14.14580	14.14580		17.23	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.27440	14.27440	14.18270	14.18270		17.22	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.32080	14.32080	14.22910	14.22910		17.26	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.33440	14.33440	14.24280	14.24280		17.30	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.44800	14.44800	14.35420	14.35420		17.47	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.57020	14.57020	14.47410	14.47410		17.62	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			13.21560	13.21560	13.12580	13.12580		18.61	0.00	0.00	0	211.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.37290	13.37290	13.28310	13.28310		16.60	0.00	133,729.00	10	346.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.52440	13.52440	13.43290	13.43290		16.57	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.83820	13.83820	13.74550	13.74550		16.59	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.65540	17.65540	17.58420	17.58420		18.18	0.00	188,153,597.80	10,657	206,279.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	105.69780	0.10570	145.72220	0.14572	105.698	19.17	0.36	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.14760	0.00015	0.15200	0.00015	0.148	35.02	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.94200	17.94200	17.87180	17.87180		16.24	0.00	209,724,038.00	11,689	53,412.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.22130	18.22130	18.14960	18.14960		16.22	0.00	1,093,278.00	60	7,687.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.53060	18.53060	18.45940	18.45940		16.55	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.82440	18.82440	18.75040	18.75040		16.74	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11987	0.11987	0.11949	0.11949		39.72	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12208	0.12208	0.12170	0.12170		19.08	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12428	0.12428	0.12390	0.12390		17.48	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12921	0.12921	0.12882	0.12882		20.62	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.57930	15.57930	15.50020	15.50020		18.57	0.00	640,901,243.40	41,138	58,843.00

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	13.50	Put	0.00010	0.00000		0.00040	0.00000	0.000	23.49	0.00	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.00410	0.00000		0.01180	0.00001	0.004	24.65	0.00	0.00	0	50,948.00	
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	0.05910	0.00006		0.11970	0.00012	0.059	25.68	0.00	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	0.38040	0.00038		0.51720	0.00052	0.380	24.97	0.00	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,279.79170	1.27979		1,200.86920	1.20087	1,279.792	24.70	1.00	0.00	0	10,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	1,180.11820	1.18012		1,101.31520	1.10132	1,180.118	24.16	0.99	0.00	0	10,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Put	15.28320	0.01528		22.17220	0.02217	15.283	21.15	0.08	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	594.58320	0.59458		522.37220	0.52237	594.583	21.15	0.92	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	45.19970	0.04520		64.71730	0.06472	45.200	20.07	0.20	0.00	0	50,948.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	125.43280	0.12543		103.61100	0.10361	125.433	18.72	0.45	0.00	0	29,734.00	
€ / R	On 18/06/2018	Foreign Exchange Future	15.80	Call	70.96480	0.07096		57.96060	0.05796	70.965	19.60	0.29	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	34.34030	0.03434		27.52600	0.02753	34.340	20.64	0.16	0.00	0	3,000.00	
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	867.15080	0.86715		945.26010	0.94526	867.151	23.07	0.96	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.01810	0.00002		0.01560	0.00002	0.018	37.12	0.00	0.00	0	6,460.00	
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.34010	0.00034		0.23370	0.00023	0.340	68.41	0.00	0.00	0	50,948.00	
€ / R	On 16/07/2018	Any day expiry			15.67170	15.67170		15.59310	15.59310		16.17	0.00	0.00	0	34.00	
€ / R	On 31/07/2018	Any day expiry			15.71970	15.71970		15.64120	15.64120		16.05	0.00	0.00	0	33.00	
€ / R	On 17/09/2018	Foreign Exchange Future			15.87490	15.87490		15.79710	15.79710		15.64	0.00	837,131,101.70	52,733	132,586.00	
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	12.68400	0.01268		14.22110	0.01422	12.684	16.31	0.02	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	28.11050	0.02811		35.69640	0.03570	28.111	13.59	0.06	0.00	0	86,688.00	
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	497.58250	0.49758		544.15940	0.54416	497.583	15.64	0.48	0.00	0	86,824.00	
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	245.19920	0.24520		230.83180	0.23083	245.199	17.42	0.29	0.00	0	29,734.00	
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	22.38780	0.02239		21.34840	0.02135	22.388	21.48	0.03	0.00	0	86,824.00	
€ / R	On 14/12/2018	Foreign Exchange Future			16.16970	16.16970		16.09050	16.09050		15.58	0.00	11,868,559.80	734	9,609.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.50270	16.50270		16.42290	16.42290		15.44	0.00	0.00	0	4,808.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.81990	16.81990		16.73770	16.73770		15.42	0.00	0.00	0	5,256.00	
10Y STND	On 17/12/2025	Interest Rate Swap			97.12000	97.12000		96.86000	96.86000			0.00	0.00	0	0.00	
10Y STND	On 16/03/2026	Interest Rate Swap			94.19000	94.19000		93.92000	93.92000			0.00	0.00	0	0.00	
10Y STND	On 15/06/2026	Interest Rate Swap			92.98000	92.98000		92.70000	92.70000			0.00	0.00	0	0.00	
