



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: 22/08/2018

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 22/08/2018	Any day expiry	14.35650	14.35650		14.51700	14.51700		27.70	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	14.29220	14.29220		14.35540	14.35540		27.95	0.00	0.00	0	0.00
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	0.07910	0.00008	0.49870	0.00050	0.079	47.89	0.00	0	50,000.00
\$ / R	On 24/08/2018	Any day expiry	14.29220	14.29220		14.35540	14.35540		26.02	0.00	0.00	0	0.00
\$ / R	On 24/08/2018	Any day expiry	14.50	Put	255.69100	0.25569	228.79750	0.22880	255.691	29.48	0.74	0	20,000.00
\$ / R	On 28/08/2018	Any day expiry	14.29850	14.29850		14.36350	14.36350		22.02	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.30230	14.30230		14.36750	14.36750		22.29	0.00	0.00	0	0.00
\$ / R	On 30/08/2018	Any day expiry	14.57	Call	96.26040	0.09626	135.53390	0.13553	96.260	23.76	0.31	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.59	Call	91.33030	0.09133	129.61950	0.12962	91.330	23.87	0.29	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Call	61.08210	0.06108	92.23540	0.09224	61.082	24.69	0.21	0	2,500.00
\$ / R	On 30/08/2018	Any day expiry	14.74	Put	498.78210	0.49878	464.73540	0.46474	498.782	24.69	0.79	0	7,500.00
\$ / R	On 31/08/2018	Any day expiry	14.30430	14.30430		14.36940	14.36940		22.32	0.00	0.00	0	3,299.00
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	3.12990	0.00313	4.23130	0.00423	3.130	27.98	0.01	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	669.93880	0.66994	734.84690	0.73485	669.939	20.83	0.93	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	33.38230	0.03338	32.43630	0.03244	33.382	21.18	0.14	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	172.61960	0.17262	162.25900	0.16226	172.620	22.21	0.45	0	250.00

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 31/08/2018	Any day expiry	14.42	Call	153.96760	0.15397	200.23910	0.20024	153.968	22.97	0.42	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	3.31820	0.00332	5.13340	0.00513	3.318	32.64	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	1.31990	0.00132	2.03520	0.00204	1.320	36.15	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.31000	14.31000	14.37520	14.37520		21.18	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.31580	14.31580	14.38100	14.38100		21.44	0.00	0.00	0	300.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	14.46310	0.01446	19.83780	0.01984	14.463	20.19	0.06	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	14.81170	0.01481	20.29650	0.02030	14.812	20.11	0.06	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.31770	14.31770	14.38290	14.38290		21.51	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	5.15990	0.00516	6.82100	0.00682	5.160	24.32	0.02	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	7.79600	0.00780	10.61850	0.01062	7.796	22.88	0.03	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,010.84120	1.01084	1,080.59110	1.08059	1,010.841	21.13	0.95	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	885.55570	0.88556	956.60990	0.95661	885.556	20.14	0.93	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	576.89630	0.57690	643.29440	0.64329	576.896	19.73	0.82	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	501.85480	0.50185	566.90380	0.56690	501.855	20.08	0.77	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.32910	14.32910	14.39450	14.39450		21.43	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	21.80910	0.02181	24.57960	0.02458	21.809	20.62	0.07	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.33680	14.33680	14.40220	14.40220		21.16	0.00	928,580,199.20	64,769	518,326.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	0.31520	0.00032	0.69710	0.00070	0.315	27.42	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	0.32870	0.00033	0.72960	0.00073	0.329	27.32	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	0.41020	0.00041	0.86510	0.00087	0.410	26.84	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	0.57210	0.00057	1.11900	0.00112	0.572	26.12	0.00	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	0.71480	0.00071	1.33040	0.00133	0.715	25.64	0.00	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	0.79910	0.00080	1.45130	0.00145	0.799	25.39	0.00	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	0.99940	0.00100	1.72880	0.00173	0.999	24.91	0.00	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	1.75400	0.00175	2.69520	0.00270	1.754	23.71	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,088.55400	2.08855	2,154.89520	2.15490	2,088.554	23.71	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	1.96420	0.00196	2.94920	0.00295	1.964	23.47	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	2.35500	0.00236	3.40940	0.00341	2.355	23.08	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	1,839.89540	1.83990	1,906.44740	1.90645	1,839.895	22.50	0.99	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	3.09540	0.00310	4.24740	0.00425	3.095	22.50	0.01	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	3.71710	0.00372	4.92540	0.00493	3.717	22.12	0.01	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	3.98170	0.00398	5.20850	0.00521	3.982	21.97	0.01	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	4.36470	0.00436	5.61300	0.00561	4.365	21.78	0.01	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,572.55440	1.57255	1,639.23970	1.63924	1,572.554	21.20	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	6.16740	0.00617	7.45340	0.00745	6.167	21.06	