



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: 14/06/2018

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	13.32740	13.32740		13.23870	13.23870		20.76	0.00	0.00	0	20.00
\$ / R	On 15/06/2018	Any day expiry	13.00	Put	2.03030	0.00203	21.91390	0.02191	2.030	25.28	0.03	0	1.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.32740		13.32740	13.24210	13.24210		16.70	0.00	3,862,280,520.00	289,800	497,007.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.00820	0.00001	0.01400	0.00001	0.008	47.59	0.00	0	56,673.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	0.00990	0.00001	0.01850	0.00002	0.010	43.82	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,977.41140	1.97741	1,892.12320	1.89212	1,977.411	40.99	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,877.41260	1.87741	1,792.12710	1.79213	1,877.413	39.11	1.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	0.01330	0.00001	0.02930	0.00003	0.013	38.16	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	0.01470	0.00001	0.03460	0.00003	0.015	36.28	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	0.01730	0.00002	0.04510	0.00005	0.017	33.45	0.00	0	55,923.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	0.01770	0.00002	0.04680	0.00005	0.018	33.07	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	0.01830	0.00002	0.04950	0.00005	0.018	32.51	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	0.02060	0.00002	0.06020	0.00006	0.021	30.62	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	1,327.42330	1.32742	1,242.19080	1.24219	1,327.423	28.74	1.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	0.02330	0.00002	0.09080	0.00009	0.023	28.74	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	0.03430	0.00003	0.13130	0.00013	0.034	28.20	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	0.05050	0.00005	0.18990	0.00019	0.050	27.66	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	0.05750	0.00006	0.21480	0.00021	0.058	27.48	0.00	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	1,177.46140	1.17746	1,092.32840	1.09233	1,177.461	27.39	1.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	0.06140	0.00006	0.22840	0.00023	0.061	27.39	0.00	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	1,127.48500	1.12749	1,042.41060	1.04241	1,127.485	26.94	1.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	1,097.50330	1.09750	1,012.47350	1.01247	1,097.503	26.67	1.00	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	1,077.51780	1.07752	992.52230	0.99252	1,077.518	26.50	1.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	0.11780	0.00012	0.42230	0.00042	0.118	26.50	0.00	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	1,027.56340	1.02756	942.67390	0.94267	1,027.563	26.05	1.00	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	0.16340	0.00016	0.57390	0.00057	0.163	26.05	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	0.31540	0.00032	1.05700	0.00106	0.315	25.15	0.00	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	877.83850	0.87784	793.53210	0.79353	877.839	24.71	1.00	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	828.00970	0.82801	744.03730	0.74404	828.010	24.26	0.99	0.00	0	3,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	0.60970	0.00061	1.93730	0.00194	0.610	24.26	0.01	0.00	0	115,230.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Put	0.84770	0.00085	2.61600	0.00262	0.848	23.81	0.01	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	778.24770	0.77825	694.71600	0.69472	778.248	23.81	0.99	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.70	Put	2.26910	0.00227	6.74810	0.00675	2.269	22.47	0.02	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Call	580.54500	0.58054	501.31860	0.50132	580.545	22.02	0.97	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	3.14500	0.00315	9.21860	0.00922	3.145	22.02	0.03	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.89	Put	7.73080	0.00773	21.03240	0.02103	7.731	20.78	0.06	0.00	0	100.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	11.98110	0.01198	30.86560	0.03087	11.981	20.16	0.09	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	342.71880	0.34272	280.17850	0.28018	342.719	19.80	0.89	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	15.31880	0.01532	38.07850	0.03808	15.319	19.80	0.11	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	20.71140	0.02071	49.03060	0.04903	20.711	19.36	0.15	0.00	0	1,250.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	41.40250	0.04140	85.91150	0.08591	41.403	18.30	0.26	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	48.82840	0.04883	97.81970	0.09782	48.828	18.03	0.30	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.25	Put	63.73750	0.06374	120.30460	0.12030	63.738	17.59	0.37	0.00	0	20,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	82.23470	0.08223	150.42970	0.15043	82.235	17.14	0.45	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	180.34850	0.18035	265.95550	0.26596	180.348	17.95	0.70	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	195.76640	0.19577	282.06450	0.28206	195.766	18.18	0.72	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	211.60810	0.21161	298.47260	0.29847	211.608	18.41	0.74	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	331.72640	0.33173	420.14570	0.42015	331.726	20.01	0.86	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	433.60270	0.43360	521.73610	0.52174	433.603	21.27	0.92	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	481.19950	0.48120	569.06000	0.56906	481.199	21.84	0.93	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	490.78960	0.49079	578.59170	0.57859	490.790	21.96	0.94	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	510.03120	0.51003	597.71480	0.59771	510.031	22.18	0.94	