10Y STND	On 21/09/2026	Interest Rate Swap			95.16000	95.16000		94.87000	94.87000			0.00	0.00	0	0.00	
10Y STND	On 21/12/2026	Interest Rate Swap			98.94000	98.94000		98.64000	98.64000			0.00	0.00	0	0.00	
10Y STND	On 15/03/2027	Interest Rate Swap			97.55000	97.55000		97.23000	97.23000			0.00	0.00	0	0.00	
10Y STND	On 21/06/2027	Interest Rate Swap			99.64000	99.64000		99.32000	99.32000			0.00	0.00	0	0.00	
10Y STND	On 20/09/2027	Interest Rate Swap			103.34000	103.34000		103.02000	103.02000			0.00	0.00	0	0.00	
10Y STND	On 20/12/2027	Interest Rate Swap			103.72000	103.72000		103.40000	103.40000			0.00	0.00	0	0.00	
10Y STND	On 22/03/2028	Interest Rate Swap			99.07000	99.07000		98.74000	98.74000			0.00	0.00	0	0.00	
10Y STND	On 20/06/2028	Interest Rate Swap			104.47000	104.47000		104.14000	104.14000			0.00	0.00	0	0.00	
1Y STND	On 21/06/2018	Interest Rate Swap			99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00	
1Y STND	On 20/09/2018	Interest Rate Swap			100.05000	100.05000		100.05000	100.05000			0.00	0.00	0	0.00	
1Y STND	On 20/12/2018	Interest Rate Swap			100.53000	100.53000		100.53000	100.53000			0.00	0.00	0	0.00	
1Y STND	On 22/03/2019	Interest Rate Swap			99.59000	99.59000		99.58000	99.58000			0.00	0.00	0	0.00	
1Y STND	On 20/06/2019	Interest Rate Swap			100.34000	100.34000		100.31000	100.31000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000	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	98.52000	98.52000	98.52000	98.52000	98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.91000	98.91000	98.91000	98.91000	98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.33000	99.33000	99.32000	99.32000	99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.79000	99.79000	99.77000	99.77000	99.77000	99.77000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.27000	100.27000	100.23000	100.23000	100.23000	100.23000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.30000	101.30000	101.24000	101.24000	101.24000	101.24000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.14000	99.14000	99.07000	99.07000	99.07000	99.07000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	101.10000	101.10000	101.02000	101.02000	101.02000	101.02000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.85000	96.85000	96.75000	96.75000	96.75000	96.75000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	96.14000	96.14000	96.04000	96.04000	96.04000	96.04000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.41000	95.41000	95.30000	95.30000	95.30000	95.30000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.69000	95.69000	95.56000	95.56000	95.56000	95.56000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.96000	97.96000	97.82000	97.82000	97.82000	97.82000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	98.17000	98.17000	98.02000	98.02000	98.02000	98.02000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.46000	99.46000	99.30000	99.30000	99.30000	99.30000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.73000	101.73000	101.57000	101.57000	101.57000	101.57000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.06000	103.06000	102.90000	102.90000	102.90000	102.90000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	98.28000	98.28000	98.12000	98.12000	98.12000	98.12000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	102.64000	102.64000	102.48000	102.48000	102.48000	102.48000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	580.33100	580.33100	580.85100	580.85100	580.85100	580.85100			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	590.70300	590.70300	591.23000	591.23000	591.23000	591.23000			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	602.16600	602.16600	602.70200	602.70200	602.70200	602.70200			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	668.93800	668.93800	670.02200	670.02200	670.02200	670.02200			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	680.89500	680.89500	681.99400	681.99400	681.99400	681.99400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	694.10800	694.10800	695.22700	695.22700	695.22700	695.22700			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	606.73600	606.73600	607.50700	607.50700	607.50700	607.50700			0.00	60,673,600.00	10	858.00
ALBI	On 01/11/2018	Index Future	617.58100	617.58100	618.36100	618.36100	618.36100	618.36100			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	629.56500	629.56500	630.36000	630.36000	630.36000	630.36000			0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.06090	10.06090	9.98940	9.98940	9.98940	9.98940		15.16	0.00	2,635,955.80	262	15,639.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.18620	10.18620	10.11510	10.11510	10.11510	10.11510		13.51	0.00	0.00	0	800.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.31120	10.31120	10.23840	10.23840	10.23840	10.23840		13.35	0.00	0.00	0	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.44730	10.44730	10.37500	10.37500	10.37500	10.37500		13.75	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.58000	10.58000	10.50880	10.50880	10.50880	10.50880		14.01	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.17500	10.17500	10.10190	10.10190	10.10190	10.10190		16.56	0.00	1,017,500.00	100	2,080.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.45080	10.45080	10.37740	10.37740	10.37740	10.37740		14.55	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 18/06/2018	Foreign Exchange Future			13.42720		13.42720		13.33910	13.33910		17.07	0.00	16,314,048.00	1,215	0.00