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,542.96740	1.54297	1,609.65340	1.60965	1,542.967	21.06	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	6.92360	0.00692	8.20140	0.00820	6.924	20.82	0.02	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	10.65980	0.01066	11.68280	0.01168	10.660	20.40	0.03	0.00	0	70,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,347.45980	1.34746	1,413.88280	1.41388	1,347.460	20.40	0.97	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	14.47860	0.01448	15.95230	0.01595	14.479	20.22	0.04	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	19.46760	0.01947	21.50390	0.02150	19.468	20.04	0.06	0.00	0	4,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,156.26760	1.15627	1,223.70390	1.22370	1,156.268	20.04	0.94	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	20.63020	0.02063	22.79250	0.02279	20.630	20.01	0.06	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,109.28870	1.10929	1,177.04800	1.17705	1,109.289	19.95	0.93	0.00	0	1,250.00

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	13.25	Put	22.48870		0.02249		24.84800	0.02485	22.489	19.95	0.07	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,062.71220		1.06271	1,130.82240	1.13082	1,062.712	19.86	0.93	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	881.32470		0.88132	951.06920	0.95107	881.325	19.51	0.88	0.00	0	2,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	57.47570		0.05748	62.71770	0.06272	57.476	19.33	0.15	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	794.27570		0.79428	864.91770	0.86492	794.276	19.33	0.85	0.00	0	26,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	751.86270		0.75186	822.93930	0.82294	751.863	19.24	0.84	0.00	0	1,464.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	743.90410		0.74390	814.63770	0.81464	743.904	19.27	0.83	0.00	0	100.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	502.24420		0.50224	567.32710	0.56733	502.244	20.20	0.68	0.00	0	60,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	165.44420		0.16544	165.12710	0.16513	165.444	20.20	0.32	45,903,410.70	10,000	11,500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	388.26200		0.38826	448.29780	0.44830	388.262	20.75	0.58	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	258.89390		0.25889	308.18290	0.30818	258.894	21.77	0.43	0.00	0	500.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	197.16930		0.19717	239.77130	0.23977	197.169	22.59	0.35	0.00	0	63,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	793.80360		0.79380	761.49720	0.76150	793.804	23.82	0.75	0.00	0	50.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	130.60360		0.13060	163.69720	0.16370	130.604	23.82	0.25	0.00	0	4,000.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	31.35390		0.03135	44.66290	0.04466	31.354	26.85	0.07	0.00	0	5,300.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	27.79120		0.02779	39.90530	0.03991	27.791	26.95	0.06	0.00	0	1,550.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	23.36180		0.02336	33.92120	0.03392	23.362	27.10	0.05	0.00	0	750.00	
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	17.95860		0.01796	26.49910	0.02650	17.959	27.33	0.04	0.00	0	73,314.00	
\$ / R	On 25/09/2018	Any day expiry			14.35210		14.35210	14.41760	14.41760		20.97	0.00	0.00	0	0.00	
\$ / R	On 28/09/2018	Any day expiry			14.35780		14.35780	14.42330	14.42330		21.01	0.00	0.00	0	2,863.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	14.50340		0.01450	16.38320	0.01638	14.503	18.33	0.04	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	711.90810		0.71191	781.93100	0.78193	711.908	19.57	0.76	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	140.22420		0.14022	144.52540	0.14453	140.224	19.62	0.25	0.00	0	1,000.00	
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	325.68530		0.32569	321.18130	0.32118	325.685	20.76	0.44	0.00	0	250.00	
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	313.64430		0.31364	365.40190	0.36540	313.644	21.70	0.44	0.00	0	250.00	
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	43.19580		0.04320	59.47510	0.05948	43.196	26.88	0.08	0.00	0	500.00	
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	21.90660		0.02191	32.84810	0.03285	21.907	28.05	0.04	0.00	0	500.00	
\$ / R	On 02/10/2018	Any day expiry			14.36540		14.36540	14.43100	14.43100		20.80	0.00	0.00	0	55.00	
\$ / R	On 12/10/2018	Any day expiry			14.38430		14.38430	14.45000	14.45000		20.83	0.00	0.00	0	0.00	
\$ / R	On 17/10/2018	Any day expiry			14.39380		14.39380	14.45950	14.45950		20.71	0.00	0.00	0	235.00	
\$ / R	On 22/10/2018	Any day expiry			14.40330		14.40330	14.46900	14.46900		20.59	0.00	0.00	0	0.00	
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	61.99510		0.06200	70.58000	0.07058	61.995	18.30	0.11	0.00	0	1,630.00	
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	684.76220		0.68476	754.06330	0.75406	684.762	19.65	0.65	0.00	0	1,630.00	
\$ / R	On 25/10/2018	Any day expiry			14.40900		14.40900	14.47480	14.47480		20.65	0.00	0.00	0	70.00	
\$ / R	On 29/10/2018	Any day expiry			14.41670		14.41670	14.48250	14.48250		20.56	0.00	0.00	0	225.00	
\$ / R	On 31/10/2018	Any day expiry			14.42060		14.42060	14.48640	14.48640		20.60	0.00	101,619.00	7	3,815.00	
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	48.66950		0.04867	57.89500	0.05790	48.669	18.12	0.09	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	226.29640		0.22630	229.86520	0.22987	226.296	19.21	0.29	0.00	0	1,000.00	
