



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2018

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
Derivatives													
\$ / R	On 27/07/2018	Any day expiry	13.23150	13.23150		13.22270	13.22270		17.46	0.00	8,485,478.10	643	561.00
\$ / R	On 27/07/2018	Any day expiry	13.40	Put	175.99510	0.17600	197.53770	0.19754	175.995	19.86	0.89	0	20,000.00
\$ / R	On 31/07/2018	Any day expiry			13.22800	13.22800	13.22800	13.22800	14.75	0.00	0.00	0	1,762.00
\$ / R	On 31/07/2018	Any day expiry	13.00	Put	26.84950	0.02685	31.49650	0.03150	26.849	16.85	0.19	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.50	Call	20.88300	0.02088	26.64310	0.02664	20.883	16.91	0.15	0	500.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	575.84400	0.57584	577.53860	0.57754	575.844	19.51	0.97	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	0.01200	0.00001	0.01370	0.00001	0.012	40.32	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	0.05530	0.00006	0.06080	0.00006	0.055	51.53	0.00	0	500.00
\$ / R	On 02/08/2018	Any day expiry			13.23150	13.23150	13.23150	13.23150	15.17	0.00	0.00	0	55.00
\$ / R	On 06/08/2018	Any day expiry			13.23850	13.23850	13.23850	13.23850	14.64	0.00	0.00	0	420.00
\$ / R	On 07/08/2018	Any day expiry			13.24020	13.24020	13.24020	13.24020	14.74	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	1.57280	0.00157	1.68950	0.00169	1.573	17.43	0.01	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	631.78920	0.63179	635.44540	0.63545	631.789	16.78	0.93	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	0.04340	0.00004	0.06580	0.00007	0.043	31.35	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			13.25050	13.25050	13.25040	13.25040	14.54	0.00	0.00	0	70.00
\$ / R	On 15/08/2018	Any day expiry			13.25390	13.25390	13.25390	13.25390	14.67	0.00	0.00	0	4,144.00

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 15/08/2018	Any day expiry	13.18	Put	144.82940	0.14483	0.00000	0.00000	144.829	14.53	0.43	1,978,977.84	350	350.00
\$ / R	On 15/08/2018	Any day expiry	13.22	Call	198.08130	0.19808	0.00000	0.00000	198.081	14.61	0.54	2,481,157.91	350	350.00
\$ / R	On 15/08/2018	Any day expiry	13.43	Put	291.84770	0.29185	300.37770	0.30038	291.848	15.33	0.64	0.00	0	106.00
\$ / R	On 15/08/2018	Any day expiry	13.55	Call	83.65820	0.08366	91.56800	0.09157	83.658	15.77	0.28	0.00	0	106.00
\$ / R	On 20/08/2018	Any day expiry			13.26250	13.26250	13.26240	13.26240		14.56	0.00	0.00	0	600.00
\$ / R	On 23/08/2018	Any day expiry			13.26760	13.26760	13.26760	13.26760		14.84	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	187.54330	0.18754	196.12560	0.19613	187.543	14.71	0.45	0.00	0	50,000.00
\$ / R	On 31/08/2018	Any day expiry			13.28130	13.28130	13.28130	13.28130		14.79	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	122.56900	0.12257	129.07280	0.12907	122.569	14.41	0.31	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	123.42710	0.12343	131.20220	0.13120	123.427	15.92	0.30	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	611.09260	0.61109	618.11250	0.61811	611.093	16.40	0.76	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	0.82690	0.00083	1.01250	0.00101	0.827	21.74	0.00	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	0.88370	0.00088	1.04660	0.00105	0.884	25.14	0.00	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			13.28660	13.28660	13.28650	13.28650		14.61	0.00	0.00	0	197.00
\$ / R	On 07/09/2018	Any day expiry			13.29350	13.29350	13.29330	13.29330		14.74	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	105.43080	0.10543	111.02160	0.11102	105.431	14.24	0.26	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	172.24610	0.17225	179.42960	0.17943	172.246	14.48	0.37	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	256.54890	0.25655	264.80910	0.26481	256.549	14.80	0.49	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	206.80920	0.20681	215.04800	0.21505	206.809	15.19	0.42	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	113.34130	0.11334	120.50800	0.12051	113.341	16.24	0.26	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	95.15950	0.09516	101.86660	0.10187	95.160	16.55	0.22	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			13.30390	13.30390	13.30370	13.30370		14.71	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	283.96850	0.28397	292.26890	0.29227	283.968	14.71	0.49	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			13.31080	13.31080	13.31050	13.31050		14.64	0.00	1,186,671,130.80	89,151	444,305.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	2.49500	0.00250	2.53620	0.00254	2.495	16.55	0.01	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	2.59790	0.00260	2.63260	0.00263	2.598	16.47	0.01	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	3.18470	0.00318	3.17930	0.00318	3.185	16.02	0.01	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	4.34740	0.00435	4.24870	0.00425	4.347	15.36	0.02	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	5.37190	0.00537	5.18050	0.00518	5.372	14.92	0.02	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	5.97900	0.00598	5.72950	0.00573	5.979	14.70	0.02	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	7.99360	0.00799	7.71860	0.00772	7.994	14.44	0.03	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	18.82420	0.01882	19.15050	0.01915	18.824	14.22	0.06	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	1,079.62420	1.07962	1,079.65050	1.07965	1,079.624	14.22	0.94	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	22.09610	0.02210	22.64820	0.02265	22.096	14.18	0.07	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	28.34010	0.02834	29.34490	0.02934	28.340	14.11	0.08	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	851.26170	0.85126	852.88080	0.85288	851.262	14.01	0.89	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	40.46170	0.04046	42.38080	0.04238	40.462	14.01	0.11	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	50.72540	0.05073	53.42040	0.05342	50.725	13.94	0.14	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	55.08660	0.05509	58.10520	0.05811	55.087	13.92	0.15	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	61.37980	0.06138	64.85890	0.06486	61.380	13.88	0.16	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	628.08070	0.62808	632.24430	0.63224	628.081	14.02	0.79	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	94.81110	0.09481	99.52980	0.09953	94.811	14.06	0.22	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	605.61110	0.60561	610.02980	0.61003	605.611	14.06	0.78	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	108.35670	0.10836	113.49840	0.11350	108.357	14.11	0.25	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	156.79450	0.15679	163.18170	0.16318	156.795	14.29	0.32	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	467.59450	0.46759	473.68170	0.47368	467.594	14.29	0.68	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	195.86730	0.19587	203.01460	0.20301	195.867	14.40	0.38	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	240.48640	0.24049	248.29800	0.24830	240.486	14.52	0.43	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	351.28640	0.35129	358.79800	0.35880	351.286	14.52	0.57	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	250.07690	0.25008	258.00700	0.25801	250.077	14.54	0.44	