



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: 17/07/2018

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 20/07/2018	Any day expiry		13.23100	13.23100		13.24590	13.24590		16.46	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry		13.23800	13.23800		13.25280	13.25280		15.07	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,212.62760	1.21263	1,198.13300	1.19813	1,212.628	24.11	1.00	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	0.01650	0.00002	0.01490	0.00001	0.016	35.96	0.00	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry		13.23970	13.23970		13.25450	13.25450		15.14	0.00	0.00	0	20,570.00
\$ / R	On 27/07/2018	Any day expiry		13.24310	13.24310		13.25790	13.25790		15.22	0.00	0.00	0	1,204.00
\$ / R	On 27/07/2018	Any day expiry	13.25	Put	136.62890	0.13663	136.52360	0.13652	136.629	15.22	0.50	0.00	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry		13.25000	13.25000		13.26480	13.26480		14.74	0.00	0.00	0	3,262.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	57.53540	0.05754	59.67490	0.05967	57.535	14.69	0.25	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	68.00500	0.06801	79.24500	0.07925	68.005	15.65	0.28	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	572.86580	0.57287	564.47900	0.56448	572.866	16.74	0.89	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.08180	0.00008	0.14050	0.00014	0.082	27.05	0.00	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.10310	0.00010	0.11610	0.00012	0.103	31.93	0.00	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry		13.25340	13.25340		13.26820	13.26820		14.90	0.00	0.00	0	55.00
\$ / R	On 07/08/2018	Any day expiry		13.26190	13.26190		13.27670	13.27670		14.77	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	4.63920	0.00464	5.98230	0.00598	4.639	15.73	0.02	0.00	0	1,880.00

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 07/08/2018	Any day expiry	13.86	Put	637.72270	0.63772	628.75540	0.62876	637.723	17.04	0.86	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.32730	0.00033	0.35170	0.00035	0.327	27.35	0.00	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.27220	13.27220	13.28690	13.28690		14.68	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.27560	13.27560	13.29030	13.29030		14.92	0.00	6,640,250.00	500	6,070.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	316.12560	0.31613	313.38960	0.31339	316.126	15.37	0.60	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	125.56290	0.12556	135.96170	0.13596	125.563	15.78	0.33	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.28410	13.28410	13.29890	13.29890		14.83	0.00	0.00	0	600.00
\$ / R	On 31/08/2018	Any day expiry			13.30290	13.30290	13.31770	13.31770		14.86	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	141.68150	0.14168	143.64220	0.14364	141.681	14.45	0.32	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	158.20830	0.15821	169.08450	0.16908	158.208	15.92	0.33	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	620.39240	0.62039	614.88400	0.61488	620.392	16.37	0.73	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	1.85790	0.00186	2.16170	0.00216	1.858	20.99	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.72810	0.00173	1.94900	0.00195	1.728	23.90	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.30810	13.30810	13.32280	13.32280		14.72	0.00	0.00	0	197.00
\$ / R	On 13/09/2018	Any day expiry			13.32520	13.32520	13.33990	13.33990		14.89	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	301.14500	0.30114	301.72570	0.30173	301.145	14.81	0.48	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.33200	13.33200	13.34680	13.34680		14.82	0.00	701,503,176.00	52,618	503,664.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	3.31690	0.00332	3.85580	0.00386	3.317	16.03	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	3.41640	0.00342	3.96840	0.00397	3.416	15.92	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	3.96970	0.00397	4.59160	0.00459	3.970	15.42	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	5.01070	0.00501	5.75620	0.00576	5.011	14.66	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	5.88580	0.00589	6.72860	0.00673	5.886	14.15	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	6.39090	0.00639	7.28740	0.00729	6.391	13.90	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	7.56550	0.00757	8.58000	0.00858	7.565	13.39	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	20.31090	0.02031	22.13890	0.02214	20.311	13.57	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,102.31090	1.10231	1,118.93890	1.11894	1,102.311	13.57	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	24.26970	0.02427	26.27700	0.02628	24.270	13.61	0.07	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	31.86710	0.03187	34.16060	0.03416	31.867	13.67	0.09	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	878.64460	0.87864	896.14340	0.89614	878.645	13.75	0.88	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	46.64460	0.04664	49.34340	0.04934	46.645	13.75	0.12	16,247,106.00	10,000	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	59.10180	0.05910	62.03170	0.06203	59.102	13.81	0.15	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	64.36820	0.06437	67.37430	0.06737	64.368	13.83	0.16	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	71.92610	0.07193	75.02310	0.07502	71.926	13.86	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	661.30960	0.66131	679.31140	0.67931	661.310	14.00	0.78	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	639.30590	0.63931	657.29190	0.65729	639.306	14.04	0.77	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	121.59190	0.12159	124.72070	0.12472	121.592	14.11	0.25	0.00	0	3,750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	171.89180	0.17189	174.61540	0.17462	171.892	14.32	0.32	97,297,443.00	22,500	78,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	503.89180	0.50389	521.41540	0.52142	503.892	14.32	0.68	202,994,181.00	22,500	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	211.81550	0.21182	214.07120	0.21407	211.815	14.47	0.37	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	256.91070	0.25691	258.55110	0.25855	256.911	14.61	0.42	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	388.91070	0.38891	405.35110	0.40535	388.911	14.61	0.58	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	266.54860	0.26655	268.04910	0.26805	266.549	14.64	0.43	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	363.38590	0.36339	379.46820	0.37947	363.386	14.68	0.55	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	281.38590	0.28139	282.66820	0.28267	281.386	14.68	0.45	0.00	0	74,064.00