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	767.36890		0.76737	835.32650	0.83533	767.369	19.51	0.67	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	426.26510		0.42627	423.62910	0.42363	426.265	20.25	0.43	0.00	0	250.00	
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	426.49160		0.42649	480.26280	0.48026	426.492	21.34	0.45	0.00	0	250.00	
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	103.68190		0.10368	126.93290	0.12693	103.682	25.89	0.13	0.00	0	500.00	
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	68.58180		0.06858	85.99290	0.08599	68.582	27.10	0.09	0.00	0	500.00	
\$ / R	On 01/11/2018	Any day expiry			14.42250		14.42250	14.48830	14.48830		20.61	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			14.43020	14.43020		14.49610	14.49610		20.65	0.00	0.00	0	0.00
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	11.95350	0.01195	13.62390	0.01362	11.953	21.64	0.02	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	258.99340	0.25899	261.90570	0.26191	258.993	19.26	0.31	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	90.02390	0.09002	109.87200	0.10987	90.024	26.46	0.11	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	14.44560	14.44560	14.51160	14.51160		20.60	0.00	0.00	0	70.00			
\$ / R			On 16/11/2018	Any day expiry	14.45140	14.45140	14.51740	14.51740		20.64	0.00	0.00	0	420.00			
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	3.81640	0.00382	4.95790	0.00496	3.816	24.56	0.01	0.00	0	51,000.00			
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	10.45000	0.01045	11.53340	0.01153	10.450	21.62	0.02	0.00	0	51,000.00			
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,335.37820	1.33538	1,407.38420	1.40738	1,335.378	18.44	0.85	0.00	0	51,000.00			
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	477.46060	0.47746	529.35910	0.52936	477.461	21.33	0.45	0.00	0	5,000.00			
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	470.74400	0.47074	522.23380	0.52223	470.744	21.38	0.44	0.00	0	5,000.00			
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	423.36020	0.42336	471.78730	0.47179	423.360	21.77	0.41	0.00	0	5,000.00			
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	861.96020	0.86196	844.38730	0.84439	861.960	21.77	0.59	0.00	0	15,000.00			
\$ / R			On 19/11/2018	Any day expiry	14.45720	14.45720	14.52320	14.52320		20.56	0.00	0.00	0	0.00			
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	448.54310	0.44854	497.92440	0.49792	448.543	21.54	0.42	0.00	0	10,000.00			
\$ / R			On 23/11/2018	Any day expiry	14.46490	14.46490	14.53100	14.53100		20.57	0.00	0.00	0	0.00			
\$ / R	14.62	Call	On 23/11/2018	Any day expiry	539.95480	0.53995	593.29350	0.59329	539.955	20.99	0.48	47,839,702.04	6,800	15,300.00			
\$ / R			On 29/11/2018	Any day expiry	14.47640	14.47640	14.54240	14.54240		20.58	0.00	0.00	0	461.00			
\$ / R			On 30/11/2018	Any day expiry	14.47830	14.47830	14.54430	14.54430		20.58	0.00	0.00	0	7,004.00			
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	84.85090	0.08485	91.73330	0.09173	84.851	18.23	0.12	0.00	0	500.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	285.92070	0.28592	287.66260	0.28766	285.921	19.01	0.30	0.00	0	1,000.00			
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	805.87090	0.80587	869.80020	0.86980	805.871	19.64	0.63	0.00	0	500.00			
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	492.90680	0.49291	488.05700	0.48806	492.907	20.02	0.42	0.00	0	250.00			
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	496.06330	0.49606	546.33500	0.54633	496.063	21.35	0.44	0.00	0	250.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	152.48850	0.15249	175.90590	0.17591	152.489	25.58	0.16	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	106.78300	0.10678	124.71110	0.12471	106.783	26.80	0.11	0.00	0	500.00			
\$ / R			On 11/12/2018	Any day expiry	14.49920	14.49920	14.56530	14.56530		20.40	0.00	0.00	0	0.00			
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	250.50310	0.25050	253.54260	0.25354	250.503	18.70	0.26	0.00	0	20,000.00			
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	326.96520	0.32697	328.00260	0.32800	326.965	19.01	0.31	0.00	0	7,500.00			
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	453.96400	0.45396	500.64120	0.50064	453.964	21.74	0.39	0.00	0	7,500.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	315.22100	0.31522	352.21350	0.35221	315.221	23.16	0.29	0.00	0	20,000.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	14.50490	14.50490	14.57110	14.57110		20.39	0.00	52,638,282.10	3,629	279,606.00			
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	12.90320	0.01290	13.70490	0.01370	12.903	19.88	0.02	0.00	0	2,764.00			
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	15.50290	0.01550	16.39420	0.01639	15.503	19.74	0.02	0.00	0	228,616.00			
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	19.79970	0.01980	21.04150	0.02104	19.800	19.54	0.03	0.00	0	11,300.00			
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	23.22310	0.02322	24.74550	0.02475	23.223	19.41	0.04	0.00	0	174,530.00			
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	23.96740	0.02397	25.55080	0.02555	23.967	19.38	0.04	0.00	0	5,500.00			
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	27.16100	0.02716	29.00430	0.02900	27.161	19.27	0.04	0.00	0	8,580.00			
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	31.67700	0.03168	33.88410	0.03388	31.677	19.14	0.05	0.00	0	7,300.00			
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	34.17340	0.03417	36.57940	0.03658	34.173	19.07	0.05	0.00	0	3,300.00			
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	41.48850	0.04149	44.46340	0.04446	41.489	18.90	0.06	0.00	0	39,589.00			