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	325.67630	0.32568	333.47250	0.33347	325.676	14.58	0.54	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	264.87630	0.26488	272.97250	0.27297	264.876	14.58	0.46	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	301.43530	0.30144	309.48670	0.30949	301.435	14.64	0.52	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	224.12680	0.22413	232.20780	0.23221	224.127	15.19	0.41	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	481.81740	0.48182	490.03940	0.49004	481.817	15.47	0.63	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	192.61740	0.19262	200.53940	0.20054	192.617	15.47	0.37	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	178.45590	0.17846	186.26030	0.18626	178.456	15.61	0.35	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	103.74950	0.10375	110.28210	0.11028	103.750	16.58	0.22	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	792.94950	0.79295	799.78210	0.79978	792.949	16.58	0.78	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	75.55460	0.07555	81.10850	0.08111	75.555	17.09	0.17	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	33.84470	0.03384	37.23450	0.03723	33.845	18.29	0.08	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	18.69760	0.01870	20.97930	0.02098	18.698	18.55	0.05	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	2.50030	0.00250	2.99740	0.00300	2.500	19.48	0.01	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	2.43610	0.00244	2.91410	0.00291	2.436	19.83	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	2.35470	0.00235	2.80800	0.00281	2.355	20.32	0.01	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	2.25220	0.00225	2.67330	0.00267	2.252	21.07	0.01	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			13.32470	13.32470	13.32430	13.32430		14.63	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			13.32990	13.32990	13.32940	13.32940		14.82	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	178.20910	0.17821	184.71250	0.18471	178.209	14.38	0.33	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	179.49430	0.17949	187.16320	0.18716	179.494	15.94	0.32	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	644.74260	0.64474	652.86330	0.65286	644.743	15.99	0.69	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	5.30950	0.00531	5.94850	0.00595	5.310	20.93	0.01	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	2.76820	0.00277	3.28660	0.00329	2.768	22.10	0.01	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			13.33680	13.33680	13.33630	13.33630		14.78	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			13.35390	13.35390	13.35330	13.35330		14.84	0.00	0.00	0	0.00
\$ / R	On 12/10/2018	Any day expiry	13.51	Call	303.94680	0.30395	312.62560	0.31263	303.947	15.22	0.45	0.00	0	5,000.00
\$ / R	On 22/10/2018	Any day expiry			13.37100	13.37100	13.37040	13.37040		14.80	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	301.05570	0.30106	310.11810	0.31012	301.056	14.62	0.41	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	191.60000	0.19160	199.65540	0.19966	191.600	16.26	0.30	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			13.37610	13.37610	13.37550	13.37550		14.95	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.38300	13.38300	13.38230	13.38230		14.91	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.38640	13.38640	13.38570	13.38570		14.95	0.00	0.00	0	3,608.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	228.11380	0.22811	235.95140	0.23595	228.114	14.43	0.33	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	679.39190	0.67939	688.81330	0.68881	679.392	15.82	0.63	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	231.46740	0.23147	239.90770	0.23991	231.467	16.11	0.33	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	13.68690	0.01369	14.92140	0.01492	13.687	20.26	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	5.66000	0.00566	6.23840	0.00624	5.660	20.21	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			13.38810	13.38810	13.38740	13.38740		14.95	0.00	0.00	0	55.00

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 05/11/2018	Any day expiry			13.39490	13.39490	13.39420	13.39420	14.92	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	23.23090	0.02323	25.34810	0.02535	23.231	14.20	0.05	0.00	0	1,880.00	
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	726.78240	0.72678	736.14860	0.73615	726.782	15.91	0.64	0.00	0	1,880.00	
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	8.93660	0.00894	9.78640	0.00979	8.937	19.99	0.02	0.00	0	1,880.00	
\$ / R			On 13/11/2018	Any day expiry	13.40840	13.40840	13.40780	13.40780		14.93	0.00	0.00	0	70.00	
\$ / R			On 16/11/2018	Any day expiry	13.41350	13.41350	13.41290	13.41290		14.96	0.00	0.00	0	700.00	
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	5.26600	0.00527	5.40870	0.00541	5.266	17.28	0.01	0.00	0	51,000.00	
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	19.36230	0.01936	20.80500	0.02080	19.362	14.82	0.04	0.00	0	51,000.00	
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	538.77500	0.53877	546.89880	0.54690	538.775	14.73	0.59	0.00	0	51,000.00	
\$ / R			On 30/11/2018	Any day expiry	13.43730	13.43730	13.43670	13.43670		15.04	0.00	0.00	0	3,363.00	
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	263.19710	0.26320	270.61310	0.27061	263.197	14.42	0.33	0.00	0	500.00	
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	705.87360	0.70587	715.25530	0.71526	705.874	15.73	0.60	0.00	0	1,000.00	
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	266.79790	0.26680	275.25100	0.27525	266.798	16.29	0.33	0.00	0	500.00	
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	27.91140	0.02791	30.20970	0.03021	27.911	20.77	0.04	0.00	0	500.00	
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	17.66080	0.01766	19.42120	0.01942	17.661	21.73	0.03	0.00	0	500.00	
\$ / R			On 11/12/2018	Any day expiry	13.45590	13.45590	13.45540	13.45540		15.01	0.00	0.00	0	0.00	
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	614.42870	0.61443	623.71400	0.62371	614.429	15.39	0.54	0.00	0	20,000.00	
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	75.01400	0.07501	79.24730	0.07925	75.014	19.01	0.10	0.00	0	20,000.00	
\$ / R			On 14/12/2018	Foreign Exchange Future	13.46100	13.46100	13.46050	13.46050		15.03	0.00	22,452,948.00	1,668	66,738.00	
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	27.02660	0.02703	28.18720	0.02819	27.027	14.69	0.05	0.00	0	2,764.00	
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	32.04630	0.03205	33.64550	0.03365	32.046	14.45	0.06	0.00	0	230,784.00	
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	40.33190	0.04033	42.67590	0.04268	40.332	14.12	0.07	0.00	0	11,300.00	
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	46.94220	0.04694	49.88650	0.04989	46.942	13.91	0.08	0.00	0	174,530.00	
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	48.38200	0.04838	51.45570	0.05146	48.382	13.86	0.09	0.00	0	5,500.00	
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	54.58210	0.05458	58.21540	0.05822	54.582	13.69	0.10	0.00	0	8,580.00	
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	67.94470	0.06794	72.00720	0.07201	67.945	13.76	0.12	0.00	0	7,300.00	
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	75.48710	0.07549	79.76140	0.07976	75.487	13.79	0.13	0.00	0	3,300.00	