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	519.68050	0.51968	607.30450	0.60730	519.681	22.30	0.95	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	577.91760	0.57792	665.18850	0.66519	577.918	22.98	0.96	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	3.35100	0.00335	4.92340	0.00492	3.351	24.13	0.03	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	675.95100	0.67595	762.82340	0.76282	675.951	24.13	0.97	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	774.44370	0.77444	861.27210	0.86127	774.444	24.71	0.98	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	923.34380	0.92334	1,009.86490	1.00986	923.344	25.59	0.99	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	0.13620	0.00014	0.78640	0.00079	0.136	27.24	0.00	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	0.04870	0.00005	0.43800	0.00044	0.049	28.38	0.00	0.00	0	50.00

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	14.81	Call	0.04220	0.00004	0.31520	0.00032	0.042	29.87	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	0.03060	0.00003	0.12590	0.00013	0.031	34.33	0.00	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	0.02980	0.00003	0.11550	0.00012	0.030	34.77	0.00	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	0.02810	0.00003	0.09230	0.00009	0.028	35.96	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.02660	0.00003	0.07430	0.00007	0.027	37.15	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.02480	0.00002	0.05290	0.00005	0.025	39.08	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.02400	0.00002	0.04440	0.00004	0.024	40.12	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.02370	0.00002	0.04130	0.00004	0.024	40.57	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.02190	0.00002	0.02270	0.00002	0.022	44.43	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.03920	0.00004	0.04920	0.00005	0.039	51.96	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.07890	0.00008	0.09610	0.00010	0.079	58.02	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.08590	0.00009	0.10420	0.00010	0.086	58.84	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.10650	0.00011	0.12820	0.00013	0.107	61.04	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.11510	0.00012	0.13810	0.00014	0.115	61.87	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	0.15750	0.00016	0.18680	0.00019	0.158	65.45	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.27610	0.00028	0.32170	0.00032	0.276	72.89	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.32000	0.00032	0.37130	0.00037	0.320	75.09	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.45590	0.00046	0.52400	0.00052	0.456	80.87	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.52660	0.00053	0.41440	0.00041	0.527	84.72	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			13.32580	13.32580	13.24560	13.24560		17.32	0.00	0.00	0	5,947.00
\$ / R	On 29/06/2018	Any day expiry			13.34090	13.34090	13.26110	13.26110		17.12	0.00	31,532,040.00	2,392	4,811.00
\$ / R	On 29/06/2018	Any day expiry	12.22	Put	2.39480	0.00239	3.53110	0.00353	2.395	19.57	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.44	Put	4.03130	0.00403	5.90830	0.00591	4.031	17.39	0.02	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.45	Put	4.13490	0.00413	6.05870	0.00606	4.135	17.29	0.02	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	4.35240	0.00435	6.37490	0.00637	4.352	17.09	0.02	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.52	Call	825.86150	0.82586	748.36100	0.74836	825.861	16.60	0.97	0.00	0	109.00
\$ / R	On 29/06/2018	Any day expiry	12.55	Call	796.27830	0.79628	718.96790	0.71897	796.278	16.30	0.97	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	12.56	Call	786.42690	0.78643	709.18430	0.70918	786.427	16.20	0.97	0.00	0	635.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	727.43390	0.72743	651.58760	0.65159	727.434	15.60	0.96	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.85	Call	513.49420	0.51349	453.46250	0.45346	513.494	15.34	0.89	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	515.75360	0.51575	595.40690	0.59541	515.754	19.28	0.80	0.00	0	1,000.00
\$ / R	On 29/06/2018	Any day expiry	15.62	Call	0.50960	0.00051	0.72920	0.00073	0.510	27.28	0.00	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	0.23070	0.00023	0.31680	0.00032	0.231	29.84	0.00	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			13.34600	13.34600	13.26620	13.26620		16.68	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	1.09430	0.00109	1.52110	0.00152	1.094	21.87	0.01	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	5.60350	0.00560	10.20500	0.01020	5.604	15.87	0.03	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	318.39520	0.31840	286.89670	0.28690	318.395	15.67	0.69	0.00	0	2,000.00
\$ / R	On 03/07/2018	Any day expiry			13.34770	13.34770	13.26790	13.26790		16.73	0.00	0.00	0	55.00
\$ / R	On 03/07/2018	Any day expiry	12.60	Put	8.23580	0.00824	15.91070	0.01591	8.236	14.93	0.04	0.00	0	100,000.00