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	49.41870	0.04942	52.98780	0.05299	49.419	18.74	0.07	0.00	0	26,500.00			
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	2,054.31870	2.05432	2,124.08780	2.12409	2,054.319	18.74	0.93	0.00	0	228,616.00			
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	59.46260	0.05946	63.74930	0.06375	59.463	18.57	0.08	0.00	0	39,589.00			

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	12.68	Put	63.76970	0.06377	68.35330	0.06835	63.770	18.50	0.09	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	70.24850	0.07025	75.26370	0.07526	70.249	18.41	0.10	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	91.94950	0.09195	98.29670	0.09830	91.950	18.15	0.12	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	98.18520	0.09819	104.88380	0.10488	98.185	18.08	0.13	0.00	0	146,370.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,603.08520	1.60309	1,675.98380	1.67598	1,603.085	18.08	0.87	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	114.01030	0.11401	119.17490	0.11917	114.010	18.07	0.14	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,439.09170	1.43909	1,510.34600	1.51035	1,439.092	18.19	0.84	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	138.51140	0.13851	143.52740	0.14353	138.511	18.21	0.17	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	145.16700	0.14517	150.11960	0.15012	145.167	18.25	0.17	25,377,378.00	10,000	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,400.06700	1.40007	1,471.21960	1.47122	1,400.067	18.25	0.83	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	161.55420	0.16155	166.31600	0.16632	161.554	18.33	0.19	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	163.99520	0.16400	168.72480	0.16872	163.995	18.34	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,250.15100	1.25015	1,320.59540	1.32060	1,250.151	18.48	0.78	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	195.25100	0.19525	199.49540	0.19950	195.251	18.48	0.22	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	209.37250	0.20937	213.35810	0.21336	209.373	18.54	0.23	2,338,625.55	700	30,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,214.27250	1.21427	1,284.45810	1.28446	1,214.273	18.54	0.77	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	239.59720	0.23960	242.96200	0.24296	239.597	18.65	0.25	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	272.50510	0.27251	275.11970	0.27512	272.505	18.77	0.28	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	275.94660	0.27595	278.47860	0.27848	275.947	18.78	0.28	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	289.98010	0.28998	292.16820	0.29217	289.980	18.82	0.29	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,025.69420	1.02569	1,093.80770	1.09381	1,025.694	18.86	0.71	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	304.45180	0.30445	306.27490	0.30627	304.452	18.87	0.30	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	308.15110	0.30815	309.86830	0.30987	308.151	18.88	0.30	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,013.05110	1.01305	1,080.96830	1.08097	1,013.051	18.88	0.70	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	926.10090	0.92610	992.23400	0.99223	926.101	19.21	0.66	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	393.67710	0.39368	392.95830	0.39296	393.677	19.31	0.35	51,225,329.60	10,000	34,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	898.57710	0.89858	964.05830	0.96406	898.577	19.31	0.65	0.00	0	20,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	440.78320	0.44078	438.67220	0.43867	440.783	19.53	0.38	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	450.54310	0.45054	448.14450	0.44814	450.543	19.57	0.38	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	830.36660	0.83037	894.01810	0.89402	830.367	19.59	0.62	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	465.39420	0.46539	462.54920	0.46255	465.394	19.64	0.39	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	470.39810	0.47040	467.40650	0.46741	470.398	19.66	0.39	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	490.69960	0.49070	487.09970	0.48710	490.700	19.74	0.40	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	511.43610	0.51144	507.21360	0.50721	511.436	19.83	0.41	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	516.68970	0.51669	512.30940	0.51231	516.690	19.85	0.41	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	559.67280	0.55967	554.00160	0.55400	559.673	20.02	0.43	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	734.57280	0.73457	795.10160	0.79510	734.573	20.02	0.57	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	570.68230	0.57068	564.68090	0.56468	570.682	20.07	0.44	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	725.58230	0.72558	785.78090	0.78578	725.582	20.07	0.56	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	712.29360	0.71229	771.99180	0.77199	712.294	20.13	0.55	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	686.41050	0.68641	745.09090	0.74509	686.411	20.26	0.54	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	661.43400	0.66143	719.07780	0.71908	661.434	20.39	0.52	5,367,790.34	700	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	656.53400	0.65653	647.97780	0.64798	656.534	20.39	0.48	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	717.25450	0.71725	706.75440	0.70675	717.254	20.62	0.50	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 14/12/2018	Foreign Exchange Future	14.60	Call	622.15450	0.62215	677.85440	0.67785	622.154	20.62	0.50	