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	98.00180	0.09800	102.81780	0.10282	98.002	13.88	0.16	0.00	0	39,589.00	
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	122.80660	0.12281	128.08990	0.12809	122.807	13.96	0.18	0.00	0	26,500.00	
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	1,083.80660	1.08381	1,088.58990	1.08859	1,083.807	13.96	0.82	0.00	0	230,784.00	
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	154.39730	0.15440	160.14010	0.16014	154.397	14.04	0.22	0.00	0	39,589.00	
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	167.92450	0.16792	173.82630	0.17383	167.925	14.08	0.23	0.00	0	10,000.00	
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	188.18830	0.18819	194.29920	0.19430	188.188	14.12	0.25	0.00	0	1,000.00	
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	277.82300	0.27782	285.12700	0.28513	277.823	14.42	0.33	0.00	0	175,030.00	
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	738.82300	0.73882	745.62700	0.74563	738.823	14.42	0.67	0.00	0	7,000.00	
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future	320.22150	0.32022	328.00670	0.32801	320.222	14.56	0.36	0.00	0	11,300.00	
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	627.12190	0.62712	634.84600	0.63485	627.122	14.69	0.60	0.00	0	7,100.00	
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future	375.71880	0.37572	384.02520	0.38403	375.719	14.72	0.40	0.00	0	5,500.00	
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future	601.37350	0.60137	609.29470	0.60929	601.373	14.76	0.59	0.00	0	10,000.00	
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future	390.37350	0.39037	398.79470	0.39879	390.373	14.76	0.41	0.00	0	27,800.00	
\$ / R	13.45	Put	On 14/12/2018	Foreign Exchange Future	495.79370	0.49579	504.89560	0.50490	495.794	15.03	0.48	0.00	0	4,080.00	
\$ / R	13.50	Put	On 14/12/2018	Foreign Exchange Future	525.09320	0.52509	534.26670	0.53427	525.093	15.12	0.49	0.00	0	26,300.00	
\$ / R	13.50	Call	On 14/12/2018	Foreign Exchange Future	486.09320	0.48609	494.76670	0.49477	486.093	15.12	0.51	0.00	0	230,784.00	
\$ / R	13.70	Put	On 14/12/2018	Foreign Exchange Future	649.96180	0.64996	659.28480	0.65928	649.962	15.50	0.55	0.00	0	7,300.00	

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	13.71	Put	656.51380	0.65651	665.83820	0.66584	656.514	15.52	0.56	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Put	703.14300	0.70314	712.47110	0.71247	703.143	15.65	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	384.14300	0.38414	392.97110	0.39297	384.143	15.65	0.42	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	709.91110	0.70991	719.24030	0.71924	709.911	15.67	0.58	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	377.70910	0.37771	386.53570	0.38654	377.709	15.69	0.42	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	332.73860	0.33274	341.49220	0.34149	332.739	15.97	0.38	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	318.97180	0.31897	327.68490	0.32768	318.972	16.07	0.37	0.00	0	16,130.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	285.88260	0.28588	294.41650	0.29442	285.883	16.31	0.33	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	242.04130	0.24204	250.06220	0.25006	242.041	16.70	0.29	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	232.23610	0.23224	240.12160	0.24012	232.236	16.80	0.28	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	221.02990	0.22103	228.75040	0.22875	221.030	16.92	0.27	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	193.91940	0.19392	201.18290	0.20118	193.919	17.23	0.24	0.00	0	18,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	192.35000	0.19235	199.58290	0.19958	192.350	17.25	0.24	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	190.79470	0.19079	197.99950	0.19800	190.795	17.27	0.24	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	178.84060	0.17884	185.81540	0.18582	178.841	17.43	0.22	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	171.79280	0.17179	178.62460	0.17862	171.793	17.52	0.22	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	159.50510	0.15951	166.07930	0.16608	159.505	17.68	0.20	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	139.17910	0.13918	145.30070	0.14530	139.179	17.93	0.18	0.00	0	20,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	138.00260	0.13800	144.09760	0.14410	138.003	17.95	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	128.96650	0.12897	134.83890	0.13484	128.966	18.07	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	122.60340	0.12260	128.31270	0.12831	122.603	18.16	0.16	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	93.15400	0.09315	98.00380	0.09800	93.154	18.68	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	77.86430	0.07786	82.19310	0.08219	77.864	19.02	0.11	0.00	0	11,380.00
\$ / R	On 21/12/2018	Any day expiry			13.47290	13.47290	13.47240	13.47240		15.01	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	372.59930	0.37260	380.77800	0.38078	372.599	14.68	0.40	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	421.82510	0.42183	430.38300	0.43038	421.825	14.81	0.43	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	196.86160	0.19686	204.10690	0.20411	196.862	17.29	0.24	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	183.50710	0.18351	190.50290	0.19050	183.507	17.46	0.22	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.48980	13.48980	13.48930	13.48930		15.03	0.00	0.00	0	2,078.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	291.16550	0.29117	298.36960	0.29837	291.165	14.34	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	726.25810	0.72626	735.53580	0.73554	726.258	15.57	0.57	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	298.69280	0.29869	307.22050	0.30722	298.693	16.34	0.33	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	42.38990	0.04239	45.38130	0.04538	42.390	20.88	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	29.88380	0.02988	32.30110	0.03230	29.884	22.06	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.49320	13.49320	13.49270	13.49270		15.03	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			13.52040	13.52040	13.51990	13.51990		15.03	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	189.97430	0.18997	196.02220	0.19602	189.974	14.03	0.23	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			13.54070	13.54070	13.54030	13.54030		15.09	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.54240	13.54240	13.54190	13.54190		15.10	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	318.29290	0.31829	325.56140	0.32556	318.293	14.37	0.33	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	324.86830	0.32487	333.84320	0.33384	324.868	16.51	0.33	0.00	0	500.00