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	13.50	Call	258.44580		0.25845		272.45120	0.27245	258.446	15.22	0.43	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	493.52490		0.49352		491.81870	0.49182	493.525	15.49	0.61	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	225.52490		0.22552		238.61870	0.23862	225.525	15.49	0.39	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	210.57850		0.21058		223.20750	0.22321	210.578	15.63	0.37	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	129.77660		0.12978		139.21110	0.13921	129.777	16.57	0.25	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	797.77660		0.79778		792.41110	0.79241	797.777	16.57	0.75	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	48.29210		0.04829		53.11120	0.05311	48.292	18.27	0.10	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	28.89260		0.02889		33.04830	0.03305	28.893	18.57	0.07	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	5.05030		0.00505		6.93810	0.00694	5.050	19.52	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	4.65800		0.00466		6.37840	0.00638	4.658	19.71	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	4.37890		0.00438		5.84280	0.00584	4.379	20.12	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	4.01820		0.00402		5.15360	0.00515	4.018	20.72	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.34570		13.34570		13.36040	13.36040		14.88	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.35080		13.35080		13.36550	13.36550		14.95	0.00	0.00	0	4,032.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	192.63760		0.19264		194.05840	0.19406	192.638	14.45	0.33	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	211.05070		0.21105		221.43730	0.22144	211.051	16.06	0.34	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	655.10230		0.65510		650.62180	0.65062	655.102	16.11	0.66	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	8.86550		0.00887		10.01920	0.01002	8.865	20.91	0.02	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	4.47130		0.00447		5.06600	0.00507	4.471	21.78	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.35760		13.35760		13.37230	13.37230		14.93	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.37470		13.37470		13.38930	13.38930		15.00	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	338.45910		0.33846		349.81000	0.34981	338.459	15.38	0.46	0.00	0	5,000.00
\$ / R	On 25/10/2018	Any day expiry			13.39690		13.39690		13.41140	13.41140		15.11	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.40370		13.40370		13.41820	13.41820		15.09	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.40710		13.40710		13.42160	13.42160		15.12	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	240.23280		0.24023		239.73990	0.23974	240.233	14.53	0.33	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	690.40160		0.69040		685.21190	0.68521	690.402	16.01	0.61	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	261.94050		0.26194		270.44830	0.27045	261.940	16.30	0.35	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	18.80400		0.01880		20.14230	0.02014	18.804	20.29	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.82050		0.00782		8.58420	0.00858	7.820	20.06	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.40880		13.40880		13.42330	13.42330		15.12	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			13.41570		13.41570		13.43010	13.43010		15.10	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	26.53910		0.02654		28.25050	0.02825	26.539	14.15	0.06	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	737.15750		0.73716		731.70390	0.73170	737.158	16.10	0.63	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	13.72980		0.01373		14.06640	0.01407	13.730	20.31	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.42930		13.42930		13.44380	13.44380		15.20	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.43440		13.43440		13.44890	13.44890		15.23	0.00	0.00	0	700.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	5.96760		0.00597		6.31340	0.00631	5.968	17.02	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	22.91000		0.02291		23.29390	0.02329	22.910	14.88	0.05	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	572.28710		0.57229		584.88720	0.58489	572.287	14.88	0.59	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.45840		13.45840		13.47270	13.47270		15.21	0.00	0.00	0	3,363.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	274.59770		0.27460		273.57740	0.27358	274.598	14.55	0.33	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	716.12490		0.71612		711.15680	0.71116	716.125	15.91	0.58	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	295.85790		0.29586		303.76180	0.30376	295.858	16.47	0.35	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	35.83150	0.03583	38.25240	0.03825	35.832	20.92	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	23.55650	0.02356	25.73180	0.02573	23.557	21.90	0.03	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.47710	13.47710	13.49150	13.49150		15.28	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	625.26950	0.62527	620.99400	0.62099	625.269	15.57	0.53	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	89.16190	0.08916	92.82570	0.09283	89.162	19.15	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.48230	13.48230	13.49660	13.49660		15.29	0.00	40,446.90	3	61,430.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	30.22790	0.03023	30.70380	0.03070	30.228	14.71	0.05	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	36.12130	0.03612	36.52170	0.03652	36.121	14.52	0.06	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	45.84620	0.04585	46.09020	0.04609	45.846	14.27	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	53.58580	0.05359	53.68500	0.05369	53.586	14.10	0.09	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	55.26890	0.05527	55.33290	0.05533	55.269	14.07	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	62.48550	0.06249	62.39980	0.06240	62.486	13.93	0.10	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	74.73850	0.07474	74.52620	0.07453	74.739	13.88	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	82.63950	0.08264	82.40950	0.08241	82.640	13.91	0.13	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	106.06390	0.10606	105.77480	0.10577	106.064	14.00	0.16	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	131.63830	0.13164	131.27910	0.13128	131.638	14.08	0.19	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,113.93830	1.11394	1,127.87910	1.12788	1,113.938	14.08	0.81	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	163.95700	0.16396	163.49340	0.16349	163.957	14.17	0.22	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	177.72340	0.17772	177.21400	0.17721	177.723	14.21	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	198.28830	0.19829	197.70720	0.19771	198.288	14.25	0.26	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	288.28760	0.28829	287.05460	0.28705	288.288	14.54	0.33	0.00	0	175,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	770.58760	0.77059	783.65460	0.78365	770.588	14.54	0.67	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	331.23940	0.33124	329.60910	0.32961	331.239	14.69	0.36	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	659.90100	0.65990	672.14380	0.67214	659.901	14.84	0.61	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	387.27420	0.38727	385.12990	0.38513	387.274	14.87	0.40	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	402.03860	0.40204	399.75670	