\$ / R	On 05/07/2018	Any day expiry			13.35110	13.35110	13.27140	13.27140		16.71	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry			13.35280	13.35280	13.27310	13.27310		16.75	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	3.14570	0.00315	5.03040	0.00503	3.146	18.96	0.01	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	132.52980	0.13253	126.76160	0.12676	132.530	17.87	0.35	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	100.92000	0.10092	98.30680	0.09831	100.920	18.45	0.28	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	848.18570	0.84819	802.09440	0.80209	848.186	14.95	0.77	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	826.64480	0.82664	782.17100	0.78217	826.645	14.98	0.76	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	164.58410	0.16458	200.65660	0.20066	164.584	15.04	0.25	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	694.89810	0.69490	658.48110	0.65848	694.898	15.35	0.69	0.00	0	30,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	580.39570	0.58040	550.57580	0.55058	580.396	15.76	0.62	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	312.93040	0.31293	361.53180	0.36153	312.930	15.80	0.39	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	554.28180	0.55428	526.00100	0.52600	554.282	15.86	0.60	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	327.38180	0.32738	376.90100	0.37690	327.382	15.86	0.40	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	529.14670	0.52915	502.35940	0.50236	529.147	15.97	0.58	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	438.09280	0.43809	418.05230	0.41805	438.093	16.38	0.51	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	399.27050	0.39927	381.61890	0.38162	399.271	16.63	0.47	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	381.12670	0.38113	364.58240	0.36458	381.127	16.76	0.46	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	45.25960	0.04526	45.57860	0.04558	45.260	21.83	0.07	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	42.60340	0.04260	42.99160	0.04299	42.603	21.96	0.07	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	39.10970	0.03911	39.23820	0.03924	39.110	22.15	0.06	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	32.79850	0.03280	33.55200	0.03355	32.798	22.22	0.05	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			13.49580	13.49580	13.41790	13.41790		16.36	0.00	0.00	0	3,280.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	233.57140	0.23357	275.60390	0.27560	233.571	15.37	0.31	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	369.88230	0.36988	355.65980	0.35566	369.882	17.03	0.43	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	667.65740	0.66766	731.70030	0.73170	667.657	17.08	0.58	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	44.77360	0.04477	45.60840	0.04561	44.774	22.07	0.07	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	26.41760	0.02642	30.23270	0.03023	26.418	22.62	0.04	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.50270	13.50270	13.42470	13.42470		16.31	0.00	0.00	0	55.00
\$ / R	On 25/10/2018	Any day expiry			13.54240	13.54240	13.46410	13.46410		16.33	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.54920	13.54920	13.47100	13.47100		16.29	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.55270	13.55270	13.47440	13.47440		16.31	0.00	0.00	0	3,363.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	271.87540	0.27188	314.59280	0.31459	271.875	15.32	0.31	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	698.76240	0.69876	762.53790	0.76254	698.762	16.83	0.55	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	409.27010	0.40927	396.85900	0.39686	409.270	17.11	0.42	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	66.10930	0.06611	68.04720	0.06805	66.109	21.81	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	48.84110	0.04884	51.62110	0.05162	48.841	22.94	0.06	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.55440	13.55440	13.47610	13.47610		16.31	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.56130	13.56130	13.48300	13.48300		16.27	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	43.70900	0.04371	53.86590	0.05387	43.709	14.88	0.07	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	742.29560	0.74230	806.97850	0.80698	742.296	16.91	0.56	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	58.77230	0.05877	60.39690	0.06040	58.772	22.42	0.07	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.57510	13.57510	13.49670	13.49670		16.34	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.58030	13.58030	13.50180	13.50180		16.35	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	8.25610	0.00826	9.60050	0.00960	8.256	16.48	0.02	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	34.27810	0.03428	41.44010	0.04144	34.278	15.22	0.06	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	744.83310	0.74483	716.22220	0.71622	744.833	15.68	0.62	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.60440	13.60440	13.52580	13.52580		16.30	0.00	0.00	0	3,117.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	300.87280	0.30087	344.78790	0.34479	300.873	15.27	0.31	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	722.70500	0.72270	786.35700	0.78636	722.705	16.68	0.53	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry		14.04610	14.04610		13.96920	13.96920		16.61	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	477.44970	0.47745	516.42340	0.51642	477.450	15.29	0.29	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	598.30170	0.59830	590.63710	0.59064	598.302	18.43	0.35	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry		14.05020	14.05020		13.97330	13.97330		16.60	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future		14.06960	14.06960		13.99250	13.99250		16.62	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	23.97050	0.02397	27.67120	0.02767	23.971	13.12	0.03	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	300.09790	0.30010	333.09580	0.33310	300.098	14.65	0.21	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	555.44260	0.55544	549.46910	0.54947	555.443	18.81	0.32	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry		14.08910	14.08910		14.01170	14.01170		16.70	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	495.05140	0.49505	533.83860	0.53384	495.051	15.33	0.29	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	614.61550	0.61462	607.14260	0.60714	614.616	18.58	0.34	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry		14.09180	14.09180		14.01440	14.01440		16.71	