



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2018

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
<b>Derivatives</b>													
\$ / R	On 05/07/2018	Any day expiry	13.71800	13.71800		13.71560	13.71560		17.96	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	13.71800	13.71800		13.71730	13.71730		17.97	0.00	0.00	0	150.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	0.00000	0.00000	0.00010	0.00000	20.13	0.00	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.25	Put	1.62930	0.00163	4.76460	0.00476	22.74	0.02	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Put	31.75140	0.03175	47.42810	0.04743	19.03	0.27	0.00	0	20,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	149.75140	0.14975	164.72810	0.16473	19.03	0.73	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	68.85350	0.06885	86.47650	0.08648	18.43	0.48	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.75	Put	93.08040	0.09308	111.24250	0.11124	18.74	0.56	0.00	0	20,000.00
\$ / R	On 12/07/2018	Any day expiry	13.72680		13.72680	13.72950	13.72950		16.92	0.00	0.00	0	142.00
\$ / R	On 16/07/2018	Any day expiry	13.73390		13.73390	13.73630	13.73630		16.29	0.00	0.00	0	34.00
\$ / R	On 20/07/2018	Any day expiry	13.74100		13.74100	13.74310	13.74310		16.57	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry	13.74810		13.74810	13.74990	13.74990		16.30	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	743.69540	0.74370	746.63810	0.74664	19.06	0.86	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	1.06290	0.00106	1.38110	0.00138	23.93	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry	13.74980		13.74980	13.75160	13.75160		16.37	0.00	0.00	0	70.00
\$ / R	On 25/07/2018	Any day expiry	13.50	Put	104.32610	0.10433	112.17170	0.11217	15.77	0.31	0.00	0	40,000.00

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 27/07/2018	Any day expiry										
					13.75340	13.75340	13.75490	13.75490		16.46	0.00	0.00	0	920.00
\$ / R			On 31/07/2018	Any day expiry										
					13.76050	13.76050	13.76170	13.76170		16.28	0.00	0.00	0	1,867.00
\$ / R	13.00	Put	On 31/07/2018	Any day expiry	21.81700	0.02182	24.83020	0.02483	21.817	15.27	0.08	0.00	0	500.00
\$ / R	13.50	Call	On 31/07/2018	Any day expiry	386.99490	0.38699	395.55260	0.39555	386.995	15.83	0.68	0.00	0	500.00
\$ / R	13.80	Put	On 31/07/2018	Any day expiry	266.29620	0.26630	274.11060	0.27411	266.296	16.46	0.52	0.00	0	1,000.00
\$ / R	15.82	Call	On 31/07/2018	Any day expiry	3.33420	0.00333	3.93710	0.00394	3.334	22.35	0.01	0.00	0	500.00
\$ / R	16.32	Call	On 31/07/2018	Any day expiry	1.07740	0.00108	1.36030	0.00136	1.077	23.40	0.00	0.00	0	500.00
\$ / R			On 02/08/2018	Any day expiry	13.76400	13.76400	13.76510	13.76510		16.35	0.00	0.00	0	55.00
\$ / R			On 07/08/2018	Any day expiry	13.77290	13.77290	13.77370	13.77370		16.19	0.00	0.00	0	0.00
\$ / R	12.32	Put	On 07/08/2018	Any day expiry	4.17000	0.00417	3.88640	0.00389	4.170	17.22	0.02	0.00	0	1,880.00
\$ / R	13.86	Put	On 07/08/2018	Any day expiry	324.22300	0.32422	331.75610	0.33176	324.223	16.56	0.54	0.00	0	1,880.00
\$ / R	16.18	Call	On 07/08/2018	Any day expiry	2.68590	0.00269	3.21330	0.00321	2.686	21.95	0.01	0.00	0	1,880.00
\$ / R			On 13/08/2018	Any day expiry	13.78350	13.78350	13.78400	13.78400		16.18	0.00	0.00	0	70.00
\$ / R			On 15/08/2018	Any day expiry	13.78710	13.78710	13.78750	13.78750		16.23	0.00	0.00	0	5,470.00
\$ / R			On 20/08/2018	Any day expiry	13.79600	13.79600	13.79610	13.79610		16.12	0.00	0.00	0	600.00
\$ / R			On 31/08/2018	Any day expiry	13.81560	13.81560	13.81510	13.81510		16.09	0.00	0.00	0	3,547.00
\$ / R	13.00	Put	On 31/08/2018	Any day expiry	63.26100	0.06326	66.73880	0.06674	63.261	14.90	0.15	0.00	0	500.00
\$ / R	13.65	Call	On 31/08/2018	Any day expiry	435.18610	0.43519	442.18500	0.44218	435.186	15.85	0.59	0.00	0	500.00
\$ / R	13.80	Put	On 31/08/2018	Any day expiry	345.49650	0.34550	353.29320	0.35329	345.497	16.09	0.48	0.00	0	1,000.00
\$ / R	16.05	Call	On 31/08/2018	Any day expiry	19.50240	0.01950	20.55470	0.02055	19.502	21.27	0.04	0.00	0	500.00
\$ / R	16.57	Call	On 31/08/2018	Any day expiry	9.75570	0.00976	10.29070	0.01029	9.756	22.18	0.02	0.00	0	500.00
\$ / R			On 03/09/2018	Any day expiry	13.82100	13.82100	13.82020	13.82020		15.96	0.00	0.00	0	197.00
\$ / R			On 13/09/2018	Any day expiry	13.83900	13.83900	13.83710	13.83710		16.15	0.00	0.00	0	0.00
\$ / R	13.30	Put	On 13/09/2018	Any day expiry	156.12740	0.15613	162.33080	0.16233	156.127	15.25	0.27	0.00	0	747.00
\$ / R			On 17/09/2018	Foreign Exchange Future	13.84620	13.84620	13.84370	13.84370		16.11	0.00	1,352,607,585.60	97,688	551,142.00
\$ / R	11.48	Put	On 17/09/2018	Foreign Exchange Future	4.35570	0.00436	4.59660	0.00460	4.356	18.33	0.01	0.00	0	5,200.00
\$ / R	11.50	Put	On 17/09/2018	Foreign Exchange Future	4.47580	0.00448	4.73260	0.00473	4.476	18.24	0.01	0.00	0	45,000.00
\$ / R	11.60	Put	On 17/09/2018	Foreign Exchange Future	5.13230	0.00513	5.47860	0.00548	5.132	17.82	0.01	0.00	0	2,000.00
\$ / R	11.75	Put	On 17/09/2018	Foreign Exchange Future	6.32150	0.00632	6.84040	0.00684	6.321	17.20	0.02	0.00	0	93,314.00
\$ / R	11.85	Put	On 17/09/2018	Foreign Exchange Future	7.28000	0.00728	7.94540	0.00795	7.280	16.78	0.02	0.00	0	48,200.00
\$ / R	11.90	Put	On 17/09/2018	Foreign Exchange Future	7.81800	0.00782	8.56810	0.00857	7.818	16.57	0.02	0.00	0	3,000.00
\$ / R	12.00	Put	On 17/09/2018	Foreign Exchange Future	9.03040	0.00903	9.97550	0.00998	9.030	16.15	0.02	0.00	0	13,300.00
\$ / R	12.25	Put	On 17/09/2018	Foreign Exchange Future	13.07710	0.01308	14.70110	0.01470	13.077	15.10	0.03	0.00	0	40,000.00
\$ / R	12.25	Call	On 17/09/2018	Foreign Exchange Future	1,609.27710	1.60928	1,608.40110	1.60840	1,609.277	15.10	0.97	0.00	0	500.00
\$ / R	12.30	Put	On 17/09/2018	Foreign Exchange Future	14.10830	0.01411	15.90850	0.01591	14.108	14.89	0.04	0.00	0	100.00
\$ / R	12.38	Put	On 17/09/2018	Foreign Exchange Future	15.95130	0.01595	18.06830	0.01807	15.951	14.56	0.04	0.00	0	60,000.00
\$ / R	12.50	Call	On 17/09/2018	Foreign Exchange Future	1,367.18740	1.36719	1,367.34850	1.36735	1,367.187	14.32	0.95	0.00	0	4,600.00
\$ / R	12.50	Put	On 17/09/2018	Foreign Exchange Future	20.98740	0.02099	23.64850	0.02365	20.987	14.32	0.05	0.00	0	34,000.00
\$ / R	12.58	Put	On 17/09/2018	Foreign Exchange Future	27.03900	0.02704	30.07480	0.03007	27.039	14.40	0.07	0.00	0	8,000.00
\$ / R	12.61	Put	On 17/09/2018	Foreign Exchange Future	29.63570	0.02964	32.81440	0.03281	29.636	14.43	0.07	0.00	0	13,231.00
\$ / R	12.65	Put	On 17/09/2018	Foreign Exchange Future	33.39830	0.03340	36.76760	0.03677	33.398	14.47	0.08	0.00	0	1,550.00