0.39976	402.039	14.92	0.41	0.00	0	22,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	634.33860	0.63434	646.35670	0.64636	634.339	14.92	0.59	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	507.93520	0.50794	504.71180	0.50471	507.935	15.22	0.47	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	536.37820	0.53638	532.91240	0.53291	536.378	15.29	0.49	0.00	0	26,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	518.67820	0.51868	529.51240	0.52951	518.678	15.29	0.51	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	660.46300	0.66046	656.02690	0.65603	660.463	15.68	0.54	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	666.96500	0.66697	662.48210	0.66248	666.965	15.70	0.55	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	713.22680	0.71323	708.40700	0.70841	713.227	15.83	0.57	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	415.52680	0.41553	425.00700	0.42501	415.527	15.83	0.43	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	719.94160	0.71994	715.07180	0.71507	719.942	15.85	0.57	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	408.98220	0.40898	418.36600	0.41837	408.982	15.87	0.43	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	363.08400	0.36308	371.75090	0.37175	363.084	16.16	0.39	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	348.97780	0.34898	357.40890	0.35741	348.978	16.25	0.38	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	314.88490	0.31488	322.72240	0.32272	314.885	16.50	0.35	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	269.05330	0.26905	276.19760	0.27620	269.053	16.89	0.31	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	258.74010	0.25874	265.73580	0.26574	258.740	16.98	0.30	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	246.92040	0.24692	253.74800	0.25375	246.920	17.10	0.28	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	218.17750	0.21818	224.57210	0.22457	218.178	17.40	0.26	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	216.50770	0.21651	222.87320	0.22287	216.508	17.42	0.25	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	214.85190	0.21485	221.19120	0.22119	214.852	17.44	0.25	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	202.09450	0.20209	208.22760	0.20823	202.095	17.59	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	194.55370	0.19455	200.55820	0.20056	194.554	17.69	0.23	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	181.75710	0.18176	187.54110	0.18754	181.757	17.86	0.22	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	159.84730	0.15985	165.18460	0.16518	159.847	18.10	0.19	0.00	0	15,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	158.56730	0.15857	163.87810	0.16388	158.567	18.12	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	148.71750	0.14872	153.81360	0.15381	148.718	18.24	0.18	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	141.75800	0.14176	146.69870	0.14670	141.758	18.33	0.18	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	109.25340	0.10925	113.41210	0.11341	109.253	18.83	0.14	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	92.15330	0.09215	95.85770	0.09586	92.153	19.16	0.12	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.49420	13.49420	13.50850	13.50850		15.28	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	384.01470	0.38401	381.82950	0.38183	384.015	14.84	0.39	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	433.57250	0.43357	430.94710	0.43095	433.573	14.98	0.42	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	220.72740	0.22073	227.06970	0.22707	220.727	17.46	0.25	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	206.50550	0.20651	212.62830	0.21263	206.505	17.63	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.51130	13.51130	13.52550	13.52550		15.21	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	302.26330	0.30226	300.99960	0.30100	302.263	14.50	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	736.13200	0.73613	731.14910	0.73115	736.132	15.76	0.56	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	326.95980	0.32696	334.71260	0.33471	326.960	16.52	0.34	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	50.98290	0.05098	53.14890	0.05315	50.983	20.97	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	36.37090	0.03637	38.66560	0.03867	36.371	22.12	0.05	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.51470	13.51470	13.52890	13.52890		15.21	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry			13.56260	13.56260	13.57670	13.57670		15.30	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.56430	13.56430	13.57840	13.57840		15.30	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	329.48830	0.32949	326.87740	0.32688	329.488	14.55	0.33	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	353.56940	0.35357	360.77850	0.36078	353.569	16.72	0.34	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.58660	13.58660	13.60060	13.60060		15.40	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.61240	13.61240	13.62620	13.62620		15.41	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	350.69460	0.35069	347.58740	0.34759	350.695	14.58	0.32	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	378.25680	0.37826	384.41840	0.38442	378.257	16.91	0.34	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.64330	13.64330	13.65690	13.65690		15.48	0.00	477,515.50	35	5,900.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.33100	0.00633	6.55150	0.00655	6.331	15.16	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	62.39030	0.06239	62.55040	0.06255	62.390	13.90	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	105.04420	0.10504	104.57410	0.10457	105.044	13.99	0.13	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	189.53870	0.18954	188.08830	0.18809	189.539	14.18	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	772.34140	0.77234	781.92380	0.78192	772.341	15.20	0.57	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	584.45740	0.58446	580.40200	0.58040	584.457	15.22	0.43	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	752.78760	0.75279	747.65210	0.74765	752.788	15.64	0.50	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	822.23350	0.82223	816.68630	0.81669	822.234	15.81	0.52	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	467.93470	0.46793	474.41800	0.47442	467.935	16.50	0.39	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	422.29560	0.42230	428.23280	0.42823	422.296	16.79	0.36	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	324.04310	0.32404	328.73230	0.32873	324.043	17.60	0.28	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	243.84560	0.24385	247.89370	0.24789	243.846	18.22	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	231.53490	0.23153	235.48370	0.23548	231.535	18.33	0.21	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 27/03/2019	Any day expiry			13.65880	13.65880		13.67230	13.67230	15.49	0.00	0.00	0	4,414.00	
\$ / R			On 29/03/2019	Any day expiry			13.66220	13.66220		13.67570	13.67570	15.50	0.00	0.00	0	0.00	
\$ / R			On 29/03/2019	Any day expiry	13.00	Put	370.44370	0.37044		366.94270	0.36694	370.444	14.60	0.32	0.00	0	500.00