CHF / R	On 17/09/2018	Foreign Exchange Future			13.69480		13.69480		13.60720	13.60720		14.44	0.00	33,278,364.00	2,430	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future			13.96350		13.96350		13.87350	13.87350		14.63	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.55410		14.55410		14.46080	14.46080		14.86	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future			2.06560		2.06560		2.05200	2.05200		16.48	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.08200		2.08200		2.06850	2.06850		15.22	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.09880		2.09880		2.08500	2.08500		14.92	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.13320		2.13320		2.11900	2.11900		15.41	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future			2.09530		2.09530		2.08470	2.08470		17.08	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future			2.13560		2.13560		2.12530	2.12530		15.14	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future			2.17660		2.17660		2.16600	2.16600		15.13	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.32430		2.32430		2.31420	2.31420		16.18	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			11.08331		76.94522		11.06922	77.02725			0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future			11.20581		74.53191		11.19130	74.61488			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future			11.34528		75.97764		11.33020	76.06213			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future			11.28666		79.52341		11.27255	79.61651			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future			11.40556		76.68450		11.39101	76.77873			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future			11.53631		78.17181		11.52120	78.26776			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			601.62600		601.62600		602.46300	602.46300			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI			612.37900		612.37900		613.22800	613.22800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI			624.26300		624.26300		625.12700	625.12700			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future			1.68430		1.68430		1.67290	1.67290		19.30	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future			1.70690		1.70690		1.69540	1.69540		16.49	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future			1.72880		1.72880		1.71710	1.71710		16.15	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
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.82140	1.82140		1.80950	1.80950		16.28	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		133.33549	133.33549		133.33621	133.33621			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		135.74461	135.74461		135.74453	135.74453			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		136.99282	136.99282		136.99251	136.99251			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		101.79987	101.79987		101.79987	101.79987			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future		102.58966	102.58966		102.58900	102.58900			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future		104.60123	104.60123		104.60038	104.60038			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		105.07456	105.07456		105.20620	105.20620			0.00	0.00	0	7,981.00
I2033	On 01/11/2018	Bond Future		105.85201	105.85201		105.98530	105.98530			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		107.92757	107.92757		108.06339	108.06339			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		125.18448	125.18448		125.18390	125.18390			0.00	0.00	0	9,035.00
I2038	On 01/11/2018	Bond Future		127.44640	127.44640		127.44505	127.44505			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		128.35505	128.35505		128.35350	128.35350			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		118.50166	118.50166		118.50075	118.50075			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future		118.99358	118.99358		118.99198	118.99198			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		121.32665	121.32665		121.32504	121.32504			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		123.96786	123.96786		123.96706	123.96706			0.00	0.00	0	9,598.00
I2050	On 01/11/2018	Bond Future		126.20790	126.20790		126.20604	126.20604			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		126.91104	126.91104		126.90889	126.90889			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		254.95900	254.95900		255.13500	255.13500			0.00	50,991,800.00	20	852.00
IGOV	On 01/11/2018	Index Future		259.56700	259.56700		259.74400	259.74400			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future		264.65700	264.65700		264.83800	264.83800			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		0.13060	0.13060		0.12980	0.12980			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future		0.13010	0.13010		0.12880	0.12880			0.00	0.00	0	562.00

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
KES / R	On 14/12/2018	Foreign Exchange Future			0.12980		0.12980		0.12710	0.12710			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12690		0.12690		0.12610	0.12610			0.00	0.00	0	1,093.