\$ / R	On 13/02/2019	Any day expiry			13.56440	13.56440	13.56370	13.56370		15.13	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.58970	13.58970	13.58880	13.58880		15.23	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	340.93340	0.34093	347.75210	0.34775	340.933	14.42	0.32	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	350.38260	0.35038	358.77210	0.35877	350.383	16.72	0.33	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.62010	13.62010	13.61900	13.61900		15.24	0.00	35,412,260.00	2,600	7,820.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	6.51690	0.00652	6.27160	0.00627	6.517	15.43	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	59.06020	0.05906	60.12730	0.06013	59.060	13.85	0.08	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	99.11910	0.09912	102.07050	0.10207	99.119	13.87	0.13	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	181.37050	0.18137	186.49460	0.18649	181.370	14.03	0.20	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	739.98620	0.73999	747.13290	0.74713	739.986	15.04	0.57	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	575.28810	0.57529	583.56790	0.58357	575.288	15.06	0.44	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	744.23470	0.74423	753.21840	0.75322	744.235	15.47	0.51	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	814.01880	0.81402	823.16990	0.82317	814.019	15.64	0.53	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	438.37370	0.43837	446.78210	0.44678	438.374	16.31	0.38	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	394.06340	0.39406	402.40540	0.40241	394.063	16.62	0.35	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	298.70320	0.29870	306.64220	0.30664	298.703	17.42	0.27	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	221.89940	0.22190	228.84320	0.22884	221.899	18.04	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	210.29970	0.21030	217.06160	0.21706	210.300	18.15	0.20	0.00	0	721.00
\$ / R	On 27/03/2019	Any day expiry			13.63530	13.63530	13.63410	13.63410		15.33	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			13.63860	13.63860	13.63740	13.63740		15.33	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	361.95270	0.36195	368.38040	0.36838	361.953	14.46	0.32	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	373.41140	0.37341	381.49460	0.38149	373.411	16.92	0.32	0.00	0	500.00
\$ / R	On 02/04/2019	Any day expiry			13.64540	13.64540	13.64410	13.64410		15.33	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			13.69270	13.69270	13.69110	13.69110		15.41	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	382.11440	0.38211	387.53610	0.38754	382.114	14.48	0.32	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	821.50350	0.82150	826.98490	0.82698	821.504	15.13	0.57	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	395.18940	0.39519	402.17680	0.40218	395.189	17.10	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry			13.74480	13.74480	13.74380	13.74380		15.50	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	402.23880	0.40224	407.05810	0.40706	402.239	14.55	0.31	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	414.49470	0.41449	421.36120	0.42136	414.495	17.29	0.32	0.00	0	500.00
\$ / R	On 03/06/2019	Any day expiry			13.74990	13.74990	13.74890	13.74890		15.48	0.00	0.00	0	29,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.76840	13.76840	13.76770	13.76770		15.50	0.00	0.00	0	15,910.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	10.41260	0.01041	9.93780	0.00994	10.413	13.00	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	183.03390	0.18303	185.34160	0.18534	183.034	14.04	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	319.64000	0.31964	323.59810	0.32360	319.640	14.42	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	402.39300	0.40239	406.88820	0.40689	402.393	14.56	0.31	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	516.65480	0.51665	521.91550	0.52192	516.655	14.84	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	838.48880	0.83849	845.34620	0.84535	838.489	15.60	0.48	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	869.23960	0.86924	876.18630	0.87619	869.240	15.67	0.49	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	535.76620	0.53577	542.73030	0.54273	535.766	16.62	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	478.09680	0.47810	485.07920	0.48508	478.097	16.97	0.35	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	338.21160	0.33821	344.56130	0.34456	338.212	17.90	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	327.12700	0.32713	333.37460	0.33337	327.127	17.98	0.25	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	300.49030	0.30049	306.47550	0.30648	300.490	18.19	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	284.12870	0.28413	289.93780	0.28994	284.129	18.33	0.22	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			13.79190	13.79190	13.79150	13.79150		15.56	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	418.50570	0.41851	422.85600	0.42286	418.506	14.60	0.31	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	429.16900	0.42917	436.08570	0.43609	429.169	17.43	0.31	0.00	0	500.00
\$ / R	On 01/07/2019	Any day expiry			13.79700	13.79700	13.79660	13.79660		15.55	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			13.80030	13.80030	13.80000	13.80000		15.55	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	631.14440	0.63114	636.62260	0.63662	631.144	15.11	0.40	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	246.84840	0.24685	251.95720	0.25196	246.848	18.85	0.19	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			13.84760	13.84760	13.84790	13.84790		15.62	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	436.51930	0.43652	440.41870	0.44042	436.519	14.65	0.31	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	448.59340	0.44859	455.51940	0.45552	448.593	17.56	0.31	0.00	0	500.00
\$ / R	On 01/08/2019	Any day expiry			13.84940	13.84940	13.84980	13.84980		15.63	0.00	0.00	0	55.00
\$ / R	On 30/08/2019	Any day expiry			13.90220	13.90220	13.90290	13.90290		15.77	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	453.85600	0.45386	457.38340	0.45738	453.856	14.76	0.30	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	466.14330	0.46614	473.01070	0.47301	466.143	17.77	0.31	0.00	0	500.00
\$ / R	On 02/09/2019	Any day expiry			13.90760	13.90760	13.90830	13.90830		15.76	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			13.93310	13.93310	13.93400	13.93400		15.85	0.00	0.00	0	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.51790	0.01652	17.50350	0.01750	16.518	12.54	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	287.58460	0.28758	289.78100	0.28978	287.585	14.41	0.22	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	431.38790	0.43139	437.96500	0.43797	431.388	18.14	0.28	0.00	0	1,000.00
\$ / R	On 30/09/2019	Any day expiry			13.95860	13.95860	13.95960	13.95960		15.88	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	469.29720	0.46930	472.56470	0.47256	469.297	14.83	0.30	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	487.60140	0.48760	494.38910	0.49439	487.601	17.93	0.31	0.00	0	500.00
\$ / R	On 02/10/2019	Any day expiry			13.96220	13.96220	13.96330	13.96330		15.89	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.01500	14.01500	14.01630	14.01630		15.99	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	484.22650	0.48423	486.93490	0.48693	484.227	14.91	0.30	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	503.92890	0.50393	510.67490	0.51067	503.929	18.13	0.31	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry			14.06780	14.06780	14.06940	14.06940		16.09	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	496.76100	0.49676	499.16710	0.49917	496.761	14.96	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	522.11530	0.52212	528.85010	0.52885	522.115	18.29	0.31	0.00	0	500.00