\$ / R	12.77	Call	On 17/09/2018	Foreign Exchange Future	1,123.15520	1.12316	1,124.58820	1.12459	1,123.155	14.59	0.90	0.00	0	5,200.00
\$ / R	12.80	Call	On 17/09/2018	Foreign Exchange Future	1,097.12360	1.09712	1,098.69270	1.09869	1,097.124	14.62	0.89	0.00	0	50.00
\$ / R	12.85	Put	On 17/09/2018	Foreign Exchange Future	58.09750	0.05810	62.38740	0.06239	58.098	14.67	0.12	0.00	0	3,750.00

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	Put	84.17420	0.08417		89.06700	0.08907	84.174	14.82	0.17	0.00	0	10,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	930.37420	0.93037		932.76700	0.93277	930.374	14.82	0.83	0.00	0	30,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	131.53640	0.13154		137.22220	0.13722	131.536	15.05	0.23	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	777.73640	0.77774		780.92220	0.78092	777.736	15.05	0.77	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	137.29320	0.13729		143.10720	0.14311	137.293	15.08	0.24	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	742.43590	0.74244		745.94030	0.74594	742.436	15.13	0.75	0.00	0	1,250.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	146.23590	0.14624		152.24030	0.15224	146.236	15.13	0.25	0.00	0	74,064.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	581.72730	0.58173		586.69570	0.58670	581.727	15.54	0.65	0.00	0	2,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	278.74190	0.27874		286.70030	0.28670	278.742	15.70	0.39	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	524.94190	0.52494		530.40030	0.53040	524.942	15.70	0.61	220,400,391.12	26,000	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	498.14790	0.49815		503.82790	0.50383	498.148	15.78	0.59	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	496.34190	0.49634		505.35710	0.50536	496.342	16.48	0.54	0.00	0	1,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	116.50560	0.11651		120.94230	0.12094	116.506	18.91	0.19	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	40.16530	0.04017		42.16690	0.04217	40.165	20.84	0.07	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	37.23530	0.03724		39.11470	0.03911	37.235	20.97	0.07	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	33.44160	0.03344		35.15830	0.03516	33.442	21.16	0.06	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	28.51460	0.02851		30.01010	0.03001	28.515	21.44	0.05	0.00	0	73,314.00	
\$ / R	On 25/09/2018	Any day expiry			13.86070	13.86070		13.85700	13.85700		16.11	0.00	0.00	0	0.00	
\$ / R	On 28/09/2018	Any day expiry			13.86610	13.86610		13.86200	13.86200		16.16	0.00	0.00	0	4,280.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	99.23090	0.09923		104.15620	0.10416	99.231	14.92	0.18	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	473.88370	0.47388		479.11800	0.47912	473.884	16.05	0.55	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	398.37820	0.39838		407.80000	0.40780	398.378	16.08	0.46	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	41.73610	0.04174		43.68760	0.04369	41.736	21.27	0.07	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	22.64290	0.02264		24.04840	0.02405	22.643	21.87	0.04	0.00	0	500.00	
\$ / R	On 02/10/2018	Any day expiry			13.87330	13.87330		13.86870	13.86870		16.12	0.00	0.00	0	55.00	
\$ / R	On 25/10/2018	Any day expiry			13.91470	13.91470		13.91040	13.91040		16.18	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			13.92190	13.92190		13.91790	13.91790		16.14	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			13.92550	13.92550		13.92170	13.92170		16.26	0.00	0.00	0	3,608.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	136.08650	0.13609		140.51920	0.14052	136.086	14.93	0.20	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	445.26770	0.44527		453.83310	0.45383	445.268	16.01	0.44	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	512.26520	0.51227		517.73360	0.51773	512.265	16.22	0.52	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	65.77490	0.06577		68.60410	0.06860	65.775	20.94	0.09	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	44.02100	0.04402		46.31620	0.04632	44.021	21.88	0.06	0.00	0	500.00	
\$ / R	On 01/11/2018	Any day expiry			13.92730	13.92730		13.92360	13.92360		16.26	0.00	0.00	0	55.00	
\$ / R	On 05/11/2018	Any day expiry			13.93450	13.93450		13.93110	13.93110		16.22	0.00	0.00	0	0.00	
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	22.12860	0.02213		22.57230	0.02257	22.129	15.97	0.04	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	482.98830	0.48299		491.64660	0.49165	482.988	16.08	0.46	0.00	0	1,880.00	
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	55.23060	0.05523		57.55520	0.05756	55.231	21.39	0.07	0.00	0	1,880.00	
\$ / R	On 13/11/2018	Any day expiry			13.94880	13.94880		13.94620	13.94620		16.20	0.00	0.00	0	70.00	
\$ / R	On 16/11/2018	Any day expiry			13.95420	13.95420		13.95180	13.95180		16.22	0.00	0.00	0	700.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.52360	0.00452		4.52780	0.00453	4.524	17.91	0.01	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	17.48350	0.01748		17.54940	0.01755	17.483	16.23	0.03	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	949.03750	0.94904		951.61870	0.95162	949.038	15.12	0.74	0.00	0	51,000.00	
\$ / R	On 30/11/2018	Any day expiry			13.97940	13.97940		13.97810	13.97810		16.26	0.00	0.00	0	3,363.00	

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 30/11/2018	Any day expiry	13.00	Put	165.53740	0.16554	169.55560	0.16956	165.537	14.94	0.21	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	479.41240	0.47941	486.63270	0.48663	479.412	15.95	0.43	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	537.51580	0.53752	544.31190	0.54431	537.516	16.41	0.49	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	84.49020	0.08449	88.08540	0.08809	84.490	20.76	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	60.32840	0.06033	62.90120	0.06290	60.328	21.94	0.07	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.99910	13.99910	13.99880	13.99880		16.22	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	415.11610	0.41512	421.24630	0.42125	415.116	15.70	0.38	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	188.50130	0.18850	194.38560	0.19439	188.501	19.14	0.20	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.00450	14.00450	14.00450	14.00450		16.23	0.00	23,807,650.00	1,700	73,572.