\$ / R			On 29/03/2019	Any day expiry	14.67	Call	400.57310	0.40057		405.84610	0.40585	400.573	17.09	0.33	0.00	0	500.00
\$ / R			On 02/04/2019	Any day expiry			13.66910	13.66910		13.68250	13.68250	15.49	0.00	0.00	0	55.00	
\$ / R			On 30/04/2019	Any day expiry			13.71680	13.71680		13.73040	13.73040	15.56	0.00	0.00	0	1,280.00	
\$ / R			On 30/04/2019	Any day expiry	13.00	Put	389.57900	0.38958		387.08130	0.38708	389.579	14.60	0.32	0.00	0	3,000.00
\$ / R			On 30/04/2019	Any day expiry	13.49	Call	853.40680	0.85341		861.76290	0.86176	853.407	15.27	0.58	0.00	0	2,500.00
\$ / R			On 30/04/2019	Any day expiry	14.84	Call	421.69720	0.42170		426.09160	0.42609	421.697	17.26	0.33	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry			13.76870	13.76870		13.78370	13.78370	15.63	0.00	0.00	0	55.00	
\$ / R			On 31/05/2019	Any day expiry	13.00	Put	409.02700	0.40903		405.65780	0.40566	409.027	14.66	0.31	0.00	0	500.00
\$ / R			On 31/05/2019	Any day expiry	15.01	Call	440.14320	0.44014		444.31220	0.44431	440.143	17.43	0.33	0.00	0	500.00
\$ / R			On 03/06/2019	Any day expiry			13.77370	13.77370		13.78880	13.78880	15.62	0.00	0.00	0	54,000.00	
\$ / R			On 14/06/2019	Foreign Exchange Future			13.79210	13.79210		13.80770	13.80770	15.69	0.00	0.00	0	15,910.00	
\$ / R			On 14/06/2019	Foreign Exchange Future	10.69	Put	9.98770	0.00999		10.28970	0.01029	9.988	12.81	0.02	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.28	Put	186.59090	0.18659		184.46220	0.18446	186.591	14.07	0.18	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.75	Put	326.20670	0.32621		322.52660	0.32253	326.207	14.52	0.26	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	12.98	Put	409.51690	0.40952		405.20050	0.40520	409.517	14.67	0.31	0.00	0	911.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.24	Put	522.64850	0.52265		517.45380	0.51745	522.648	14.94	0.36	0.00	0	30,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.83	Put	844.83850	0.84484		837.38500	0.83739	844.839	15.73	0.48	0.00	0	25,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	13.88	Put	875.50700	0.87551		867.84940	0.86785	875.507	15.80	0.49	0.00	0	12,450.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.58	Call	563.45420	0.56345		568.80400	0.56880	563.454	16.76	0.39	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	14.82	Call	504.70590	0.50471		509.37460	0.50937	504.706	17.11	0.36	0.00	0	30,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.55	Call	361.47820	0.36148		364.79470	0.36479	361.478	18.05	0.27	0.00	0	25,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.62	Call	349.95760	0.34996		353.20180	0.35320	349.958	18.13	0.26	0.00	0	12,450.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.80	Call	322.21260	0.32221		325.28880	0.32529	322.213	18.34	0.25	0.00	0	1,000.00
\$ / R			On 14/06/2019	Foreign Exchange Future	15.92	Call	305.13260	0.30513		308.10330	0.30810	305.133	18.47	0.23	0.00	0	911.00
\$ / R			On 28/06/2019	Any day expiry			13.81560	13.81560		13.83180	13.83180	15.68	0.00	0.00	0	0.00	
\$ / R			On 28/06/2019	Any day expiry	13.00	Put	424.78800	0.42479		420.78930	0.42079	424.788	14.69	0.31	0.00	0	500.00
\$ / R			On 28/06/2019	Any day expiry	15.17	Call	454.18970	0.45419		457.93880	0.45794	454.190	17.57	0.32	0.00	0	500.00
\$ / R			On 01/07/2019	Any day expiry			13.82060	13.82060		13.83690	13.83690	15.67	0.00	0.00	0	55.00	
\$ / R			On 03/07/2019	Any day expiry			13.82400	13.82400		13.84040	13.84040	15.68	0.00	0.00	0	0.00	
\$ / R			On 03/07/2019	Any day expiry	13.45	Put	637.66400	0.63766		630.51910	0.63052	637.664	15.22	0.40	0.00	0	39,250.00
\$ / R			On 03/07/2019	Any day expiry	16.44	Call	265.63400	0.26563		267.86470	0.26786	265.634	18.99	0.20	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry			13.87280	13.87280		13.89020	13.89020	15.77	0.00	0.00	0	0.00	
\$ / R			On 31/07/2019	Any day expiry	13.00	Put	442.92810	0.44293		438.96780	0.43897	442.928	14.76	0.31	0.00	0	500.00
\$ / R			On 31/07/2019	Any day expiry	15.34	Call	475.06050	0.47506		480.08800	0.48009	475.061	17.71	0.32	0.00	0	500.00
\$ / R			On 01/08/2019	Any day expiry			13.87460	13.87460		13.89210	13.89210	15.77	0.00	0.00	0	55.00	
\$ / R			On 30/08/2019	Any day expiry			13.92780	13.92780		13.94580	13.94580	15.96	0.00	0.00	0	0.00	
\$ / R			On 30/08/2019	Any day expiry	13.00	Put	460.46400	0.46046		456.24050	0.45624	460.464	14.87	0.30	0.00	0	500.00
\$ / R			On 30/08/2019	Any day expiry	15.52	Call	492.50110	0.49250		497.79840	0.49780	492.501	17.93	0.32	0.00	0	500.00
\$ / R			On 02/09/2019	Any day expiry			13.93340	13.93340		13.95130	13.95130	15.96	0.00	0.00	0	55.00	
\$ / R			On 16/09/2019	Foreign Exchange Future			13.95900	13.95900		13.97720	13.97720	15.98	0.00	0.00	0	0.00	
\$ / R			On 16/09/2019	Foreign Exchange Future	10.75	Put	18.29290	0.01829		20.17430	0.02017	18.293	12.69	0.02	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 16/09/2019	Foreign Exchange Future	12.50	Put	292.19320	0.29219	286.65940	0.28666	292.193	14.49	0.22	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	456.24660	0.45625	461.72600	0.46173	456.247	18.29	0.29	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			13.98470	13.98470	14.00320	14.00320		16.06	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	474.88100	0.47488	471.53860	0.47154	474.881	14.93	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	513.68150	0.51368	519.87450	0.51987	513.682	18.08	0.32	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			13.98840	13.98840	14.00690	14.00690		16.07	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.04160	14.04160	14.06060	14.06060		16.17	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	488.97360	0.48897	486.22380	0.48622	488.974	14.99	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	529.69280	0.52969	536.67490	0.53667	529.693	18.27	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.09490	14.09490	14.11430	14.11430		16.26	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	501.04030	0.50104	498.73320	0.49873	501.040	15.04	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	547.54450	0.54754	555.15290	0.55515	547.544	18.42	0.31	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.10040	14.10040	14.11980	14.11980		16.25	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.12050	14.12050	14.14020	14.14020		16.27	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	168.08660	0.16809	170.75600	0.17076	168.087	21.47	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.15360	14.15360	14.17350	14.17350		16.33	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	512.64590	0.51265	510.89150	0.51089	512.646	15.07	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	565.32920	0.56533	573.68650	0.57369	565.329	18.56	0.31	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.15730	14.15730	14.17720	14.17720		16.34	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.21050	14.21050	14.23090	14.23090		16.41	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.26740	14.26740	14.28830	14.28830		16.46	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.32430	14.32430	14.34570	14.34570		16.51	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.37380	14.37380	14.39570	14.39570		16.55	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.43620	14.43620	14.45860	14.45860		16.64	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.45460	14.45460	14.47710	14.47710		16.65	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.54210	14.54210	14.56550	14.56550		16.74	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.64920	14.64920	14.67330	14.67330		16.88	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.33200	13.33200	13.34680	13.34680		14.82	0.00	0.00	0	340.