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		14.13210	14.13210		14.05420	14.05420		16.79	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	512.43100	0.51243	550.97840	0.55098	512.431	15.37	0.29	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	625.66920	0.62567	618.38980	0.61839	625.669	18.77	0.34	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry		14.17230	14.17230		14.09400	14.09400		16.82	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	527.77420	0.52777	565.96220	0.56596	527.774	15.41	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	639.27530	0.63928	631.94450	0.63194	639.275	18.92	0.34	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry		14.17650	14.17650		14.09810	14.09810		16.87	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future		14.19170	14.19170		14.11320	14.11320		16.88	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	223.28010	0.22328	222.99640	0.22300	223.280	22.17	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry		14.21670	14.21670		14.13790	14.13790		16.89	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	542.79250	0.54279	580.57000	0.58057	542.793	15.43	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	652.51220	0.65251	644.95570	0.64496	652.512	19.06	0.33	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry		14.21950	14.21950		14.14070	14.14070		16.89	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.25970	14.25970		14.18040	14.18040		16.95	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		14.30270	14.30270		14.22300	14.22300		17.00	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry		14.34570	14.34570		14.26550	14.26550		17.05	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.38310	14.38310		14.30250	14.30250		17.09	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.43030	14.43030		14.34920	14.34920		17.13	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.44420	14.44420		14.36290	14.36290		17.13	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		14.55200	14.55200		14.47410	14.47410		17.21	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		14.67130	14.67130		14.59360	14.59360		17.46	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future		13.32740	13.32740		13.24210	13.24210		16.70	0.00	0.00	0	211.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future		13.47690	13.47690		13.39910	13.39910		16.38	0.00	0.00	0	346.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.62850	13.62850		13.54980	13.54980		16.34	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		13.93800	13.93800		13.86210	13.86210		16.32	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future		17.76180	17.76180		17.70360	17.70360		15.76	0.00	113,426,854.80	6,386	122,019.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	39.75110	0.03975	76.00880	0.07601	39.751	17.81	0.21	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	0.07500	0.00008	0.17040	0.00017	0.075	39.22	0.00	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future		18.03320	18.03320		17.98930	17.98930		16.04	0.00	45,966,626.80	2,549	220,657.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.31330	18.31330		18.26890	18.26890		16.02	0.00	6,592,788.00	360	7,687.00

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 18/03/2019	Foreign Exchange Future			18.62200		18.62200		18.57890	18.57890		16.31	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.91210		18.91210		18.86970	18.86970		16.53	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.12085		0.12085		0.11993	0.11993		51.29	0.00	0.00	0	8,296.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12296		0.12296		0.12212	0.12212		19.20	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12517		0.12517		0.12432	0.12432		21.47	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13006		0.13006		0.12923	0.12923		20.38	0.00	0.00	0	0.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.52930		15.52930		15.59160	15.59160		17.26	0.00	305,694,270.50	19,685	52,612.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	25.55	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	0.00090		0.00000		0.00250	0.00000	0.001	27.28	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	0.02500		0.00003		0.04110	0.00004	0.025	28.80	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	0.15500		0.00016		0.28600	0.00029	0.155	27.26	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	1,229.50660		1.22951	1,291.97330	1.29197	1,229.507	26.91	1.00	1.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	1,129.66670		1.12967	1,192.23340	1.19223	1,129.667	26.21	1.00	1.00	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Put	9.62180		0.00962	12.91200	0.01291	9.622	21.73	0.06	0.00	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	538.92180		0.53892	604.51200	0.60451	538.922	21.73	0.94	0.00	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	33.05450		0.03305	39.35420	0.03935	33.054	19.70	0.19	0.00	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	74.28780		0.07429	125.16970	0.12517	74.288	18.11	0.37	0.00	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.80	Call	37.32380		0.03732	72.26440	0.07226	37.324	19.92	0.21	0.00	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	16.78830		0.01679	37.03480	0.03703	16.788	22.05	0.10	0.00	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	913.61320		0.91361	857.16380	0.85716	913.613	26.07	0.98	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.03160		0.00003	0.03330	0.00003	0.032	47.86	0.00	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.40930		0.00041	0.47430	0.00047	0.409	85.96	0.00	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.60840		15.60840	15.68290	15.68290		15.49	0.00	0.00	0.00	0	34.00