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	20.78280	0.02078	20.53300	0.02053	20.783	15.67	0.03	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	25.02910	0.02503	24.89670	0.02490	25.029	15.55	0.04	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	32.04760	0.03205	32.14100	0.03214	32.048	15.39	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	37.63480	0.03763	37.92810	0.03793	37.635	15.28	0.06	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	38.84880	0.03885	39.18750	0.03919	38.849	15.26	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	44.05380	0.04405	44.59170	0.04459	44.054	15.17	0.07	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	51.40290	0.05140	52.23560	0.05224	51.403	15.06	0.08	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	55.45890	0.05546	56.45790	0.05646	55.459	15.01	0.08	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	67.31630	0.06732	68.81240	0.06881	67.316	14.86	0.10	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	80.11980	0.08012	82.16450	0.08216	80.120	14.73	0.11	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,584.61980	1.58462	1,586.66450	1.58666	1,584.620	14.73	0.89	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	97.42240	0.09742	100.07360	0.10007	97.422	14.65	0.13	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	106.38980	0.10639	109.18200	0.10918	106.390	14.69	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	119.92480	0.11992	122.91700	0.12292	119.925	14.75	0.16	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	178.20840	0.17821	181.91040	0.18191	178.208	14.95	0.21	0.00	0	190,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,182.70840	1.18271	1,186.41040	1.18641	1,182.708	14.95	0.79	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	206.14040	0.20614	210.11610	0.21012	206.140	15.03	0.24	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,041.34610	1.04135	1,045.58430	1.04558	1,041.346	15.11	0.74	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	243.32440	0.24332	247.61470	0.24761	243.324	15.13	0.27	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,007.75690	1.00776	1,012.11960	1.01212	1,007.757	15.15	0.72	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	253.25690	0.25326	257.61960	0.25762	253.257	15.15	0.28	0.00	0	7,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	329.45750	0.32946	334.59550	0.33460	329.458	15.42	0.33	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	350.67560	0.35068	356.02400	0.35602	350.676	15.49	0.34	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	855.17560	0.85518	860.52400	0.86052	855.176	15.49	0.66	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	443.05470	0.44305	449.22010	0.44922	443.055	15.79	0.40	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	447.98490	0.44798	454.18840	0.45419	447.985	15.80	0.40	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	707.80870	0.70781	714.27300	0.71427	707.809	15.90	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	483.30870	0.48331	489.77300	0.48977	483.309	15.90	0.42	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	488.47020	0.48847	494.97450	0.49497	488.470	15.92	0.42	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	698.15650	0.69816	704.70060	0.70470	698.156	15.93	0.58	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	629.37410	0.62937	636.43580	0.63644	629.374	16.16	0.54	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	607.81990	0.60782	615.03800	0.61504	607.820	16.23	0.52	0.00	0	16,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	556.10840	0.55611	563.54540	0.56355	556.108	16.46	0.49	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	484.78870	0.48479	492.45790	0.49246	484.789	16.80	0.44	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	468.41980	0.46842	476.13260	0.47613	468.420	16.89	0.43	0.00	0	30.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	449.50980	0.44951	457.26700	0.45727	449.510	16.99	0.42	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	402.79450	0.40279	410.61770	0.41062	402.794	17.27	0.38	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	400.04690	0.40005	407.86970	0.40787	400.047	17.29	0.38	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	397.31510	0.39732	405.14450	0.40514	397.315	17.31	0.38	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	376.16700	0.37617	384.00180	0.38400	376.167	17.45	0.36	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	363.69320	0.36369	371.45870	0.37146	363.693	17.54	0.35	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	342.34440	0.34234	349.97910	0.34998	342.344	17.70	0.33	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	307.67200	0.30767	315.04990	0.31505	307.672	17.99	0.30	0.00	0	31,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	305.63650	0.30564	312.99790	0.31300	305.637	18.01	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	289.87750	0.28988	297.09780	0.29710	289.878	18.16	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	278.65030	0.27865	285.76660	0.28577	278.650	18.27	0.28	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	224.09250	0.22409	230.58390	0.23058	224.093	18.83	0.23	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	221.01840	0.22102	227.46720	0.22747	221.018	18.86	0.23	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	192.61960	0.19262	198.66310	0.19866	192.620	19.14	0.20	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	157.13460	0.15713	162.57910	0.16258	157.135	19.57	0.17	0.00	0	15,000.00
\$ / R	On 21/12/2018	Any day expiry			14.01710	14.01710	14.01760	14.01760		16.20	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	243.10560	0.24311	247.16280	0.24716	243.106	15.11	0.26	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	276.79000	0.27679	281.08650	0.28109	276.790	15.19	0.29	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	402.32130	0.40232	410.39670	0.41040	402.321	17.32	0.37	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	379.03750	0.37904	387.04890	0.38705	379.038	17.48	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.03500	14.03500	14.03650	14.03650		16.20	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	191.20380	0.19120	194.55940	0.19456	191.204	14.91	0.22	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	506.79970	0.50680	512.65300	0.51265	506.800	15.84	0.42	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	563.80530	0.56381	572.11470	0.57211	563.805	16.49	0.48	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	102.54590	0.10255	106.95740	0.10696	102.546	20.62	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	76.46860	0.07647	79.95980	0.07996	76.469	21.89	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.03860	14.03860	14.04020	14.04020		16.20	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			14.08850	14.08850	14.08930	14.08930		16.25	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.09020	14.09020	14.09100	14.09100		16.25	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	215.10240	0.21510	218.83890	0.21884	215.102	14.91	0.22	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	584.64560	0.58465	592.56850	0.59257	584.646	16.69	0.46	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			14.11330	14.11330	14.11350	14.11350		16.24	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.14000	14.14000	14.13930	14.13930		16.30	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	234.82960	0.23483	239.07950	0.23908	234.830	14.91	0.22	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	603.48500	0.60349	610.65540	0.61066	603.485	16.85	0.45	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.17190	14.17190	14.17040	14.17040		16.25	0.00	3,542,975.00	250	5,932.