\$ / R	On 02/12/2019	Any day expiry			14.07320	14.07320	14.07490	14.07490		16.08	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.09320	14.09320	14.09500	14.09500		16.15	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	155.14120	0.15514	158.73170	0.15873	155.141	21.33	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.12600	14.12600	14.12800	14.12800		16.17	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	508.96160	0.50896	511.06060	0.51106	508.962	15.00	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	540.39050	0.54039	547.14070	0.54714	540.391	18.44	0.30	0.00	0	500.00
\$ / R	On 02/01/2020	Any day expiry			14.12960	14.12960	14.13160	14.13160		16.22	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.18240	14.18240	14.18470	14.18470		16.30	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.23880	14.23880	14.24150	14.24150		16.35	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			14.29520	14.29520	14.29820	14.29820		16.41	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.34430	14.34430	14.34760	14.34760		16.46	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.40620	14.40620	14.40980	14.40980		16.51	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.42440	14.42440	14.42810	14.42810		16.38	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.50810	14.50810	14.51270	14.51270		16.59	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.61050	14.61050	14.61620	14.61620		16.75	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			13.31080	13.31080	13.31050	13.31050		14.64	0.00	66,554.00	5	345.00

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 MAXI	On 14/12/2018	Foreign Exchange Future			13.46100		13.46100		13.46050	13.46050		15.03	0.00	67,305.00	5	20.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.62010		13.62010		13.61900	13.61900		15.24	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.76840		13.76840		13.76770	13.76770		15.50	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.53200		17.53200		17.53280	17.53280		13.58	0.00	12,745,764.00	727	227,319.00
£ / R	On 28/09/2018	Any day expiry			17.56490		17.56490		17.56550	17.56550		13.65	0.00	0.00	0	14.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.79940		17.79940		17.79960	17.79960		13.88	0.00	11,569,610.00	650	10,605.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.09290		18.09290		18.09190	18.09190		14.69	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.36890		18.36890		18.36870	18.36870		15.52	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.67810		18.67810		18.67980	18.67980		16.05	0.00	0.00	0	895.00
¥ / R	On 23/08/2018	Any day expiry			0.11960		0.11960		0.12030	0.12030		21.41	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12023		0.12023		0.12033	0.12033		21.28	0.00	0.00	0	115.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12235		0.12235		0.12246	0.12246		17.97	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12481		0.12481		0.12489	0.12489		20.80	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12712		0.12712		0.12720	0.12720		20.42	0.00	0.00	0	0.00
€ / R	On 31/07/2018	Any day expiry			15.42330		15.42330		15.45070	15.45070		13.40	0.00	0.00	0	33.00
€ / R	On 07/09/2018	Any day expiry			15.54200		15.54200		15.56940	15.56940		13.75	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			15.55460		15.55460		15.58200	15.58200		13.71	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.57350		15.57350		15.60080	15.60080		13.73	0.00	2,242,584.00	144	133,571.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.49480		0.00349		3.48360	0.00348	3.495	16.43	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	16.58470		0.01658		15.31300	0.01531	16.585	14.13	0.05	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	499.02620		0.49903		490.38640	0.49039	499.026	14.37	0.62	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	57.39200		0.05739		66.06440	0.06606	57.392	16.22	0.12	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	2.69520		0.00270		3.04170	0.00304	2.695	23.48	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			15.59880		15.59880		15.62600	15.62600		13.85	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.85850		15.85850		15.88580	15.88580		14.15	0.00	0.00	0	28,602.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.17680		16.17680		16.20350	16.20350		14.36	0.00	0.00	0	4,808.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.48140		16.48140		16.50830	16.50830		14.57	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.27000		95.27000		95.22000	95.22000			0.00	0.00	0	0.00
10Y STND	On 16/03/2026	Interest Rate Swap			92.27000		92.27000		92.21000	92.21000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap			91.00000		91.00000		90.93000	90.93000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap			93.14000		93.14000		93.07000	93.07000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap			96.90000		96.90000		96.82000	96.82000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap			95.44000		95.44000		95.36000	95.36000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap			97.48000		97.48000		97.41000	97.41000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap			102.89000		102.89000		102.81000	102.81000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap			103.22000		103.22000		103.13000	103.13000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap			96.73000		96.73000		96.64000	96.64000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap			103.86000		103.86000		103.76000	103.76000			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

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
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	99.57000		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		102.00000	102.00000			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		99.74000	99.74000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap	101.92000		101.92000		101.92000	101.92000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap	102.91000		102.91000		102.91000	102.91000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap	98.99000		98.99000		98.98000	98.98000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap	102.61000		102.61000		102.60000	102.60000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap	96.52000		96.52000		96.52000	96.52000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap	95.76000		95.76000		95.75000	95.75000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap	94.96000		94.96000		94.94000	94.94000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap	95.14000		95.14000		95.12000	95.12000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap	97.33000		97.33000		97.31000	97.31000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap	97.46000		97.46000		97.43000	97.43000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap	98.65000		98.65000		98.62000	98.62000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap	102.55000		102.55000		102.51000	102.51000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap	103.78000		103.78000		103.74000	103.74000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap	97.16000		97.16000		97.13000	97.13000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap	103.17000		103.17000		103.13000	103.13000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future	586.99300		586.99300		587.40300	587.40300			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future	597.46700		597.46700		597.88300	597.88300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	609.04100		609.04100		609.46900	609.46900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	619.24800		619.24800		619.67900	619.67900			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future	686.80600		686.80600		687.05700	687.05700			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	699.06000		699.06000		699.31600	699.31600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	712.60200		712.60200		712.86700	712.86700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	724.54600		724.54600		724.80900	724.80900			0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	624.03700		624.03700		623.96500	623.96500			0.00	0.00	0	407.00