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.48230	13.48230	13.49660	13.49660		15.29	0.00	0.00	0	15.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.64330	13.64330	13.65690	13.65690		15.48	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.79210	13.79210	13.80770	13.80770		15.69	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.59410	17.59410	17.70720	17.70720		13.79	0.00	3,078,967.50	175	226,328.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.86250	17.86250	17.97650	17.97650		14.10	0.00	12,861,000.00	720	9,129.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.16070	18.16070	18.27520	18.27520		14.97	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.43840	18.43840	18.55630	18.55630		15.72	0.00	0.00	0	6,156.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11859	0.11859	0.11924	0.11924		18.87	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12071	0.12071	0.12136	0.12136		16.77	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12313	0.12313	0.12379	0.12379		15.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12540	0.12540	0.12610	0.12610		20.31	0.00	0.00	0	0.00
€ / R	On 17/07/2018	Any day expiry			15.45490	15.45490	15.50740	15.50740		16.60	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 31/07/2018	Any day expiry			15.49500		15.49500		15.54480	15.54480		14.13	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.61400		15.61400		15.66390	15.66390		14.04	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.62670		15.62670		15.67650	15.67650		14.07	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.64550		15.64550		15.69550	15.69550		14.03	0.00	954,375.50	61	133,624.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	4.34010		0.00434		4.67970	0.00468	4.340	16.06	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	16.25960		0.01626		15.54970	0.01555	16.260	13.55	0.04	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	485.54870		0.48555		463.28830	0.46329	485.549	14.46	0.57	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	87.51400		0.08751		99.86570	0.09987	87.514	16.37	0.16	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	4.04290		0.00404		4.46520	0.00447	4.043	22.33	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.67140		15.67140		15.72140	15.72140		14.04	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.93170		15.93170		15.98150	15.98150		14.36	0.00	0.00	0	26,982.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.25480		16.25480		16.30440	16.30440		14.53	0.00	81,274.00	5	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.56010		16.56010		16.61320	16.61320		14.71	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.66000		95.66000		95.85000	95.85000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.66000		92.66000		92.86000	92.86000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.40000		91.40000		91.60000	91.60000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.55000		93.55000		93.76000	93.76000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			97.33000		97.33000		97.53000	97.53000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.90000		95.90000		96.10000	96.10000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.96000		97.96000		98.16000	98.16000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			103.37000		103.37000		103.57000	103.57000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.70000		103.70000		103.91000	103.91000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			97.23000		97.23000		97.46000	97.46000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			104.35000		104.35000		104.57000	104.57000			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			102.23000		102.23000		102.23000	102.23000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap			99.57000		99.57000		99.57000	99.57000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap			102.00000		102.00000		102.01000	102.01000			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		98.90000	98.90000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap			99.31000		99.31000		99.31000	99.31000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap			99.74000		99.74000		99.75000	99.75000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap			101.91000		101.91000		101.93000	101.93000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap			102.91000		102.91000		102.93000	102.93000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap			98.99000		98.99000		99.02000	99.02000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap			102.61000		102.61000		102.65000	102.65000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap			96.54000		96.54000		96.59000	96.59000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap			95.78000		95.78000		95.84000	95.84000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap			94.99000		94.99000		95.06000	95.06000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap			95.19000		95.19000		95.26000	95.26000			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 21/12/2021	Interest Rate Swap	97.40000	97.40000	97.40000	97.47000	97.47000				0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.54000	97.54000	97.54000	97.61000	97.61000				0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.76000	98.76000	98.76000	98.83000	98.83000				0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.68000	102.68000	102.68000	102.76000	102.76000				0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.94000	103.94000	103.94000	104.04000	104.04000				0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.35000	97.35000	97.35000	97.48000	97.48000				0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.39000	103.39000	103.39000	103.52000	103.52000				0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	586.29500	586.29500	586.29500	585.77400	585.77400				0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	596.75800	596.75800	596.75800	596.22700	596.22700				0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	608.32000	608.32000	608.32000	607.77800	607.77800				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	618.54800	618.54800	618.54800	617.99700	617.99700				0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	684.68400	684.68400	684.68400	683.34800	683.34800				0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	696.90300	696.90300	696.90300	695.54200	695.54200				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	710.40500	710.40500	710.40500	709.01700	709.01700				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	722.35000	722.35000	722.35000	720.93800	720.93800				0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	622.03900	622.03900	622.03900	620.44300	620.44300				0.00	2,836,497,840.00	456	449.00