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.07190	0.00607	5.64210	0.00564	6.072	16.38	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	35.27160	0.03527	33.76730	0.03377	35.272	14.03	0.05	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	63.65180	0.06365	62.88880	0.06289	63.652	14.23	0.08	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	121.98090	0.12198	123.59930	0.12360	121.981	14.50	0.13	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,123.27060	1.12327	1,128.23030	1.12823	1,123.271	15.25	0.68	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	405.64150	0.40564	412.13980	0.41214	405.642	15.26	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	540.36220	0.54036	547.83470	0.54783	540.362	15.68	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	596.79350	0.59679	604.59450	0.60459	596.793	15.83	0.41	0.00	0	721.00

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	14.30	Call	721.69790	0.72170	729.00860	0.72901	721.698	16.47	0.50	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	656.80800	0.65681	664.35180	0.66435	656.808	16.73	0.47	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	512.50720	0.51251	520.32360	0.52032	512.507	17.43	0.38	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	402.07840	0.40208	409.66530	0.40967	402.078	18.19	0.31	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	384.96570	0.38497	392.48720	0.39249	384.966	18.33	0.30	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			14.18790	14.18790	14.18590	14.18590		16.32	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.19150	14.19150	14.18940	14.18940		16.33	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	253.67560	0.25368	258.89220	0.25889	253.676	14.92	0.23	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	620.03470	0.62003	627.38450	0.62738	620.035	17.00	0.44	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			14.19860	14.19860	14.19630	14.19630		16.31	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.24890	14.24890	14.24660	14.24660		16.34	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	272.60190	0.27260	277.88450	0.27788	272.602	14.92	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,205.41520	1.20542	1,210.07060	1.21007	1,205.415	15.31	0.68	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	636.11970	0.63612	643.35020	0.64335	636.120	17.15	0.43	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			14.30490	14.30490	14.30300	14.30300		16.38	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	290.31410	0.29031	295.65880	0.29566	290.314	14.95	0.23	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	650.64090	0.65064	658.00010	0.65800	650.641	17.31	0.42	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			14.31030	14.31030	14.30840	14.30840		16.37	0.00	0.00	0	54,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.33020	14.33020	14.32850	14.32850		16.43	0.00	0.00	0	14,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	11.30530	0.01131	9.97950	0.00998	11.305	14.38	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	103.51580	0.10352	102.36690	0.10237	103.516	13.54	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	219.40870	0.21941	222.43560	0.22244	219.409	14.56	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	291.73890	0.29174	296.93450	0.29693	291.739	14.94	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	377.63210	0.37763	383.71170	0.38371	377.632	15.14	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	629.97090	0.62997	637.73420	0.63773	629.971	15.71	0.38	271,073,460.00	50,000	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	655.77620	0.65578	663.63290	0.66363	655.776	15.78	0.39	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	816.71060	0.81671	823.79380	0.82379	816.711	16.72	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	736.19960	0.73620	743.47230	0.74347	736.200	17.03	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	542.88310	0.54288	550.13730	0.55014	542.883	18.00	0.35	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	527.78440	0.52778	535.00680	0.53501	527.784	18.09	0.34	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	491.23450	0.49123	498.35870	0.49836	491.234	18.34	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	467.17470	0.46717	474.11710	0.47412	467.175	18.47	0.31	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.35540	14.35540	14.35390	14.35390		16.41	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	305.05070	0.30505	310.24810	0.31025	305.051	14.96	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	661.63040	0.66163	669.02720	0.66903	661.630	17.45	0.41	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			14.36080	14.36080	14.35940	14.35940		16.40	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.36440	14.36440	14.36300	14.36300		16.40	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	466.77460	0.46677	473.39150	0.47339	466.775	15.30	0.31	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	406.38660	0.40639	412.62690	0.41263	406.387	18.97	0.27	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.40330	14.40330	14.40200	14.40200		16.52	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	326.10200	0.32610	331.42000	0.33142	326.102	15.03	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	680.04240	0.68004	687.82880	0.68783	680.042	17.67	0.40	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			14.40460	14.40460	14.40330	14.40330		16.53	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			14.44230	14.44230	14.44100	14.44100		16.64	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	345.69790	0.34570		350.33040	0.35033	345.698	15.09	0.23	0.00	0	500.00	