ALBI	On 01/11/2018	Index Future	635.17200		635.17200		635.09800	635.09800			0.00	0.00	0	498.00
ALBI	On 07/02/2019	Index Future	647.47600		647.47600		647.40500	647.40500			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future	658.32800		658.32800		658.25100	658.25100			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.83640		9.83640		9.85880	9.85880		10.71	0.00	0.00	0	12,322.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.95300		9.95300		9.97560	9.97560		10.85	0.00	0.00	0	11,417.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.08100		10.08100		10.10290	10.10290		11.61	0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.20410		10.20410		10.22540	10.22540		12.32	0.00	0.00	0	4,929.00

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
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.31020	10.31020		10.28170	10.28170		11.89	0.00	0.00	0	595.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.44910	10.44910		10.41940	10.41940		12.70	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		346.27480	346.27480		347.80330	347.80330			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		13.44940	13.44940		13.45520	13.45520		13.47	0.00	0.00	0	1,575.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.70810	13.70810		13.71340	13.71340		13.76	0.00	0.00	0	400.00
CHF / R	On 18/03/2019	Foreign Exchange Future		13.99960	13.99960		14.00400	14.00400		14.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.27550	14.27550		14.28100	14.28100		14.26	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		1.95380	1.95380		1.96310	1.96310		11.86	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.97340	1.97340		1.98160	1.98160		11.99	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		1.99370	1.99370		2.00110	2.00110		12.95	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.01240	2.01240		2.01950	2.01950		13.65	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.09270	2.09270		2.09670	2.09670		12.84	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.13190	2.13190		2.13600	2.13600		13.16	0.00	0.00	0	15.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.17610	2.17610		2.17980	2.17980		13.86	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.21750	2.21750		2.22130	2.22130		14.30	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		10.66817	79.41967		10.67937	79.35132			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		10.77614	77.04846		10.78773	76.97893			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		10.89893	78.54085		10.91089	78.47045			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.00247	76.06708		11.01494	75.99485			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		10.87796	82.30016		10.88912	82.22208			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future		10.98241	79.50860		10.99397	79.42909			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.09711	81.04843		11.10903	80.96791			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.19870	78.14629		11.21113	78.06367			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

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
GOVI	On 02/08/2018	GOVI	619.94000	619.94000	619.93800	619.93800					0.00	0.00	0	44.00
GOVI	On 01/11/2018	GOVI	631.00100	631.00100	630.99900	630.99900					0.00	12,620,020.00	2	443.00
GOVI	On 07/02/2019	GOVI	643.22400	643.22400	643.22700	643.22700					0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	654.00500	654.00500	654.00200	654.00200					0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.69740	1.69740	1.69780	1.69780				14.78	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.71940	1.71940	1.71960	1.71960				14.74	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.74230	1.74230	1.74240	1.74240				15.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76340	1.76340	1.76360	1.76360				15.37	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	130.17155	130.17155	130.15498	130.15498					0.00	0.00	0	498.00
I2025	On 01/11/2018	Bond Future	132.52570	132.52570	132.50875	132.50875					0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.70310	133.70310	133.68668	133.68668					0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.96710	135.96710	135.94924	135.94924					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	99.50453	99.50453	99.49178	99.49178					0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.25443	100.25443	100.24142	100.24142					0.00	0.00	0	1,370.00
I2029	On 07/02/2019	Bond Future	102.21434	102.21434	102.20173	102.20173					0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.87460	102.87460	102.86085	102.86085					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	102.25215	102.25215	102.23891	102.23891					0.00	0.00	0	9,076.00
I2033	On 01/11/2018	Bond Future	102.98025	102.98025	102.96678	102.96678					0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.99352	104.99352	104.98047	104.98047					0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.62812	105.62812	105.61394	105.61394					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	121.38828	121.38828	121.37245	121.37245					0.00	0.00	0	1,000.00
I2038	On 01/11/2018	Bond Future	123.58360	123.58360	123.56738	123.56738					0.00	0.00	0	8,621.00
I2038	On 07/02/2019	Bond Future	124.40941	124.40941	124.39390	124.39390					0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.51605	126.51605	126.49902	126.49902					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	115.60570	115.60570	115.59051	115.59051					0.00	0.00	0	8,628.00
I2046	On 01/11/2018	Bond Future	116.04729	116.04729	116.03181	116.03181					0.00	0.00	0	10,966.00
I2046	On 07/02/2019	Bond Future	118.31588	118.31588	118.30075	118.30075					0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.63702	118.63702	118.62067	118.62067					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	119.14842	119.14842	119.13283	119.13283					0.00	2,382,968.40	20	232.00
I2050	On 01/11/2018	Bond Future	121.30327	121.30327	121.28708	121.28708					0.00	2,426,065.40	20	9,854.00
I2050	On 07/02/2019	Bond Future	121.90330	121.90330	121.88777	121.88777					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
I2050	On 02/05/2019	Bond Future			123.96741		123.96741		123.95049	123.95049			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			249.06300		249.06300		249.12400	249.12400			0.00	0.00	0	665.00
IGOV	On 01/11/2018	Index Future			253.56700		253.56700		253.62900	253.62900			0.00	0.00	0	714.00