ALBI	On 01/11/2018	Index Future	633.14000	633.14000	633.14000	631.51400	631.51400				0.00	2,899,781,200.00	458	456.00
ALBI	On 07/02/2019	Index Future	645.40700	645.40700	645.40700	643.74900	643.74900				0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	656.25900	656.25900	656.25900	654.57300	654.57300				0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.85210	9.85210	9.85210	9.90110	9.90110			10.93	0.00	492,605.00	50	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.96550	9.96550	9.96550	10.01360	10.01360			11.11	0.00	0.00	0	11,415.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.09200	10.09200	10.09200	10.13830	10.13830			11.98	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.21280	10.21280	10.21280	10.26000	10.26000			12.66	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.25190	10.25190	10.25190	10.30530	10.30530			12.33	0.00	0.00	0	845.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.39090	10.39090	10.39090	10.44450	10.44450			13.15	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	356.03610	356.03610	356.03610	363.00030	363.00030				0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.41880	13.41880	13.41880	13.43120	13.43120			13.48	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.67890	13.67890	13.67890	13.68880	13.68880			13.98	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future	13.97040	13.97040	13.97040	13.98120	13.98120			14.28	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.24620	14.24620	14.24620	14.25940	14.25940			14.63	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future	1.98110	1.98110	1.98110	1.99070	1.99070			12.65	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	1.99880	1.99880	1.99880	2.00850	2.00850			12.65	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.01750	2.01750	2.01750	2.02760	2.02760			13.27	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.03520	2.03520	2.03520	2.04570	2.04570			14.12	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.10000	2.10000	2.10000	2.10710	2.10710			12.78	0.00	0.00	0	245.00

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
DKK / R	On 14/12/2018	Foreign Exchange Future		2.13910	2.13910		2.14650	2.14650		13.15	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.18380	2.18380		2.19110	2.19110		13.96	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.22520	2.22520		2.23290	2.23290		14.67	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future		10.71111	79.15812		10.74752	78.93737			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.82056	76.78247		10.85829	76.55761			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.94509	78.26969		10.98432	78.04037			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.04946	75.79541		11.08999	75.56224			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		10.93567	81.89781		10.97206	81.64586			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		11.04214	79.09925		11.07985	78.84266			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.15911	80.63113		11.19827	80.36950			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.26213	77.72625		11.30262	77.46014			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		617.75800	617.75800		616.08500	616.08500			0.00	0.00	0	475.00
GOVI	On 01/11/2018	GOVI		628.78200	628.78200		627.07800	627.07800			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		640.96500	640.96500		639.22700	639.22700			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		651.74200	651.74200		649.97500	649.97500			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future		1.69970	1.69970		1.70160	1.70160		14.95	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.72140	1.72140		1.72310	1.72310		14.94	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.74490	1.74490		1.74610	1.74610		15.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.76590	1.76590		1.76790	1.76790		15.51	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future		130.02710	130.02710		130.01055	130.01055			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future		132.37829	132.37829		132.36106	132.36106			0.00	0.00	0	21.00
I2025	On 07/02/2019	Bond Future		133.55304	133.55304		133.53530	133.53530			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.82188	135.82188		135.80377	135.80377			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

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
I2029	On 02/08/2018	Bond Future		99.64722	99.64722		99.63464	99.63464			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future		100.39944	100.39944		100.38641	100.38641			0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future		102.36249	102.36249		102.34903	102.34903			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.03083	103.03083		103.01707	103.01707			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		102.48793	102.48793		102.47503	102.47503			0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future		103.22014	103.22014		103.20664	103.20664			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future		105.23832	105.23832		105.22447	105.22447			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.88279	105.88279		105.86861	105.86861			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		121.49281	121.49281		121.47697	121.47697			0.00	0.00	0	2,841.00
I2038	On 01/11/2018	Bond Future		123.68961	123.68961		123.67318	123.67318			0.00	0.00	0	6,813.00
I2038	On 07/02/2019	Bond Future		124.51768	124.51768		124.50085	124.50085			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		126.63304	126.63304		126.61573	126.61573			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		115.32886	115.32886		115.31371	115.31371			0.00	115,328,860.00	1,000	8,628.00
I2046	On 01/11/2018	Bond Future		115.76498	115.76498		115.74933	115.74933			0.00	115,764,980.00	1,000	4,055.00
I2046	On 07/02/2019	Bond Future		118.02825	118.02825		118.01228	118.01228			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		118.35113	118.35113		118.33469	118.33469			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		120.11603	120.11603		120.10027	120.10027			0.00	0.00	0	5,204.00
I2050	On 01/11/2018	Bond Future		122.28796	122.28796		122.27185	122.27185			0.00	0.00	0	4,697.00
I2050	On 07/02/2019	Bond Future		122.90727	122.90727		122.89080	122.89080			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		124.99536	124.99536		124.97837	124.97837			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		249.57200	249.57200		249.46300	249.46300			0.00	0.00	0	852.00
IGOV	On 01/11/2018	Index Future		254.08500	254.08500		253.97400	253.97400			0.00	0.00	0	227.00