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	618.35840	0.61836	673.88340	0.67388	618.358	20.64	0.50	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	614.58580	0.61459	669.93550	0.66994	614.586	20.66	0.50	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	596.06810	0.59607	650.53610	0.65054	596.068	20.78	0.48	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	761.16810	0.76117	749.43610	0.74944	761.168	20.78	0.52	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	585.23080	0.58523	639.16640	0.63917	585.231	20.85	0.48	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	567.61910	0.56762	620.66350	0.62066	567.619	20.96	0.47	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	845.65560	0.84566	831.60520	0.83161	845.656	21.07	0.54	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	550.55560	0.55056	602.70520	0.60271	550.556	21.07	0.46	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	537.29280	0.53729	588.72150	0.58872	537.293	21.17	0.45	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	487.51070	0.48751	536.06620	0.53607	487.511	21.53	0.41	15,073,494.15	2,500	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	484.56440	0.48456	532.94390	0.53294	484.564	21.55	0.41	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	461.69380	0.46169	508.64430	0.50864	461.694	21.74	0.40	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	458.91840	0.45892	505.69100	0.50569	458.918	21.76	0.39	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	445.30820	0.44531	491.19370	0.49119	445.308	21.87	0.38	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,127.23780	1.12724	1,106.04130	1.10604	1,127.238	21.99	0.63	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	390.67130	0.39067	432.77100	0.43277	390.671	22.38	0.34	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	370.58300	0.37058	411.32040	0.41132	370.583	22.59	0.33	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	366.28280	0.36628	406.71630	0.40672	366.283	22.64	0.33	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	362.03680	0.36204	402.17370	0.40217	362.037	22.68	0.32	9,446,784.34	2,000	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	359.93510	0.35994	399.92400	0.39992	359.935	22.71	0.32	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	343.62350	0.34362	382.43340	0.38243	343.623	22.89	0.31	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	339.67890	0.33968	378.19980	0.37820	339.679	22.94	0.31	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	322.57390	0.32257	359.80400	0.35980	322.574	23.15	0.29	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	317.09870	0.31710	353.90560	0.35391	317.099	23.22	0.29	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	296.26170	0.29626	331.41120	0.33141	296.262	23.50	0.27	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	286.45520	0.28646	320.79820	0.32080	286.455	23.64	0.26	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	271.90290	0.27190	305.62820	0.30563	271.903	23.83	0.25	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	250.24960	0.25025	282.23220	0.28223	250.250	24.09	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	196.11520	0.19612	223.28660	0.22329	196.115	24.89	0.19	0.00	0	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.51820	14.51820	14.58440	14.58440		20.29	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	141.72010	0.14172	146.79890	0.14680	141.720	18.12	0.17	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	164.79890	0.16480	169.70040	0.16970	164.799	18.24	0.19	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	622.89730	0.62290	677.87050	0.67787	622.897	20.65	0.49	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	590.49490	0.59049	643.94680	0.64395	590.495	20.85	0.47	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.53720	14.53720	14.60350	14.60350		20.21	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	113.89420	0.11389	119.90280	0.11990	113.894	17.94	0.14	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	330.02860	0.33003	332.55300	0.33255	330.029	18.66	0.30	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	841.09030	0.84109	903.72870	0.90373	841.090	19.53	0.60	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	539.54630	0.53955	535.47580	0.53548	539.546	19.59	0.41	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	973.34890	0.97335	957.93970	0.95794	973.349	21.09	0.57	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	189.69370	0.18969	215.63540	0.21564	189.694	25.03	0.17	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	139.71830	0.13972	159.63930	0.15964	139.718	26.33	0.13	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.54100	14.54100	14.60740	14.60740		20.19	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 18/01/2019	Any day expiry			14.57140	14.57140		14.63790	14.63790	20.08	0.00	0.00	0	0.00
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	81.56580	0.08157	85.60830	0.08561	81.566	17.88	0.10	0.00	0	263.00		
\$ / R			On 30/01/2019	Any day expiry	14.59420	14.59420	14.66080	14.66080		20.06	0.00	0.00	0	55.00		
\$ / R			On 31/01/2019	Any day expiry	14.59610	14.59610	14.66270	14.66270		20.06	0.00	0.00	0	1,225.00		
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	141.34000	0.14134	147.07100	0.14707	141.340	17.77	0.15	0.00	0	500.00		
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	581.94590	0.58195	578.97590	0.57898	581.946	19.38	0.40	0.00	0	250.00		
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	868.30020	0.86830	930.42830	0.93043	868.300	19.63	0.57	0.00	0	500.00		