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	689.36830	0.68937		697.11000	0.69711	689.368	17.91	0.39	0.00	0	500.00	
\$ / R	On 02/09/2019	Any day expiry			14.44620	14.44620		14.44490	14.44490		16.63	0.00	0.00	0	55.00	
\$ / R	On 16/09/2019	Foreign Exchange Future			14.46440	14.46440		14.46320	14.46320		16.66	0.00	0.00	0	0.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	19.89610	0.01990		20.27330	0.02027	19.896	14.06	0.02	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	187.16250	0.18716		195.27670	0.19528	187.163	13.97	0.15	0.00	0	1,000.00	
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	637.27850	0.63728		644.96770	0.64497	637.278	18.32	0.36	0.00	0	1,000.00	
\$ / R	On 30/09/2019	Any day expiry			14.48260	14.48260		14.48140	14.48140		16.73	0.00	0.00	0	0.00	
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	360.45960	0.36046		365.53790	0.36554	360.460	15.05	0.23	0.00	0	500.00	
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	703.82020	0.70382		711.58420	0.71158	703.820	18.08	0.38	0.00	0	500.00	
\$ / R	On 02/10/2019	Any day expiry			14.48520	14.48520		14.48400	14.48400		16.74	0.00	0.00	0	55.00	
\$ / R	On 31/10/2019	Any day expiry			14.52290	14.52290		14.52170	14.52170		16.77	0.00	0.00	0	55.00	
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	378.93320	0.37893		384.05810	0.38406	378.933	15.11	0.23	0.00	0	500.00	
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	711.99620	0.71200		719.81230	0.71981	711.996	18.29	0.38	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry			14.56050	14.56050		14.55940	14.55940		16.86	0.00	0.00	0	0.00	
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	392.36440	0.39236		397.86420	0.39786	392.364	15.10	0.23	0.00	0	500.00	
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	723.20100	0.72320		731.00540	0.73101	723.201	18.45	0.37	0.00	0	500.00	
\$ / R	On 02/12/2019	Any day expiry			14.56440	14.56440		14.56330	14.56330		16.85	0.00	0.00	0	55.00	
\$ / R	On 13/12/2019	Foreign Exchange Future			14.57870	14.57870		14.57760	14.57760		16.91	0.00	0.00	0	0.00	
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	262.15540	0.26216		266.43700	0.26644	262.155	22.21	0.15	0.00	0	2,000.00	
\$ / R	On 31/12/2019	Any day expiry			14.60210	14.60210		14.60100	14.60100		16.92	0.00	0.00	0	0.00	
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	406.63520	0.40664		412.46790	0.41247	406.635	15.09	0.24	0.00	0	500.00	
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	733.84050	0.73384		741.57270	0.74157	733.841	18.60	0.36	0.00	0	500.00	
\$ / R	On 02/01/2020	Any day expiry			14.60470	14.60470		14.60360	14.60360		16.93	0.00	0.00	0	55.00	
\$ / R	On 31/01/2020	Any day expiry			14.64240	14.64240		14.64140	14.64140		16.99	0.00	0.00	0	55.00	
\$ / R	On 02/03/2020	Any day expiry			14.68260	14.68260		14.68170	14.68170		17.03	0.00	0.00	0	55.00	
\$ / R	On 02/04/2020	Any day expiry			14.72290	14.72290		14.72200	14.72200		17.04	0.00	0.00	0	55.00	
\$ / R	On 29/04/2020	Any day expiry			14.75800	14.75800		14.75710	14.75710		17.08	0.00	0.00	0	55.00	
\$ / R	On 02/06/2020	Any day expiry			14.80210	14.80210		14.80140	14.80140		17.12	0.00	0.00	0	1,055.00	
\$ / R	On 12/06/2020	Foreign Exchange Future			14.81510	14.81510		14.81440	14.81440		17.12	0.00	0.00	0	0.00	
\$ / R	On 28/07/2020	Any day expiry			14.90480	14.90480		14.90500	14.90500		17.24	0.00	0.00	0	84,000.00	
\$ / R	On 14/09/2020	Foreign Exchange Future			15.03230	15.03230		15.03460	15.03460		17.43	0.00	0.00	0	0.00	
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.84620	13.84620		13.84370	13.84370		16.11	0.00	761,541.00	55	355.00	
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.00450	14.00450		14.00450	14.00450		16.23	0.00	140,045.00	10	15.00	
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.33020	14.33020		14.32850	14.32850		16.43	0.00	0.00	0	0.00	
£ / R	On 17/09/2018	Foreign Exchange Future			18.35480	18.35480		18.29300	18.29300		14.88	0.00	72,134,364.00	3,930	226,726.00	
£ / R	On 14/12/2018	Foreign Exchange Future			18.63860	18.63860		18.58080	18.58080		15.01	0.00	34,388,217.00	1,845	7,437.00	
£ / R	On 18/03/2019	Foreign Exchange Future			18.94660	18.94660		18.88590	18.88590		15.78	0.00	0.00	0	4,932.00	
£ / R	On 14/06/2019	Foreign Exchange Future			19.23950	19.23950		19.17850	19.17850		16.36	0.00	0.00	0	6,543.00	
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12589	0.12589		0.12575	0.12575		22.28	0.00	0.00	0	115.00	
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12818	0.12818		0.12807	0.12807		21.88	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13317		0.13317		0.13302	0.13302		20.70	0.00	0.00	0	0.00
€ / R	On 16/07/2018	Any day expiry			16.00190		16.00190		16.01790	16.01790		14.65	0.00	0.00	0	34.00
€ / R	On 17/07/2018	Any day expiry			16.00510		16.00510		16.02100	16.02100		14.73	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry	15.63	Put	52.44330		0.05244		54.49920	0.05450	52.443	15.25	0.20	0.00	0	10,000.00
€ / R	On 31/07/2018	Any day expiry			16.05020		16.05020		16.06420	16.06420		15.14	0.00	0.00	0	33.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.20810		16.20810		16.21490	16.21490		14.99	0.00	44,653,315.50	2,755	136,970.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.80400		0.00480		4.84900	0.00485	4.804	17.79	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	10.26250		0.01026		9.94220	0.00994	10.263	14.69	0.02	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	266.41000		0.26641		273.56110	0.27356	266.410	14.54	0.36	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	254.93350		0.25493		267.51870	0.26752	254.933	16.15	0.34	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	11.55920		0.01156		13.13430	0.01313	11.559	20.09	0.02	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.23530		16.23530		16.23970	16.23970		15.07	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.50810		16.50810		16.51940	16.51940		15.10	0.00	43,713,448.80	2,648	20,140.