IGOV	On 07/02/2019	Index Future			258.52500		258.52500		258.59000	258.59000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			262.90300		262.90300		262.96700	262.96700			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			0.13130		0.13130		0.13140	0.13140			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.13090		0.13090		0.13010	0.13010			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13050		0.13050		0.12860	0.12860			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
NOK/R	On 17/09/2018	Foreign Exchange Future			1.63090		1.63090		1.63090	1.63090		12.21	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.65490		1.65490		1.65470	1.65470		12.12	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.68090		1.68090		1.68080	1.68080		13.14	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70530		1.70530		1.70520	1.70520		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.03780		9.03780		9.05610	9.05610		12.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.14390		9.14390		9.16180	9.16180		12.29	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.26080		9.26080		9.27830	9.27830		13.07	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.37320		9.37320		9.39100	9.39100		13.88	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.29730		1.29730		1.29780	1.29780			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.30760		1.30760		1.30820	1.30820			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31760		1.31760		1.31810	1.31810			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32650		1.32650		1.32700	1.32700			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.31710		1.31710		1.31720	1.31720			0.00	0.00	0	8.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.17000		1.17000		1.17210	1.17210			0.00	35,100.00	30	150.00
R / ¥	On 23/08/2018	Any day expiry			8.35830		8.35830	0.11909	8.31080	8.31080		16.39	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.07	Put	616.16850		0.06162	0.11909	0.00000	0.00000	616.168	18.50	0.24	30,506,690.47	13,000	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	2,041.58960		0.20416	0.11909	0.00000	0.00000	2,041.590	16.99	0.60	153,473,245.88	26,000	13,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.31760		8.31760	0.11909	8.18080	8.18080		16.27	0.00	0.00	0	0.00
R186	On 02/08/2018	Bond Future			8.61473		112.41013		8.61540	112.40591		6.76	0.00	0.00	0	70,511.00

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	7.50	Call	0.00000	0.00000		0.00000	0.00000	0.00000	0.000	6.16	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.25	Call	3.04000	0.00304		5.01000	0.00501	3.040	6.28	0.01	0.00	0.00	0	3,020.00
R186	On 02/08/2018	Bond Future	8.75	Call	972.07000	0.97207		990.06000	0.99006	972.070	6.76	0.79	0.00	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.75	Put	124.06000	0.12406		146.27000	0.14627	124.060	6.76	0.21	0.00	0.00	0	2,500.00
R186	On 02/08/2018	Bond Future	8.90	Put	20.98000	0.02098		29.21000	0.02921	20.980	6.90	0.05	0.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future			8.67598	114.41585		8.67669	114.41149		7.35	0.00	1,021,161,461.25	8,925	50,879.00	
R186	On 01/11/2018	Bond Future	7.96	Call	270.65000	0.27065		274.49000	0.27449	270.650	6.70	0.14	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1,114.89000	1.11489		1,121.45000	1.12145	1,114.890	7.15	0.38	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,156.86000	1.15686		0.00000	0.00000	1,156.860	7.46	0.37	106,266,290.55	2,500	2,500.00	
R186	On 01/11/2018	Bond Future	9.14	Put	734.62000	0.73462		743.32000	0.74332	734.620	7.70	0.26	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			8.74525	111.32690		8.74586	111.32327		7.80	0.00	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			8.80647	113.19225		8.80728	113.18756		7.44	0.00	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			296.27787	296.27787		296.86306	296.86306				0.00	0.00	0	1,235.00
R197	On 01/11/2018	Bond Future			301.63603	301.63603		302.23176	302.23176				0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.17672	300.17672		300.78597	300.78597				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.25931	305.25931		305.87622	305.87622				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			232.43674	232.43674		232.40691	232.40691				0.00	0.00	0	12,645.00
R202	On 01/11/2018	Bond Future			236.64008	236.64008		236.60980	236.60980				0.00	0.00	0	9,729.00
R202	On 07/02/2019	Bond Future			237.35939	237.35939		237.32975	237.32975				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			241.37846	241.37846		241.34630	241.34630				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			8.07431	102.14270		8.05481	102.21545		3.53	0.00	0.00	0.00	0	14,658.00
R2023	On 01/11/2018	Bond Future			8.13483	100.03925		8.11399	100.11328		4.14	0.00	0.00	0.00	0	41,469.00
R2023	On 07/02/2019	Bond Future			8.20787	101.97702		8.18516	102.05318		4.13	0.00	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.26483	99.75808		8.24081	99.83463		4.20	0.00	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			9.01456	92.98398		8.99520	93.11414		9.26	0.00	697,379,850.00	7,500	34,636.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	0.30000	0.00030		0.96000	0.00096	0.300	8.56	0.00	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	8.91	Call	200.59000	0.20059		268.35000	0.26835	200.590	9.15	0.28	0.00	0.00	0	7,850.00
R2030	On 02/08/2018	Bond Future	9.50	Put	2.49000	0.00249		3.28000	0.00328	2.490	10.04	0.01	0.00	0.00	0	7,850.00
R2030	On 01/11/2018	Bond Future			9.07355	94.64305		9.05351	94.77549		10.02	0.00	378,572,200.00	4,000	47,700.00	
R2030	On 07/02/2019	Bond Future			9.14009	92.46693		9.11916	92.60256		10.62	0.00	0.00	0.00	0	167.00
R2030	On 02/05/2019	Bond Future			9.20095	94.01617		9.17943	94.15327		10.46	0.00	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

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
R2032	On 02/08/2018	Bond Future		9.20991	95.51580		9.19556	95.62035		10.02	0.00	0.00	0	19,886.00
R2032	On 01/11/2018	Bond Future		9.27319	93.06513		9.25836	93.17150		11.26	0.00	0.00	0	34,534.00
R2032	On 07/02/2019	Bond Future		9.34342	94.86765		9.32795	94.97673		11.43	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.40345	92.30182		9.38761	92.41187		11.87	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		9.35482	99.84600		9.36554	99.75932		10.66	0.00	0.00	0	37,551.00
R2035	On 01/11/2018	Bond Future		9.41878	97.13167		9.42984	97.04349		12.03	0.00	0.00	0	67,899.00
R2035	On 07/02/2019	Bond Future		9.49094	99.01309		9.50231	98.92387		12.23	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		9.54870	96.17427		9.56052	96.08269		12.75	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		9.42457	92.13657		9.43529	92.04936		11.70	0.00	0.00	0	22,706.00
R2037	On 01/11/2018	Bond Future		9.48382	93.78049		9.49487	93.69170		12.63	0.00	1,875,609.80	20	53,045.00
R2037	On 07/02/2019	Bond Future		9.55012	91.33704		9.56146	91.24719		13.46	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future		9.60968	92.86737		9.62147	92.77507		13.41	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		6.60576	101.50172		6.59623	101.50523		0.15	0.00	3,755,563.64	37	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		9.49955	95.62497		9.51528	95.48730		12.11	0.00	0.00	0	13,118.00