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	592.55330	0.59255	644.15660	0.64416	592.553	21.09	0.43	0.00	0	250.00		
\$ / R			On 13/02/2019	Any day expiry	14.62080	14.62080	14.68760	14.68760		19.98	0.00	0.00	0	70.00		
\$ / R			On 28/02/2019	Any day expiry	14.64950	14.64950	14.71640	14.71640		19.96	0.00	0.00	0	4,725.00		
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	162.96670	0.16297	167.05780	0.16706	162.967	17.60	0.16	0.00	0	500.00		
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	614.12560	0.61413	612.15710	0.61216	614.126	19.20	0.39	0.00	0	250.00		
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	893.24550	0.89325	955.39180	0.95539	893.246	19.71	0.55	0.00	0	500.00		
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	630.10570	0.63011	682.53360	0.68253	630.106	21.08	0.42	0.00	0	250.00		
\$ / R			On 18/03/2019	Foreign Exchange Future	14.68450	14.68450	14.75170	14.75170		19.90	0.00	73,422.50	5	8,605.00		
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	8.97920	0.00898	10.54090	0.01054	8.979	20.99	0.01	0.00	0	1,000.00		
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	17.63080	0.01763	19.27390	0.01927	17.631	15.69	0.03	0.00	0	1,000.00		
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	77.27300	0.07727	78.39680	0.07840	77.273	16.65	0.09	0.00	0	721.00		
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	82.69370	0.08269	83.95590	0.08396	82.694	16.71	0.09	0.00	0	720.00		
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	150.53720	0.15054	153.46890	0.15347	150.537	17.25	0.14	0.00	0	16,000.00		
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	172.67660	0.17268	176.10920	0.17611	172.677	17.39	0.16	0.00	0	14,028.00		
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	299.79070	0.29979	304.82740	0.30483	299.791	17.96	0.24	0.00	0	20,000.00		
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	401.82850	0.40183	405.51630	0.40552	401.828	18.28	0.29	0.00	0	17,981.00		
\$ / R	13.86	Put	On 18/03/2019	Foreign Exchange Future	445.32490	0.44532	448.33090	0.44833	445.325	18.40	0.31	0.00	0	721.00		
\$ / R	13.90	Put	On 18/03/2019	Foreign Exchange Future	461.79100	0.46179	464.53070	0.46453	461.791	18.45	0.32	0.00	0	720.00		
\$ / R	14.00	Put	On 18/03/2019	Foreign Exchange Future	506.05600	0.50606	506.48860	0.50649	506.056	18.59	0.34	0.00	0	16,000.00		
\$ / R	14.28	Put	On 18/03/2019	Foreign Exchange Future	646.35840	0.64636	644.41510	0.64442	646.358	19.12	0.40	0.00	0	7,028.00		
\$ / R	14.30	Call	On 18/03/2019	Foreign Exchange Future	1,041.53550	1.04154	1,106.60850	1.10661	1,041.536	19.16	0.60	0.00	0	500.00		
\$ / R	14.44	Put	On 18/03/2019	Foreign Exchange Future	734.11180	0.73411	730.65470	0.73065	734.112	19.42	0.43	0.00	0	7,000.00		
\$ / R	14.48	Call	On 18/03/2019	Foreign Exchange Future	961.37020	0.96137	1,024.72170	1.02472	961.370	19.49	0.57	0.00	0	1,000.00		
\$ / R	14.53	Put	On 18/03/2019	Foreign Exchange Future	785.77160	0.78577	781.42050	0.78142	785.772	19.59	0.44	0.00	0	108.00		
\$ / R	14.82	Put	On 18/03/2019	Foreign Exchange Future	962.18990	0.96219	954.90480	0.95490	962.190	20.12	0.49	0.00	0	4,145.00		
\$ / R	14.96	Call	On 18/03/2019	Foreign Exchange Future	776.84370	0.77684	834.93060	0.83493	776.844	20.36	0.48	0.00	0	17,981.00		
\$ / R	15.17	Call	On 18/03/2019	Foreign Exchange Future	708.16990	0.70817	763.46320	0.76346	708.170	20.73	0.45	0.00	0	720.00		
\$ / R	15.45	Call	On 18/03/2019	Foreign Exchange Future	627.00940	0.62701	678.55140	0.67855	627.009	21.22	0.41	0.00	0	20,000.00		
\$ / R	15.46	Call	On 18/03/2019	Foreign Exchange Future	624.34310	0.62434	675.72400	0.67572	624.343	21.24	0.40	0.00	0	108.00		
\$ / R	15.54	Call	On 18/03/2019	Foreign Exchange Future	603.48080	0.60348	653.70390	0.65370	603.481	21.38	0.39	0.00	0	721.00		
\$ / R	15.89	Call	On 18/03/2019	Foreign Exchange Future	521.49740	0.52150	567.25030	0.56725	521.497	22.02	0.35	0.00	0	4,145.00		
\$ / R	16.60	Call	On 18/03/2019	Foreign Exchange Future	388.72520	0.38873	427.95240	0.42795	388.725	23.17	0.27	0.00	0	50.00		
\$ / R	17.08	Call	On 18/03/2019	Foreign Exchange Future	320.35910	0.32036	355.32140	0.35532	320.359	23.90	0.23	0.00	0	7,028.00		
\$ / R	17.09	Call	On 18/03/2019	Foreign Exchange Future	319.10000	0.31910	353.97940	0.35398	319.100	23.91	0.23	0.00	0	7,000.00		
\$ / R	17.50	Call	On 18/03/2019	Foreign Exchange Future	272.41490	0.27241	304.00920	0.30401	272.415	24.53	0.20	0.00	0	16,000.00		
\$ / R			On 27/03/2019	Any day expiry	14.70210	14.70210	14.76930	14.76930		19.85	0.00	0.00	0	4,414.00		
\$ / R			On 29/03/2019	Any day expiry	14.70600	14.70600	14.77330	14.77330		19.85	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 29/03/2019	Any day expiry	13.00	Put	179.62070	0.17962	183.05220	0.18305	179.621	17.32	0.16	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	641.21360	0.64121	639.97200	0.63997	641.214	19.01	0.39	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	915.63070	0.91563	977.76720	0.97777	915.631	19.79	0.54	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	661.39270	0.66139	714.25720	0.71426	661.393	21.10	0.42	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.71380	14.71380	14.78110	14.78110		19.81	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.76830	14.76830	14.83610	14.83610		19.71	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	194.57910	0.19458	195.21410	0.19521	194.579	17.01	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,622.07210	1.62207	1,695.54170	1.69554	1,622.072	17.81	