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.84000		16.84000		16.84810	16.84810		15.21	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.15850		17.15850		17.16580	17.16580		15.33	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			96.13000		96.13000		96.50000	96.50000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			93.17000		93.17000		93.56000	93.56000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.94000		91.94000		92.34000	92.34000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			94.09000		94.09000		94.51000	94.51000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.85000		97.85000		98.27000	98.27000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			96.41000		96.41000		96.86000	96.86000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			98.47000		98.47000		98.93000	98.93000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.88000		103.88000		104.35000	104.35000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			104.23000		104.23000		104.73000	104.73000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.80000		97.80000		98.34000	98.34000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.93000		104.93000		105.47000	105.47000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap			101.76000		101.76000		101.76000	101.76000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap			102.24000		102.24000		102.24000	102.24000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.58000		99.58000		99.59000	99.59000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.02000		102.02000		102.04000	102.04000			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			99.32000		99.32000		99.33000	99.33000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.76000		99.76000		99.78000	99.78000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.93000		101.93000		101.97000	101.97000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.93000		102.93000		102.98000	102.98000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			99.02000		99.02000		99.09000	99.09000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.71000		102.71000		102.75000	102.75000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.69000		96.69000		96.74000	96.74000			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
5Y STND	On 16/03/2021	Interest Rate Swap	95.92000	95.92000	95.92000	96.02000	96.02000				0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	95.13000	95.13000	95.13000	95.26000	95.26000				0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.34000	95.34000	95.34000	95.50000	95.50000				0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.56000	97.56000	97.56000	97.74000	97.74000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.71000	97.71000	97.71000	97.92000	97.92000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.94000	98.94000	98.94000	99.17000	99.17000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.88000	102.88000	102.88000	103.13000	103.13000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	104.17000	104.17000	104.17000	104.43000	104.43000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.63000	97.63000	97.63000	97.91000	97.91000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.68000	103.68000	103.68000	103.97000	103.97000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	585.44600	585.44600	585.44600	583.38800	583.38800				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	595.89200	595.89200	595.89200	593.79600	593.79600				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	607.44700	607.44700	607.44700	605.31000	605.31000				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	680.98800	680.98800	680.98800	676.64700	676.64700				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	693.13900	693.13900	693.13900	688.71900	688.71900				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	706.58000	706.58000	706.58000	702.07300	702.07300				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	619.11100	619.11100	619.11100	614.81100	614.81100				0.00	37,146,660.00	6	864.00
ALBI	On 01/11/2018	Index Future	630.15700	630.15700	630.15700	625.78000	625.78000				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	642.37700	642.37700	642.37700	637.91400	637.91400				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	10.22020	10.22020	10.22020	10.21520	10.21520			12.03	0.00	0.00	0	12,355.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.34390	10.34390	10.34390	10.34050	10.34050			12.09	0.00	51,719.50	5	11,412.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.47920	10.47920	10.47920	10.47440	10.47440			12.97	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.61010	10.61010	10.61010	10.60500	10.60500			13.54	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.67430	10.67430	10.67430	10.66680	10.66680			13.22	0.00	0.00	0	500.00
CHF / R	On 17/09/2018	Foreign Exchange Future	14.02220	14.02220	14.02220	14.02950	14.02950			14.38	0.00	490,777.00	35	1,215.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.29570	14.29570	14.29570	14.30580	14.30580			14.79	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.88910	14.88910	14.88910	14.89690	14.89690			15.36	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.07940	2.07940	2.07940	2.07200	2.07200			13.92	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09710	2.09710	2.09710	2.09030	2.09030			13.72	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13480	2.13480	2.13480	2.12930	2.12930			14.93	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.17630	2.17630	2.17630	2.18430	2.18430			14.26	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.21740	2.21740	2.21740	2.22680	2.22680			13.92	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.30620	2.30620	2.30620	2.31350	2.31350			15.46	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.79456	78.65356		10.88926	78.08692				0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.90702	76.26865		11.00517	75.69154				0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	11.03471	77.74730		11.13679	77.15874				0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.98349	81.56701		11.07807	80.91962				0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.09170	78.76232		11.18973	78.10306				0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.21034	80.28915		11.31219	79.61681				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	614.72600	614.72600		610.17400	610.17400				0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI	625.69500	625.69500		621.06000	621.06000				0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	637.82700	637.82700		633.10300	633.10300				0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.76740	1.76740		1.76600	1.76600			15.84	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.79030	1.79030		1.78900	1.78900			16.28	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83660	1.83660		1.83470	1.83470			16.46	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.79666	130.79666		130.90690	130.90690				0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	133.15932	133.15932		133.27144	133.27144				0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	134.35344	134.35344		134.46659	134.46659				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	99.98266	99.98266		99.75469	99.75469				0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	100.73911	100.73911		100.50702	100.50702				0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	102.71187	102.71187		102.47431	102.47431				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	102.47225	102.47225		102.43281	102.43281				0.00	0.00	0	11,819.00