€ / R	On 31/07/2018	Any day expiry			15.65570		15.65570	15.73090	15.73090		15.61	0.00	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.80720		15.80720	15.88530	15.88530		15.53	0.00	0.00	487,762,770.40	30,857	134,694.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	11.65830		0.01166	13.54590	0.01355	11.658	15.91	0.02	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	29.26460		0.02926	32.25350	0.03225	29.265	13.44	0.06	0.00	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	525.33030		0.52533	499.82530	0.49983	525.330	15.64	0.50	0.00	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	223.77110		0.22377	254.92690	0.25493	223.771	17.51	0.27	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	19.64660		0.01965	24.09090	0.02409	19.647	21.60	0.03	0.00	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.09840		16.09840	16.17910	16.17910		15.47	0.00	0.00	127,933,984.80	7,947	19,006.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.42610		16.42610	16.51150	16.51150		15.30	0.00	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.73860		16.73860	16.82690	16.82690		15.25	0.00	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.64000		96.64000	96.80000	96.80000				0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.70000		93.70000	93.85000	93.85000				0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			92.48000		92.48000	92.62000	92.62000				0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.66000		94.66000	94.80000	94.80000				0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			98.42000		98.42000	98.56000	98.56000				0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			97.01000		97.01000	97.16000	97.16000				0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			99.09000		99.09000	99.24000	99.24000				0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.79000		102.79000	102.94000	102.94000				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 20/12/2027	Interest Rate Swap	103.16000		103.16000		103.30000	103.30000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap	98.48000		98.48000		98.63000	98.63000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap	103.89000		103.89000		104.03000	104.03000			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	100.52000		100.52000		100.52000	100.52000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap	99.57000		99.57000		99.58000	99.58000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap	100.29000		100.29000		100.32000	100.32000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap	98.59000		98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap	98.52000		98.52000		98.52000	98.52000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap	98.90000		98.90000		98.91000	98.91000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap	99.31000		99.31000		99.32000	99.32000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap	99.74000		99.74000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	100.19000		100.19000		100.24000	100.24000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	101.19000		101.19000		101.25000	101.25000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	99.00000		99.00000		99.07000	99.07000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	100.93000		100.93000		101.02000	101.02000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.64000		96.64000		96.73000	96.73000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.93000		95.93000		96.01000	96.01000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.18000		95.18000		95.27000	95.27000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.43000		95.43000		95.53000	95.53000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.68000		97.68000		97.79000	97.79000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.87000		97.87000		97.99000	97.99000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	99.14000		99.14000		99.27000	99.27000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	101.40000		101.40000		101.52000	101.52000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	102.71000		102.71000		102.83000	102.83000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.91000		97.91000		98.03000	98.03000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	102.26000		102.26000		102.39000	102.39000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	581.17900		581.17900		580.50900	580.50900			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	591.56100		591.56100		590.88600	590.88600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	603.03700		603.03700		602.35300	602.35300			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	671.90100		671.90100		670.09100	670.09100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	683.90500		683.90500		682.06800	682.06800			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	697.17200		697.17200		695.30500	695.30500			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	609.45500		609.45500		608.02000	608.02000			0.00	0.00	0	858.00
ALBI	On 01/11/2018	Index Future	620.34300		620.34300		618.88800	618.88800			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	632.37700		632.37700		630.89900	630.89900			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
AU\$ / R	On 18/06/2018	Foreign Exchange Future	10.04380	10.04380	10.05730	10.05730	13.53	0.00	12,112,822.80	1,206	15,720.00			
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.16210	10.16210	10.18180	10.18180	13.19	0.00	6,158,232.60	606	1,189.00			
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.28590	10.28590	10.30580	10.30580	13.15	0.00	0.00	0	11,412.00			
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.41990	10.41990	10.44190	10.44190	13.49	0.00	0.00	0	0.00			
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.55020	10.55020	10.57250	10.57250	13.77	0.00	0.00	0	0.00			