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	666.29760	0.66630	665.27570	0.66528	666.298	18.81	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	936.14740	0.93615	998.59420	0.99859	936.147	19.86	0.52	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	691.20960	0.69121	744.34150	0.74434	691.210	21.11	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.82880	14.82880	14.89710	14.89710		19.71	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	204.58780	0.20459	209.63970	0.20964	204.588	16.67	0.17	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	688.51850	0.68852	689.62530	0.68963	688.519	18.66	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	954.59640	0.95460	1,018.63480	1.01863	954.596	19.96	0.51	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	717.93930	0.71794	772.86190	0.77286	717.939	21.17	0.40	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.83470	14.83470	14.90310	14.90310		19.68	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.85640	14.85640	14.92500	14.92500		19.65	0.00	0.00	0	19,510.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	17.62130	0.01762	20.15960	0.02016	17.621	18.28	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	59.75960	0.05976	59.86430	0.05986	59.760	14.68	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	144.88300	0.14488	144.96470	0.14496	144.883	15.94	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	205.36580	0.20537	205.35120	0.20535	205.366	16.55	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	289.43270	0.28943	289.21600	0.28922	289.433	17.25	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	504.61470	0.50461	510.45000	0.51045	504.615	18.06	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	525.33440	0.52533	531.06750	0.53107	525.334	18.11	0.31	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,444.58660	1.44459	1,518.67660	1.51868	1,444.587	18.22	0.67	0.00	0	500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,226.13300	1.22613	1,294.68920	1.29469	1,226.133	18.90	0.60	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,157.01820	1.15702	1,224.37260	1.22437	1,157.018	19.18	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,061.56280	1.06156	1,126.98420	1.12698	1,061.563	19.60	0.54	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	815.73520	0.81574	874.71770	0.87472	815.735	20.70	0.44	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	795.89700	0.79590	854.03620	0.85404	795.897	20.81	0.43	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	747.84790	0.74785	803.79400	0.80379	747.848	21.09	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	717.81560	0.71782	772.46240	0.77246	717.816	21.27	0.40	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			14.88390	14.88390	14.95290	14.95290		19.67	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	215.05320	0.21505	217.41780	0.21742	215.053	16.47	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	707.39220	0.70739	709.33090	0.70933	707.392	18.55	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	969.74930	0.96975	1,034.13450	1.03413	969.749	20.06	0.50	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	739.89790	0.73990	795.41180	0.79541	739.898	21.24	0.40	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.88980	14.88980	14.95890	14.95890		19.64	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.89370	14.89370	14.96290	14.96290		19.64	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	374.60200	0.37460	381.51930	0.38152	374.602	17.59	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	643.50950	0.64351	694.97190	0.69497	643.509	21.92	0.35	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.94870	14.94870	15.01870	15.01870		19.61	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	227.29370	0.22729	232.20240	0.23220	227.294	16.30	0.17	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 31/07/2019	Any day expiry	14.25	Put	727.80030	0.72780	730.14420	0.73014	727.800	18.45	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	993.19570	0.99320	1,058.45810	1.05846	993.196	20.16	0.49	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	769.26590	0.76927	825.86280	0.82586	769.266	21.30	0.39	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.95070	14.95070	15.02070	15.02070		19.60	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.97430	14.97430	15.04460	15.04460		19.56	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	859.10110	0.85910	860.03580	0.86004	859.101	18.79	0.39	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	748.70770	0.74871	804.20010	0.80420	748.708	21.52	0.38	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.00850	15.00850	15.08000	15.08000		19.61	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	240.49450	0.24049	247.09310	0.24709	240.495	16.24	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	745.72310	0.74572	751.34240	0.75134	745.723	18.39	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,008.91430	1.00891	1,075.53550	1.07554	1,008.914	20.31	0.48	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	791.62580	0.79163	849.93290	0.84993	791.626	21.43	0.39	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.01490	15.01490	15.08660	15.08660		19.59	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.04510	15.04510	15.11750	15.11750		19.66	0.00	0.00	0	10,138.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	24.36560	0.02437	27.92490	0.02792	24.366	17.07	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	122.48780	0.12249	127.78330	0.12778	122.488	15.08	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	624.54370	0.62454	631.05560	0.63106	624.544	18.05	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,043.39140	1.04339	1,111.86160	1.11186	1,043.391	20.33	0.48	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	948.81430	0.94881	1,013.87150	1.01387	948.814	20.76	0.44	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	650.01690	0.65002	703.83630	0.70384	650.017	22.56	0.32	0.00	0	800.00