I2033	On 01/11/2018	Bond Future	103.20223	103.20223		103.16212	103.16212				0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	105.22322	105.22322		105.18133	105.18133				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	121.88131	121.88131		122.02175	122.02175				0.00	0.00	0	9,150.00

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
I2038	On 01/11/2018	Bond Future	124.08287		124.08287		124.22579	124.22579			0.00	0.00	0	280.00
I2038	On 07/02/2019	Bond Future	124.92259		124.92259		125.06712	125.06712			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	116.94262		116.94262		116.89682	116.89682			0.00	0.00	0	11,876.00
I2046	On 01/11/2018	Bond Future	117.40574		117.40574		117.35928	117.35928			0.00	0.00	0	140.00
I2046	On 07/02/2019	Bond Future	119.70473		119.70473		119.65620	119.65620			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	121.22793		121.22793		121.18060	121.18060			0.00	0.00	0	9,701.00
I2050	On 01/11/2018	Bond Future	123.41771		123.41771		123.36958	123.36958			0.00	0.00	0	135.00
I2050	On 07/02/2019	Bond Future	124.06298		124.06298		124.01296	124.01296			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	250.84800		250.84800		251.03200	251.03200			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future	255.37900		255.37900		255.56800	255.56800			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future	260.38100		260.38100		260.57100	260.57100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 17/09/2018	Foreign Exchange Future	0.13610	0.13610		0.13570	0.13570				0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.13580	0.13580		0.13480	0.13480				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13460	0.13460		0.13280	0.13280				0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.71180	1.71180		1.70800	1.70800			13.12	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.73730	1.73730		1.73400	1.73400			13.43	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.79060	1.79060		1.78630	1.78630			15.03	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.35820	9.35820		9.33150	9.33150			13.66	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.46920	9.46920		9.44420	9.44420			13.71	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.71110	9.71110		9.68340	9.68340			14.97	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future	1.32830	1.32830		1.32600	1.32600				0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.33870	1.33870		1.33660	1.33660				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35820	1.35820		1.35590	1.35590				0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future	1.32560	1.32560		1.32140	1.32140				0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future	1.17060	1.17060		1.17130	1.17130				0.00	234,120.00	200	250.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future	7.94340	7.94340	0.12410	7.95220	7.95220			17.69	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
R186	On 02/08/2018	Bond Future			8.75576		111.52620		8.86454	110.85070		8.17	0.00	381,642,656.40	3,422	108,494.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.26000		0.00026		0.07000	0.00007	0.260	7.52	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	109.70000		0.10970		48.99000	0.04899	109.700	7.70	0.10	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	1,006.90000		1.00690		674.23000	0.67423	1,006.900	8.17	0.50	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	9.04	Put	398.18000		0.39818		561.33000	0.56133	398.180	8.44	0.25	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.82346		113.51615		8.93732	112.82810		7.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	7.96	Call	304.77000		0.30477		207.81000	0.20781	304.770	7.15	0.13	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,050.60000		1.05060		810.32000	0.81032	1,050.600	7.51	0.33	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,256.69000		1.25669		1,481.80000	1.48180	1,256.690	8.04	0.35	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.89982		110.41196		9.01953	109.71018		8.20	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			298.13955		298.13955		298.03342	298.03342			0.00	11,329,302.90	38	2,350.00
R197	On 01/11/2018	Bond Future			303.52513		303.52513		303.41680	303.41680			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			302.11246		302.11246		301.99932	301.99932			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			233.45415		233.45415		233.64471	233.64471			0.00	0.00	0	22,040.00
R202	On 01/11/2018	Bond Future			237.67108		237.67108		237.86518	237.86518			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			238.41818		238.41818		238.61388	238.61388			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			8.14317		101.88633		8.24225	101.51887		4.24	0.00	0.00	0	41,874.00
R2023	On 01/11/2018	Bond Future			8.20845		99.77829		8.31452	99.40377		4.27	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.28680		101.71289		8.40145	101.33078		4.22	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			9.15674		92.03556		9.26541	91.31948		11.08	0.00	11,320,373.88	123	50,452.00
R2030	On 02/08/2018	Bond Future	8.51	Call	55.32000		0.05532		24.30000	0.02430	55.320	10.09	0.05	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	474.48000		0.47448		290.05000	0.29005	474.480	10.64	0.28	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	372.98000		0.37298		541.36000	0.54136	372.980	11.40	0.22	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.22080		93.67763		9.33342	92.94840		10.84	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.29293		91.48450		9.41011	90.74079		11.35	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			9.33103		94.63992		9.43946	93.86568		11.91	0.00	45,427,161.60	480	36,365.00
R2032	On 01/11/2018	Bond Future			9.39844		92.17357		9.51064	91.38516		12.17	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.47307		93.96054		9.58951	93.15653		12.25	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

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
R2035	On 02/08/2018	Bond Future		9.47062	98.91584		9.56884	98.13739		12.63	0.00	0.00	0	68,489.00