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.65050		1.65050		1.63510	1.63510		16.94	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.67600		1.67600		1.66060	1.66060		15.41	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.70140		1.70140		1.68570	1.68570		15.06	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.75370		1.75370		1.73740	1.73740		15.29	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.29470		9.29470		9.23200	9.23200		16.34	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.40690		9.40690		9.34420	9.34420		14.49	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.51880		9.51880		9.45460	9.45460		14.44	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.02440		10.02440		9.96040	9.96040		15.35	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.30010		1.30010		1.29440	1.29440			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.30780		1.30780		1.30310	1.30310			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31260		1.31260		1.31170	1.31170			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36470		1.36470		1.36490	1.36490			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33600		1.33600		1.33970	1.33970			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.34170		1.34170		1.34550	1.34550			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17890		1.17890		1.18090	1.18090			0.00	0.00	0	260.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18710		1.18710		1.18930	1.18930			0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.34220		8.34220	0.11978	8.36910	8.36910		16.31	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	41.13300		0.00411	0.11978	42.67480	0.00427	41.133	23.28	0.04	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	5,499.23500		0.54992	0.11978	5,235.64670	0.52356	5,499.235	24.45	0.98	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.19160		8.19160	0.11978	8.21690	8.21690		16.89	0.00	0.00	0	283.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	2,759.39660		0.27594	0.11978	2,738.13820	0.27381	2,759.397	17.04	0.47	0.00	0	20,000.00
R186	On 02/08/2018	Bond Future			9.05492		109.68153		9.02493	109.86461		6.86	0.00	532,394,146.62	4,854	116,782.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.05000		0.00005		0.07000	0.00007	0.050	6.18	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	31.45000		0.03145		39.65000	0.03965	31.450	6.42	0.03	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	431.28000		0.43128		489.69000	0.48969	431.280	6.86	0.26	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.13589		111.64163		9.10462	111.82735		7.09	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	106.59000		0.10659		119.61000	0.11961	106.590	6.34	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	538.28000		0.53828		582.29000	0.58229	538.280	6.85	0.20	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	2,066.50000		2.06650		1,984.33000	1.98433	2,066.500	7.48	0.49	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.22797		108.50227		9.19512	108.69146		7.67	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R197	On 02/08/2018	Bond Future			300.71899		300.71899		300.72123	300.72123			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			306.15268		306.15268		306.15309	306.15309			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			304.79908		304.79908		304.79908	304.79908			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			238.30102		238.30102		238.58925	238.58925			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			242.60689		242.60689		242.89879	242.89879			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			243.45650		243.45650		243.75376	243.75376			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/08/2018	Bond Future			8.38111		101.00669		8.35579	101.09984		4.06	0.00	741,187,091.22	7,338	41,230.00
R2023	On 01/11/2018	Bond Future			8.46208		98.88566		8.43520	98.97979		4.25	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.56040		100.80402		8.53140	100.89986		4.18	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/08/2018	Bond Future			9.45598		90.08187		9.43125	90.24118		9.14	0.00	738,130,842.78	8,194	53,382.00
R2030	On 02/08/2018	Bond Future	8.51	Call	16.37000		0.01637		20.44000	0.02044	16.370	8.49	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	188.30000		0.18830		215.85000	0.21585	188.300	9.04	0.13	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	1,188.40000		1.18840		1,129.65000	1.12965	1,188.400	9.88	0.46	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.53041		91.69157		9.50488	91.85313		9.56	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.61484		89.46086		9.58830	89.62540		10.33	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			9.64401		92.43005		9.61928	92.60191		9.65	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.72185		89.92682		9.69635	90.10112		10.59	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.80851		91.67117		9.78206	91.84873		10.89	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			9.73719		96.82511		9.72264	96.93745		10.23	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future			9.81332		94.05943		9.79837	94.17315		11.27	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.89943		95.88409		9.88395	95.99985		11.55	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future			9.79868		89.16658		9.78418	89.27893		11.23	0.00	0.00	0	56,491.00
R2037	On 01/11/2018	Bond Future			9.86919		90.75986		9.85431	90.87364		11.84	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.94841		88.26048		9.93302	88.37638		12.71	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			6.68834		101.47124		6.65733	101.48269		0.20	0.00	0.00	0	10,173.00
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

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 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			9.87858		92.39431		9.86918	92.47229		11.60	0.00	0.00	0	25,124.00