IGOV	On 07/02/2019	Index Future		259.05400	259.05400		258.94000	258.94000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		263.45600	263.45600		263.33900	263.33900			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		0.13150	0.13150		0.13150	0.13150			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13100	0.13100		0.13150	0.13150			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13040	0.13040		0.12930	0.12930			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.12990	0.12990		0.12740	0.12740			0.00	0.00	0	1,093.00

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
NOK/R	On 17/09/2018	Foreign Exchange Future			1.64470		1.64470		1.65050	1.65050		12.20	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.66880		1.66880		1.67480	1.67480		12.24	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.69530		1.69530		1.70120	1.70120		13.35	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.72000		1.72000		1.72610	1.72610		13.93	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.04870		9.04870		9.03550	9.03550		12.24	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.15410		9.15410		9.14040	9.14040		12.50	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.27160		9.27160		9.25770	9.25770		13.37	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.38360		9.38360		9.37130	9.37130		14.17	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29200		1.29200		1.29250	1.29250			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30050		1.30050		1.29830	1.29830			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31000		1.31000		1.30480	1.30480			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.31750		1.31750		1.31080	1.31080			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31970		1.31970		1.32670	1.32670			0.00	0.00	0	0.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17350		1.17350		1.17600	1.17600			0.00	17,602.50	15	150.00
R186	On 02/08/2018	Bond Future			8.67243		112.04737		8.70337	111.85348		7.56	0.00	254,907,766.75	2,275	84,978.00
R186	On 02/08/2018	Bond Future	7.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.91	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	39.43000		0.03943		34.75000	0.03475	39.430	7.10	0.06	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	974.99000		0.97499		882.04000	0.88204	974.990	7.56	0.61	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	489.74000		0.48974		590.68000	0.59068	489.740	7.56	0.39	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	219.54000		0.21954		281.41000	0.28141	219.540	7.69	0.21	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.73627		114.04689		8.76867	113.84927		7.34	0.00	448,888,559.04	3,936	22,883.00
R186	On 01/11/2018	Bond Future	7.96	Call	260.51000		0.26051		240.00000	0.24000	260.510	6.70	0.13	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,050.31000		1.05031		988.75000	0.98875	1,050.310	7.15	0.36	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	9.14	Put	901.42000		0.90142		968.92000	0.96892	901.420	7.68	0.30	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.80857		110.95088		8.84263	110.74932		7.84	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.87158		112.81580		8.90716	112.61079		7.86	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			297.26696		297.26696		297.37097	297.37097			0.00	0.00	0	1,273.00
R197	On 01/11/2018	Bond Future			302.64215		302.64215		302.74735	302.74735			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			301.20313		301.20313		301.30991	301.30991			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			306.31983		306.31983		306.42817	306.42817			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

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
R202	On 02/08/2018	Bond Future			232.66363		232.66363		232.07940	232.07940			0.00	43,042,771.55	185	18,679.00
R202	On 01/11/2018	Bond Future			236.87065		236.87065		236.27536	236.27536			0.00	43,821,070.25	185	3,700.00
R202	On 07/02/2019	Bond Future			237.59470		237.59470		236.98735	236.98735			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.63108		241.63108		241.01323	241.01323			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			8.10112		102.04279		8.13211	101.92745		4.04	0.00	2,576,274,319.13	25,247	26,309.00
R2023	On 01/11/2018	Bond Future			8.16342		99.93781		8.19662	99.82017		4.07	0.00	2,433,185,860.07	24,347	19,978.00
R2023	On 07/02/2019	Bond Future			8.23872		101.87368		8.27461	101.75363		4.03	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.29619		99.65825		8.33460	99.53614		4.56	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			9.05778		92.69428		9.09376	92.45405		10.26	0.00	674,536,275.56	7,277	43,403.00
R2030	On 02/08/2018	Bond Future	8.51	Call	16.76000		0.01676		14.43000	0.01443	16.760	9.58	0.02	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	390.45000		0.39045		340.81000	0.34081	390.450	10.16	0.31	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	80.87000		0.08087		114.67000	0.11467	80.870	11.00	0.08	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.11827		94.34841		9.15557	94.10362		10.03	0.00	686,573,379.57	7,277	23,051.00
R2030	On 07/02/2019	Bond Future			9.18659		92.16654		9.22538	91.91696		10.84	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.24827		93.71567		9.28841	93.46179		10.96	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			9.26783		95.09549		9.30377	94.83603		11.00	0.00	331,027,400.69	3,481	30,658.00
R2032	On 01/11/2018	Bond Future			9.33305		92.63751		9.37025	92.37317		11.24	0.00	322,471,172.31	3,481	14,659.00
R2032	On 07/02/2019	Bond Future			9.40549		94.43180		9.44408	94.16228		11.69	0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.46680		91.86354		9.50664	91.58941		12.38	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/08/2018	Bond Future			9.39752		99.50144		9.43343	99.21310		11.68	0.00	0.00	0	61,131.00
R2035	On 01/11/2018	Bond Future			9.46282		96.78127		9.49993	96.48748		11.98	0.00	0.00	0	7,228.00
R2035	On 07/02/2019	Bond Future			9.53655		98.65593		9.57500	98.35639		12.49	0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.59502		95.81613		9.63462	95.51155		13.29	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			9.46271		91.82688		9.49865	91.53650		12.83	0.00	1,267,853,732.16	13,807	48,709.00
R2037	On 01/11/2018	Bond Future			9.52309		93.46553		9.56016	93.16972		12.58	0.00	1,290,478,572.71	13,807	27,080.00
R2037	On 07/02/2019	Bond Future			9.59071		91.01605		9.62906	90.71435		13.75	0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.65084		92.54576		9.69031	92.23899		13.98	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			6.61866		101.49696		6.62557	101.49441		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future			9.54269		95.24817		9.58366	94.89252		13.29	0.00	68,197,689.72	716	20,880.00
R2040	On 01/11/2018	Bond Future			9.60303		96.94787		9.64526	96.58564		13.06	0.00	67,960,456.87	701	10,622.00