CAD/ R	On 18/06/2018	Foreign Exchange Future	10.22140	10.22140	10.20760	10.20760	14.18	0.00	0.00	0	1,880.00			
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.48860	10.48860	10.48220	10.48220	14.31	0.00	0.00	0	0.00			
CHF / R	On 18/06/2018	Foreign Exchange Future	13.43530	13.43530	13.44140	13.44140	16.47	0.00	0.00	0	0.00			
CHF / R	On 17/09/2018	Foreign Exchange Future	13.68810	13.68810	13.70770	13.70770	14.90	0.00	0.00	0	1,215.00			
CHF / R	On 14/12/2018	Foreign Exchange Future	13.95390	13.95390	13.97520	13.97520	14.98	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	14.54100	14.54100	14.56460	14.56460	15.21	0.00	0.00	0	0.00			
CNH / R	On 18/06/2018	Foreign Exchange Future	2.08260	2.08260	2.07160	2.07160	15.29	0.00	0.00	0	0.00			
CNH / R	On 17/09/2018	Foreign Exchange Future	2.09850	2.09850	2.08800	2.08800	14.75	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	2.11540	2.11540	2.10460	2.10460	14.51	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.15000	2.15000	2.13890	2.13890	15.06	0.00	0.00	0	0.00			
DKK / R	On 18/06/2018	Foreign Exchange Future	2.08850	2.08850	2.09300	2.09300	16.53	0.00	0.00	0	0.00			
DKK / R	On 17/09/2018	Foreign Exchange Future	2.12700	2.12700	2.13310	2.13310	15.07	0.00	0.00	0	0.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.16780	2.16780	2.17330	2.17330	14.61	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.31530	2.31530	2.32410	2.32410	15.99	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	11.01697	77.33263	11.04881	77.14632		0.00	0.00	0	9,466.00			
ES33	On 01/11/2018	Bond Future	11.13715	74.92573	11.17001	74.73686		0.00	0.00	0	0.00			
ES33	On 07/02/2019	Bond Future	11.27391	76.37881	11.30799	76.18684		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	11.22554	79.92809	11.25226	79.75073		0.00	0.00	0	7,957.00			
ES42	On 01/11/2018	Bond Future	11.34227	77.09586	11.36984	76.91620		0.00	0.00	0	0.00			
ES42	On 07/02/2019	Bond Future	11.47057	78.59082	11.49914	78.40823		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 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	604.52200		604.52200		602.99900	602.99900			0.00	0.00	0	476.00
GOVI	On 01/11/2018	GOVI	615.32200		615.32200		613.77800	613.77800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	627.25900		627.25900		625.68900	625.68900			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.69830		1.69830		1.68750	1.68750		16.04	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.71990		1.71990		1.70990	1.70990		15.95	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.74190		1.74190		1.73160	1.73160		15.70	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83510		1.83510		1.82460	1.82460		16.83	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	133.00676		133.00676		133.33525	133.33525			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	135.41005		135.41005		135.74501	135.74501			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	136.65037		136.65037		136.99366	136.99366			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	101.21815		101.21815		101.65514	101.65514			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	101.99745		101.99745		102.44273	102.44273			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	103.99648		103.99648		104.45179	104.45179			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	104.81419		104.81419		105.07651	105.07651			0.00	165,606,420.20	1,580	9,561.00
I2033	On 01/11/2018	Bond Future	105.58702		105.58702		105.85447	105.85447			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	107.65636		107.65636		107.93054	107.93054			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	125.18854		125.18854		125.18776	125.18776			0.00	0.00	0	9,035.00
I2038	On 01/11/2018	Bond Future	127.45046		127.45046		127.45027	127.45027			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	128.35815		128.35815		128.35951	128.35951			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	118.73653		118.73653		118.50575	118.50575			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	119.23277		119.23277		118.99838	118.99838			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	121.56927		121.56927		121.33216	121.33216			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	123.44136		123.44136		122.77878	122.77878			0.00	0.00	0	9,598.00
I2050	On 01/11/2018	Bond Future	125.67185		125.67185		124.99788	124.99788			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	126.36337		126.36337		125.67769	125.67769			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	254.34300		254.34300		254.60400	254.60400			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	258.93900		258.93900		259.20600	259.20600			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future	264.01400		264.01400		264.28900	264.28900			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