R2040	On 01/11/2018	Bond Future		9.55863	97.33111		9.57483	97.19099		13.09	0.00	1,946,622.20	20	19,198.00
R2040	On 01/11/2018	Bond Future	8.50	Call	115.91000	0.11591	111.93000	0.11193	115.910	11.20	0.05	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	912.98000	0.91298	886.75000	0.88675	912.980	11.86	0.26	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1,200.64000	1.20064	1,168.01000	1.16801	1,200.640	12.11	0.31	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	3,773.74000	3.77374	3,698.00000	3.69800	3,773.740	13.16	0.64	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future		9.62467	94.70581		9.64133	94.56364		13.99	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		9.68383	96.29252		9.70107	96.14709		13.96	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		9.52939	92.74689		9.53507	92.69623		12.72	0.00	84,585,163.68	912	12,764.00
R2044	On 01/11/2018	Bond Future		9.58635	94.40173		9.59220	94.35012		13.77	0.00	86,094,377.76	912	35,664.00
R2044	On 07/02/2019	Bond Future		9.64990	91.84497		9.65587	91.79297		14.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		9.70670	93.38369		9.71292	93.33009		14.70	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		9.52442	96.18117		9.53006	96.12943		12.58	0.00	6,251,776.05	65	75,007.00
R2048	On 01/11/2018	Bond Future		9.58271	93.46483		9.58853	93.41204		14.27	0.00	8,879,158.85	95	91,573.00
R2048	On 07/02/2019	Bond Future		9.64801	95.27517		9.65394	95.22207		14.56	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
R2048	On 02/05/2019	Bond Future			9.70011		92.43710		9.70629	92.38230		15.26	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			7.39753		100.24822		7.38264	100.26816		0.72	0.00	0.00	0	3,471.00
R207	On 01/11/2018	Bond Future			7.42282		102.03687		7.40472	102.05715		0.73	0.00	0.00	0	17,433.00
R207	On 07/02/2019	Bond Future			7.45986		100.36830		7.43548	100.38966		0.72	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.51813		102.05007		7.48667	102.07090		0.62	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			7.70421		100.11924		7.67453	100.18822		1.70	0.00	0.00	0	7,728.00
R208	On 01/11/2018	Bond Future			7.75880		98.50613		7.72575	98.57631		1.99	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future			7.82794		100.41410		7.79000	100.48632		2.03	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			7.89032		98.69682		7.84794	98.76937		2.04	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.33438		75.74968		9.34503	75.67673		12.06	0.00	933,842,055.04	12,328	83,123.00
R209	On 02/08/2018	Bond Future	8.46	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	0.00000		0.00000		0.00000	0.00000	0.000	10.79	0.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	3,580.35000		3.58035		3,653.56000	3,653.56	3,580.350	10.88	1.00	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	5.23000		0.00523		7.12000	0.00712	5.230	11.05	0.01	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	1,032.95000		1.03295		1,114.42000	1,114.42	1,032.950	11.57	0.76	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	238.56000		0.23856		292.12000	0.29212	238.560	11.95	0.30	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,205.61000		2.20561		2,145.70000	2,145.70	2,205.610	12.33	0.96	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	0.01000		0.00001		0.02000	0.00002	0.010	13.57	0.00	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	0.00000		0.00000		0.00000	0.00000	0.000	14.15	0.00	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.39079		73.95352		9.40175	73.87928		13.64	0.00	460,730,429.60	6,230	115,680.00
R209	On 01/11/2018	Bond Future	8.89	Call	679.79000		0.67979		669.26000	0.66926	679.790	12.49	0.25	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.64	Call	3,027.17000		3.02717		2,990.19000	2,990.19	3,027.170	13.85	0.64	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.98	Put	760.05000		0.76005		785.71000	0.78571	760.050	14.50	0.23	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	734.05000		0.73405		759.11000	0.75911	734.050	14.54	0.22	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.45288		75.38590		9.46411	75.31075		13.91	0.00	0.00	0	340.00
R209	On 02/05/2019	Bond Future			9.50560		73.50102		9.51724	73.42392		14.46	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

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/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	185.04837		185.04837		185.02484	185.02484			0.00	0.00	0	1,480.00
R210	On 01/11/2018	Bond Future	185.89482		185.89482		185.87080	185.87080			0.00	0.00	0	969.00
R210	On 07/02/2019	Bond Future	189.52905		189.52905		189.50564	189.50564			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	190.18808		190.18808		190.16273	190.16273			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	152.91343		152.91343		152.84414	152.84414			0.00	4,587,402.90	30	2,357.00
R212	On 01/11/2018	Bond Future	155.67883		155.67883		155.60825	155.60825			0.00	4,670,364.90	30	3,476.00
R212	On 07/02/2019	Bond Future	156.56865		156.56865		156.49768	156.49768			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	159.21974		159.21974		159.14617	159.14617			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	9.10959	87.43765		9.10022	87.49943			9.71	0.00	0.00	0	14,535.00
R213	On 01/11/2018	Bond Future	9.17091	85.45174		9.16122	85.51466			11.02	0.00	0.00	0	32,593.00
R213	On 07/02/2019	Bond Future	9.24036	87.10697		9.23022	87.17167			11.23	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.29582	85.01894		9.28548	85.08398			11.51	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	9.48435	75.23964		9.49499	75.16339			12.92	0.00	914,914,022.40	12,160	15,976.00
R214	On 01/11/2018	Bond Future	9.54179	73.28937		9.55274	73.21172			14.57	0.00	938,103,936.00	12,800	33,162.00
R214	On 07/02/2019	Bond Future	9.60609	74.70903		9.61732	74.63033			14.84	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.65740	72.66660		9.66901	72.58599			15.48	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	9.77470	9.77470		9.77390	9.77390			12.02	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.90800	9.90800		9.90690	9.90690			12.34	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.05320	10.05320		10.05190	10.05190			12.84	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.19050	10.19050		10.18960	10.18960			13.38	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.69700	2.69700		2.69350	2.69350			19.61	0.00	0.00	0	1,500.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.62520	2.62520		2.61900	2.61900			19.66	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.54070	2.54070		2.53720	2.53720			19.12	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.46620	2.46620		2.46420	2.46420			18.78	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.29580	1.29580		1.29440	1.29440				0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.25680	1.25680		1.25620	1.25620				0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.21040	1.21040		1.21040	1.21040				0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.17020	1.17020		1.17170	1.17170				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
Total for Derivatives :											7,139,234,144.41	203,929	5 979 988.00
Grand Total:											7,139,234,144.41	203,929	5 979 988.00