R2040	On 01/11/2018	Bond Future			9.94892		94.04525		9.93930	94.12403		12.24	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	59.68000		0.05968		63.10000	0.06310	59.680	10.64	0.03	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.10	Call	495.83000		0.49583		513.19000	0.51319	495.830	11.29	0.15	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.20	Call	660.02000		0.66002		681.15000	0.68115	660.020	11.47	0.19	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,322.59000		2.32259		2,368.09000	2.36809	2,322.590	12.30	0.45	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			10.02787		91.35899		10.01793	91.43920		13.17	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			9.91222		89.43408		9.90280	89.51318		12.21	0.00	1,788,681.60	20	35,494.00
R2044	On 01/11/2018	Bond Future			9.98030		91.03209		9.97066	91.11205		12.85	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.05657		88.41271		10.04662	88.49409		13.84	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			9.90377		92.81107		9.88919	92.93659		12.08	0.00	8,631,429.51	93	102,447.00
R2048	On 01/11/2018	Bond Future			9.97322		90.03694		9.95826	90.16411		13.33	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.05125		91.78353		10.03578	91.91314		13.65	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			7.69929		99.84514		7.67230	99.88110		0.87	0.00	9,884,668.86	99	21,447.00
R207	On 01/11/2018	Bond Future			7.78777		101.62936		7.75550	101.66530		0.89	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.93227		99.95589		7.89031	99.99241		0.83	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			7.99926		99.43684		7.97338	99.49646		1.90	0.00	21,577,794.28	217	30,583.00
R208	On 01/11/2018	Bond Future			8.08622		97.81429		8.05769	97.87433		2.18	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.19879		99.71177		8.16639	99.77287		1.98	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.72350		73.15213		9.70892	73.24700		11.75	0.00	34,966,718.14	478	95,613.00
R209	On 02/08/2018	Bond Future	8.46	Call	1.13000		0.00113		1.42000	0.00142	1.130	10.30	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	1.45000		0.00145		1.82000	0.00182	1.450	10.30	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	6,198.93000		6.19893		6,107.59000	6.10759	6,198.930	10.51	0.98	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	53.63000		0.05363		60.97000	0.06097	53.630	10.77	0.05	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,676.96000		3.67696		3,602.89000	3.60289	3,676.960	11.30	0.86	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,487.72000		2.48772		2,430.61000	2.43061	2,487.720	11.65	0.72	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,116.43000		1.11643		1,173.26000	1.17326	1,116.430	12.01	0.46	0.00	0	435.00

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	10.21	Put	379.04000		0.37904		370.94000	0.37094	379.040	13.22	0.19	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	44.61000		0.04461		44.30000	0.04430	44.610	13.91	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.79117		71.31164		9.77622	71.40774		12.89	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,812.76000		1.81276		1,783.16000	1.78316	1,812.760	13.75	0.40	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.86587		72.69490		9.85044	72.79280		13.37	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			188.60744		188.60744		189.09148	189.09148			0.00	3,772,148.80	20	2,179.00
R210	On 01/11/2018	Bond Future			189.51521		189.51521		190.00675	190.00675			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			193.23108		193.23108		193.73201	193.73201			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			154.08188		154.08188		154.34936	154.34936			0.00	0.00	0	4,475.00
R212	On 01/11/2018	Bond Future			156.86593		156.86593		157.13714	157.13714			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.78791		157.78791		158.06425	158.06425			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			9.52630		84.75087		9.50662	84.87512		9.66	0.00	847,508.70	10	33,527.00
R213	On 01/11/2018	Bond Future			9.60144		82.71929		9.58118	82.84515		10.53	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.68679		84.32397		9.66576	84.45224		10.93	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/08/2018	Bond Future			9.86810		72.56912		9.85352	72.66767		12.42	0.00	0.00	0	32,435.00
R214	On 01/11/2018	Bond Future			9.93644		70.57305		9.92149	70.67293		13.69	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			10.01315		71.94213		9.99772	72.04387		14.14	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future			9.90150		9.90150		9.83660	9.83660		16.32	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future			10.03850		10.03850		9.97380	9.97380		14.63	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.17500		10.17500		10.10840	10.10840		14.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.73810		10.73810		10.67140	10.67140		14.93	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future			2.89330		2.89330		2.89860	2.89860		22.82	0.00	7,392,381.50	2,555	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future			2.81900		2.81900		2.82630	2.82630		22.13	0.00	7,202,545.00	2,555	12,775.00

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
TRY / R	On 14/12/2018		Foreign Exchange Future	2.74870	2.74870	2.75710	2.75710		20.82	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.68280	2.68280	2.69710	2.69710		18.21	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018		Foreign Exchange Future	1.29450	1.29450	1.28380	1.28380			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.25510	1.25510	1.24570	1.24570			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.21850	1.21850	1.20920	1.20920			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.13600	1.13600	1.12710	1.12710			0.00	0.00	0	0.00
Total for Derivatives :											7,853,846,080.41	424,482	7 358 947.00
Grand Total:											7,853,846,080.41	424,482	7 358 947.00