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			0.13170		0.13170		0.13080	0.13080			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.13100		0.13100		0.13040	0.13040			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13040		0.13040		0.13000	0.13000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12860		0.12860		0.12720	0.12720			0.00	0.00	0	1,093.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.65050		1.65050		1.65160	1.65160		14.80	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.67490		1.67490		1.67700	1.67700		14.46	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.70020		1.70020		1.70200	1.70200		14.81	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.75160		1.75160		1.75500	1.75500		15.07	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			9.35450		9.35450		9.32120	9.32120		14.35	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.46040		9.46040		9.43350	9.43350		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.57210		9.57210		9.54490	9.54490		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.07990		10.07990		10.05270	10.05270		15.22	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.31000		1.31000		1.29960	1.29960			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.31710		1.31710		1.30800	1.30800			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.32650		1.32650		1.31670	1.31670			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37990		1.37990		1.36980	1.36980			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.33270		1.33270		1.33690	1.33690			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.33810		1.33810		1.34260	1.34260			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.16520		1.16520		1.17740	1.17740			0.00	69,912.00	60	240.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17290		1.17290		1.18550	1.18550			0.00	46,916.00	40	40.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.27440		8.27440	0.12079	8.33810	8.33810		17.24	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.79	Call	14.43710		0.00144	0.12079	30.01630	0.00300	14.437	27.12	0.02	0.00	0	50,000.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	6,163.72930		0.61637	0.12079	5,534.67340	0.55347	6,163.729	28.92	0.99	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.13280		8.13280	0.12079	8.18850	8.18850		17.06	0.00	0.00	0	283.00
R186	On 02/08/2018	Bond Future			8.96951		110.20401		9.02154	109.88533		7.25	0.00	15,208,153.38	138	116,720.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.19000		0.00019		0.13000	0.00013	0.190	6.54	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	53.35000		0.05335		41.90000	0.04190	53.350	6.59	0.05	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	592.56000		0.59256		505.77000	0.50577	592.560	7.07	0.32	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future			9.04665		112.17274		9.10089	111.84953		7.50	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	154.96000		0.15496		133.76000	0.13376	154.960	6.53	0.08	0.00	0	5,000.00

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
R186	On 01/11/2018	Bond Future	8.46	Call	621.39000		0.62139		554.49000	0.55449	621.390	6.74	0.23	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,782.10000		1.78210		1,938.15000	1.93815	1,782.100	7.41	0.45	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.13424		109.04325		9.19111	108.71459		8.15	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			299.85317		299.85317		300.71647	300.71647			0.00	0.00	0	2,388.00
R197	On 01/11/2018	Bond Future			305.27138		305.27138		306.15147	306.15147			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			303.89764		303.89764		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			237.44453		237.44453		238.30558	238.30558			0.00	0.00	0	21,940.00
R202	On 01/11/2018	Bond Future			241.73516		241.73516		242.61257	242.61257			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			242.56535		242.56535		243.46329	243.46329			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			8.33654		101.17073		8.36834	101.05366		4.34	0.00	48,460,779.67	479	41,699.00
R2023	On 01/11/2018	Bond Future			8.41461		99.05197		8.44833	98.93380		4.57	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.50925		100.97315		8.54544	100.85345		4.52	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			9.39123		90.49980		9.42778	90.26356		9.59	0.00	271,499.40	3	54,008.00
R2030	On 02/08/2018	Bond Future	8.51	Call	21.31000		0.02131		18.09000	0.01809	21.310	8.47	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	213.92000		0.21392		188.01000	0.18801	213.920	8.80	0.14	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	944.12000		0.94412		1,056.05000	1.05605	944.120	9.59	0.41	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.46342		92.11633		9.50115	91.87677		10.02	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.54520		89.89348		9.58434	89.64999		10.87	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			9.55920		93.02137		9.60073	92.73112		10.07	0.00	0.00	0	34,986.00
R2032	On 01/11/2018	Bond Future			9.63418		90.52810		9.67702	90.23357		11.08	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.71757		92.28376		9.76193	91.98420		11.43	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			9.67292		97.32285		9.70422	97.07995		10.63	0.00	0.00	0	68,978.00
R2035	On 01/11/2018	Bond Future			9.74700		94.56547		9.77922	94.31911		11.71	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.83073		96.39950		9.86402	96.14921		11.99	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			9.73427		89.66732		9.76560	89.42321		11.65	0.00	0.00	0	56,155.00
R2037	On 01/11/2018	Bond Future			9.80283		91.26902		9.83503	91.02140		12.26	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 07/02/2019	Bond Future			9.87978		88.77916		9.91301	88.52743		13.17	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			6.62972		101.49287		6.67408	101.47651		0.21	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
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			9.82436		92.84557		9.85060	92.62674		12.01	0.00	4,642,278.50	50	25,174.00
R2040	On 01/11/2018	Bond Future			9.89309		94.50399		9.92003	94.28217		12.66	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	88.19000		0.08819		82.37000	0.08237	88.190	11.08	0.04	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.10	Call	553.23000		0.55323		523.47000	0.52347	553.230	11.27	0.16	0.00	0	2,951.00