R2035	On 01/11/2018	Bond Future		9.53833	96.18489		9.63981	95.39213		12.96	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.61455	98.04975		9.71974	97.24133		13.07	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		9.53625	91.23423		9.62952	90.49099		13.85	0.00	0.00	0	56,287.00
R2037	On 01/11/2018	Bond Future		9.59892	92.86199		9.69512	92.10507		13.58	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.66892	90.40240		9.76846	89.63050		14.36	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		6.59897	101.50422		6.59282	101.50649		0.17	0.00	0.00	0	10,270.00
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		9.60108	94.74195		9.69431	93.94260		14.32	0.00	0.00	0	22,929.00
R2040	On 01/11/2018	Bond Future		9.66321	96.43234		9.75933	95.61823		14.06	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	194.67000	0.19467	116.96000	0.11696	194.670	12.14	0.07	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,064.66000	1.06466	792.25000	0.79225	1,064.660	12.85	0.26	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,345.33000	1.34533	1,029.11000	1.02911	1,345.330	13.10	0.30	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,709.13000	3.70913	3,155.00000	3.15500	3,709.130	14.13	0.58	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.73253	93.79143		9.83194	92.96116		14.92	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		9.62025	91.94209		9.71337	91.12941		15.04	0.00	0.00	0	36,268.00
R2044	On 01/11/2018	Bond Future		9.67987	93.58254		9.77580	92.75487		14.78	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.74626	91.01162		9.84537	90.16767		15.69	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		9.61369	95.36820		9.70657	94.53555		14.86	0.00	27,275,305.20	286	103,131.00
R2048	On 01/11/2018	Bond Future		9.67463	92.63725		9.77033	91.78939		15.31	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.74273	94.43340		9.84165	93.56866		15.51	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		7.43634	100.19625		7.53914	100.05878		0.84	0.00	0.00	0	21,440.00
R207	On 01/11/2018	Bond Future		7.47001	101.98405		7.59559	101.84366		0.75	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.51913	100.31641		7.68322	100.17298		0.79	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		7.73158	100.05569		7.83177	99.82349		2.00	0.00	0.00	0	29,288.00

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
R208	On 01/11/2018	Bond Future			7.78928		98.44147		7.90113	98.20463		2.09	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.86162		100.35005		7.98899	100.10830		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
R209	On 02/08/2018	Bond Future			9.44874		74.97190		9.54161	74.34917		14.29	0.00	0.00	0	125,373.00
R209	On 02/08/2018	Bond Future	8.46	Call	5.76000		0.00576		2.09000	0.00209	5.760	12.93	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	7.29000		0.00729		2.72000	0.00272	7.290	12.93	0.01	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,434.97000		4.43497		5,019.40000	5.01940	4,434.970	13.07	0.94	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	165.27000		0.16527		92.77000	0.09277	165.270	13.29	0.12	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,173.41000		2.17341		2,614.72000	2.61472	2,173.410	13.82	0.70	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,261.11000		1.26111		1,580.18000	1.58018	1,261.110	14.18	0.51	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,044.97000		2.04497		1,619.00000	1.61900	2,044.970	14.55	0.69	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	91.54000		0.09154		130.18000	0.13018	91.540	15.78	0.06	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	4.45000		0.00445		7.03000	0.00703	4.450	16.40	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.50850		73.16194		9.60418	72.52772		14.66	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	8.89	Call	785.14000		0.78514		528.00000	0.52800	785.140	13.55	0.24	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	2,931.57000		2.93157		2,448.46000	2.44846	2,931.570	14.87	0.57	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	1,301.93000		1.30193		1,360.50000	1.36050	1,301.930	15.51	0.30	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,266.92000		1.26692		1,320.70000	1.32070	1,266.920	15.55	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.57414		74.58034		9.67294	73.93357		14.83	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			186.88873		186.88873		187.45366	187.45366			0.00	0.00	0	2,179.00
R210	On 01/11/2018	Bond Future			187.76456		187.76456		188.33943	188.33943			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			191.44136		191.44136		192.02585	192.02585			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			153.37975		153.37975		153.50693	153.50693			0.00	0.00	0	4,777.00
R212	On 01/11/2018	Bond Future			156.15029		156.15029		156.27967	156.27967			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			157.05438		157.05438		157.18485	157.18485			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			9.23984		86.58509		9.35320	85.85259		11.62	0.00	0.00	0	33,503.00
R213	On 01/11/2018	Bond Future			9.30556		84.58396		9.42283	83.83805		11.89	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
R213	On 07/02/2019	Bond Future		9.37981	86.22398		9.50156	85.46329		11.93	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		9.57841	74.57006		9.67123	73.91899		15.23	0.00	0.00	0	32,496.00
R214	On 01/11/2018	Bond Future		9.63855	72.60781		9.73411	71.94476		15.63	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future		9.70573	74.01555		9.80438	73.33943		15.79	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 17/09/2018	Foreign Exchange Future		10.15850	10.15850		10.14770	10.14770		13.47	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		10.29660	10.29660		10.28720	10.28720		13.53	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.58190	10.58190		10.57000	10.57000		14.36	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future		2.87160	2.87160		2.86900	2.86900		18.92	0.00	0.00	0	12,775.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.79100	2.79100		2.79030	2.79030		18.83	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.63300	2.63300		2.63500	2.63500		17.66	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future		1.33980	1.33980		1.33200	1.33200			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future		1.29120	1.29120		1.28530	1.28530			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future		1.20710	1.20710		1.20130	1.20130			0.00	0.00	0	0.00

**Total for Derivatives :** 2,582,141,069.50    191,476    5 631 480.00

**Grand Total:** 2,582,141,069.50    191,476    5 631 480.00