R2040	On 01/11/2018	Bond Future	8.50	Call	120.20000		0.12020		105.68000	0.10568	120.200	11.15	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	996.49000		0.99649		914.61000	0.91461	996.490	12.42	0.26	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,272.37000		1.27237		1,174.06000	1.17406	1,272.370	12.61	0.31	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,715.40000		3.71540		3,511.51000	3.51151	3,715.400	13.50	0.61	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.67054		94.31521		9.71420	93.94582		14.32	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.73042		95.90034		9.77534	95.52468		14.60	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			9.57727		92.32132		9.61319	92.00421		13.98	0.00	839,847,048.04	9,097	25,415.00
R2044	On 01/11/2018	Bond Future			9.63560		93.96879		9.67260	93.64578		13.75	0.00	854,834,082.63	9,097	20,788.00
R2044	On 07/02/2019	Bond Future			9.70074		91.40370		9.73895	91.07439		15.09	0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.75838		92.93993		9.79767	92.60498		15.40	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			9.57151		95.75076		9.61238	95.38004		13.84	0.00	5,698,510,730.64	59,514	84,567.00
R2048	On 01/11/2018	Bond Future			9.63117		93.02690		9.67327	92.64940		14.26	0.00	5,534,356,334.80	59,492	80,008.00
R2048	On 07/02/2019	Bond Future			9.69804		94.82886		9.74154	94.44389		14.94	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.75094		91.98814		9.79562	91.59669		15.99	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			7.38536		100.26452		7.41667	100.22258		0.81	0.00	802,116.16	8	20,062.00
R207	On 01/11/2018	Bond Future			7.40775		102.05375		7.44609	102.01082		0.73	0.00	0.00	0	1,678.00
R207	On 07/02/2019	Bond Future			7.44012		100.38559		7.49022	100.34172		0.74	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.48353		102.07298		7.55100	102.02832		0.74	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			7.68494		100.16402		7.71609	100.09165		1.96	0.00	0.00	0	14,964.00
R208	On 01/11/2018	Bond Future			7.73722		98.55195		7.77202	98.47808		2.03	0.00	0.00	0	14,322.00
R208	On 07/02/2019	Bond Future			7.80337		100.46086		7.84300	100.38545		2.05	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.85949		98.74959		7.90433	98.67285		2.29	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			9.37135		75.49691		9.40718	75.25315		13.31	0.00	328,260,564.68	4,348	112,883.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.19000		0.00019		0.17000	0.00017	0.190	11.89	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.28000		0.00028		0.26000	0.00026	0.280	11.89	0.00	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/08/2018	Bond Future	8.83	Put	3,851.26000	3.85126		4,092.50000	4.09250	3,851.260	12.07	0.97	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	8.96	Call	64.00000	0.06400		55.10000	0.05510	64.000	12.30	0.07	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.21	Put	1,489.40000	1.48940		1,685.77000	1.68577	1,489.400	12.83	0.70	0.00	0	500.00	
R209	On 02/08/2018	Bond Future	9.43	Put	646.20000	0.64620		779.31000	0.77931	646.200	13.20	0.42	0.00	0	5,000.00	
R209	On 02/08/2018	Bond Future	9.66	Call	2,138.23000	2.13823		1,960.45000	1.96045	2,138.230	13.57	0.82	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.21	Put	6.10000	0.00610		10.45000	0.01045	6.100	14.78	0.01	0.00	0	435.00	
R209	On 02/08/2018	Bond Future	10.84	Put	0.02000	0.00002		0.05000	0.00005	0.020	15.40	0.00	0.00	0	435.00	
R209	On 01/11/2018	Bond Future			9.42881	73.69646		9.46571	73.44824		13.63	0.00	273,266,473.68	3,708	12,261.00	
R209	On 01/11/2018	Bond Future	8.89	Call	686.89000	0.68689		635.92000	0.63592	686.890	12.51	0.24	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	9.64	Call	2,953.89000	2.95389		2,813.11000	2.81311	2,953.890	13.83	0.62	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	9.98	Put	893.85000	0.89385		966.30000	0.96630	893.850	14.46	0.25	0.00	0	2,000.00	
R209	On 01/11/2018	Bond Future	10.00	Put	865.03000	0.86503		935.71000	0.93571	865.030	14.50	0.24	785,006.53	44	5,850.00	
R209	On 07/02/2019	Bond Future			9.49210	75.12392		9.53020	74.87074		14.21	0.00	0.00	0	0.00	
R209	On 02/05/2019	Bond Future			9.54531	73.23849		9.58445	72.98108		15.06	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			184.94590	184.94590		184.92254	184.92254			0.00	46,236,475.00	250	1,480.00	
R210	On 01/11/2018	Bond Future			185.78989	185.78989		185.76573	185.76573			0.00	46,447,472.50	250	949.00	
R210	On 07/02/2019	Bond Future			189.42233	189.42233		189.39758	189.39758			0.00	0.00	0	0.00	
R210	On 02/05/2019	Bond Future			190.09012	190.09012		190.06470	190.06470			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			153.27003	153.27003		153.25178	153.25178			0.00	0.00	0	4,307.00	
R212	On 01/11/2018	Bond Future			156.04147	156.04147		156.02251	156.02251			0.00	0.00	0	1,526.00	
R212	On 07/02/2019	Bond Future			156.93864	156.93864		156.91905	156.91905			0.00	0.00	0	0.00	
R212	On 02/05/2019	Bond Future			159.60467	159.60467		159.58468	159.58468			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			9.15697	87.12616		9.19285	86.89131		10.78	0.00	243,691,869.52	2,797	28,004.00	
R213	On 01/11/2018	Bond Future			9.21985	85.13493		9.25698	84.89564		11.01	0.00	238,122,399.21	2,797	18,901.00	
R213	On 07/02/2019	Bond Future			9.29112	86.78410		9.32966	86.54007		11.42	0.00	0.00	0	0.00	
R213	On 02/05/2019	Bond Future			9.34746	84.69512		9.38723	84.44689		12.06	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			9.53635	74.86824		9.57217	74.61417		14.17	0.00	479,156,736.00	6,400	23,670.00	
R214	On 01/11/2018	Bond Future			9.59524	72.91160		9.63212	72.65278		14.54	0.00	466,634,240.00	6,400	17,922.00	

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 07/02/2019	Bond Future	9.66123		74.32394		9.69930	74.05998		15.17	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.71343		72.27887		9.75250	72.01048		16.13	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	9.79090	9.79090		9.81170	9.81170			12.35	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.92490	9.92490		9.94620	9.94620			12.57	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.07130	10.07130		10.09130	10.09130			13.10	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.20850	10.20850		10.23000	10.23000			13.58	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.71070	2.71070		2.68570	2.68570			20.20	0.00	0.00	0	12,975.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63460	2.63460		2.60700	2.60700			19.62	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.55440	2.55440		2.52430	2.52430			18.98	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.48360	2.48360		2.45360	2.45360			18.57	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.28310	1.28310		1.29200	1.29200				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.23710	1.23710		1.24600	1.24600				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.19190	1.19190		1.20220	1.20220				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.15620	1.15620		1.16580	1.16580				0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>32,570,229,398.67</b>	<b>383,020</b>	<b>5 819 095.00</b>	
<b>Grand Total:</b>											<b>32,570,229,398.67</b>	<b>383,020</b>	<b>5 819 095.00</b>	