R2040	On 01/11/2018	Bond Future	9.20	Call	733.53000		0.73353		696.27000	0.69627	733.530	11.46	0.20	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	2,540.87000		2.54087		2,447.54000	2.44754	2,540.870	12.42	0.47	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.97016		91.82625		9.99794	91.60084		13.62	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			9.85304		89.93301		9.87924	89.71154		12.58	0.00	0.00	0	36,006.00
R2044	On 01/11/2018	Bond Future			9.91938		91.53947		9.94628	91.31483		13.26	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.99364		88.92954		10.02136	88.70125		14.27	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			9.84492		93.31963		9.87104	93.09328		12.39	0.00	62,244,193.21	667	103,114.00
R2048	On 01/11/2018	Bond Future			9.91263		90.55398		9.93944	90.32454		13.67	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.98863		92.31027		10.01627	92.07709		14.02	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			7.65098		99.90952		7.68490	99.86431		0.94	0.00	0.00	0	21,529.00
R207	On 01/11/2018	Bond Future			7.72951		101.69426		7.76993	101.64923		0.94	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			7.85676		100.02163		7.90857	99.97652		0.89	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			7.94306		99.56636		7.98078	99.47941		2.10	0.00	0.00	0	30,583.00
R208	On 01/11/2018	Bond Future			8.02390		97.94549		8.06546	97.85797		2.39	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			8.12812		99.84511		8.17499	99.75665		2.13	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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			9.65962		73.56916		9.69080	73.36515		12.24	0.00	0.00	0	95,613.00
R209	On 02/08/2018	Bond Future	8.46	Call	2.42000		0.00242		2.12000	0.00212	2.420	10.76	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	3.06000		0.00306		2.69000	0.00269	3.060	10.76	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	5,793.40000		5.79340	5,993.60000	5.99360	5,793.400		10.80	0.97	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	71.16000		0.07116	63.28000	0.06328	71.160		10.85	0.06	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	3,309.63000		3.30963	3,488.17000	3.48817	3,309.630		11.29	0.83	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	2,183.06000		2.18306	2,334.51000	2.33451	2,183.060		11.74	0.68	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	1,303.39000		1.30339	1,215.24000	1.21524	1,303.390		12.11	0.51	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	281.70000		0.28170	322.75000	0.32275	281.700		13.09	0.15	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	36.65000		0.03665	44.54000	0.04454	36.650		14.39	0.02	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.72543		71.73569		9.75744	71.52874		13.41	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	429.77000		0.42977	402.26000	0.40226	429.770		11.98	0.16	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,090.04000		2.09004	2,000.72000	2.00072	2,090.040		13.26	0.48	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,684.46000		1.68446	1,772.33000	1.77233	1,684.460		13.75	0.38	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,638.65000		1.63865	1,724.88000	1.72488	1,638.650		13.78	0.37	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.79802		73.12690		9.83099	72.91649		13.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
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			188.28885		188.28885		188.28838	188.28838			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			189.19098		189.19098		189.19114	189.19114			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			192.89857		192.89857		192.90134	192.90134			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			153.65654		153.65654		153.92152	153.92152			0.00	0.00	0	4,475.00
R212	On 01/11/2018	Bond Future			156.43293		156.43293		156.70330	156.70330			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.34495		157.34495		157.62272	157.62272			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			9.45697		85.18972		9.49336	84.95898		10.12	0.00	0.00	0	33,527.00
R213	On 01/11/2018	Bond Future			9.52982		83.16540		9.56733	82.93134		11.03	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.61249		84.77839		9.65132	84.54047		11.48	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			9.80934		72.96766		9.83543	72.79025		12.86	0.00	0.00	0	32,435.00
R214	On 01/11/2018	Bond Future			9.87599		70.97836		9.90275	70.79847		14.18	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			9.95077		72.35494		9.97832	72.17214		14.69	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
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	9.95520	9.95520		9.91790	9.91790			14.08	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.08700	10.08700		10.05500	10.05500			14.39	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.22210	10.22210		10.19020	10.19020			14.20	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.78850	10.78850		10.75570	10.75570			14.72	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.83920	2.83920		2.85280	2.85280			20.38	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.76480	2.76480		2.78200	2.78200			21.97	0.00	4,147,200.00	1,500	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.69460	2.69460		2.71050	2.71050			20.58	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.62780	2.62780		2.64240	2.64240			17.99	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.33640	1.33640		1.30880	1.30880				0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29590	1.29590		1.26860	1.26860				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.25760	1.25760		1.23150	1.23150				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17150	1.17150		1.14780	1.14780				0.00	0.00	0	0.00
Total for Derivatives :											10,793,876,272.86	806,080	7 522 703.00	
Grand Total:											10,793,876,272.86	806,080	7 522 703.00	