\$ / R	On 30/09/2019	Any day expiry			15.07520	15.07520	15.14840	15.14840		19.73	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	256.20620	0.25621	259.40340	0.25940	256.206	16.28	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	765.46230	0.76546	770.88790	0.77089	765.462	18.40	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,039.42170	1.03942	1,108.64030	1.10864	1,039.422	20.49	0.47	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	826.30910	0.82631	887.24150	0.88724	826.309	21.60	0.39	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.07950	15.07950	15.15280	15.15280		19.74	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.14200	15.14200	15.21670	15.21670		19.79	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	267.63520	0.26764	274.82000	0.27482	267.635	16.23	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	783.11590	0.78312	789.59960	0.78960	783.116	18.41	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,061.87490	1.06187	1,133.11070	1.13311	1,061.875	20.72	0.46	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	854.24260	0.85424	917.54690	0.91755	854.243	21.80	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.20450	15.20450	15.28070	15.28070		19.85	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	281.15550	0.28116	292.03860	0.29204	281.155	16.28	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	798.12010	0.79812	806.44960	0.80645	798.120	18.40	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,087.68210	1.08768	1,160.91710	1.16092	1,087.682	20.89	0.46	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	882.87020	0.88287	948.83980	0.94884	882.870	21.95	0.38	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.21100	15.21100	15.28730	15.28730		19.83	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.23470	15.23470	15.31150	15.31150		19.90	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	79.40700	0.07941	87.34470	0.08734	79.407	15.13	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	532.95530	0.53296	543.40670	0.54341	532.955	17.53	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	812.64060	0.81264	875.63480	0.87563	812.641	22.54	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	524.83880	0.52484	581.43330	0.58143	524.839	26.39	0.23	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.27340	15.27340	15.35120	15.35120		19.88	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	295.31230	0.29531	307.14990	0.30715	295.312	16.32	0.17	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 31/12/2019	Any day expiry	14.25	Put	812.91600	0.81292	822.28690	0.82229	812.916	18.38	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,113.82250	1.11382	1,189.37890	1.18938	1,113.823	21.05	0.45	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	914.80680	0.91481	982.97990	0.98298	914.807	22.08	0.38	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.27770	15.27770	15.35560	15.35560		19.95	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.34020	15.34020	15.41960	15.41960		19.99	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.40700	15.40700	15.48790	15.48790		20.01	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			15.47380	15.47380	15.55630	15.55630		20.04	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.53190	15.53190	15.61580	15.61580		20.12	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.60520	15.60520	15.69080	15.69080		20.14	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.62670	15.62670	15.71280	15.71280		20.18	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.72580	15.72580	15.81430	15.81430		20.22	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.83790	15.83790	15.92780	15.92780		20.32	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.33680	14.33680	14.40220	14.40220		21.16	0.00	71,684.00	5	350.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.50490	14.50490	14.57110	14.57110		20.39	0.00	130,544.10	9	75.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.68450	14.68450	14.75170	14.75170		19.90	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.85640	14.85640	14.92500	14.92500		19.65	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.52470	18.52470	18.54970	18.54970		19.35	0.00	18,524.70	1	197,756.00
£ / R	On 28/09/2018	Any day expiry			18.56210	18.56210	18.58560	18.58560		19.34	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.61810	18.61810	18.64190	18.64190		19.00	0.00	0.00	0	3.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.81610	18.81610	18.84020	18.84020		18.73	0.00	0.00	0	205,083.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.14020	19.14020	19.16590	19.16590		18.55	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	523.95130	0.52395	553.41170	0.55341	523.951	17.75	0.30	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	435.89050	0.43589	473.89860	0.47390	435.891	20.79	0.26	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.44800	19.44800	19.47670	19.47670		18.96	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.78860	19.78860	19.82200	19.82200		19.26	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry			0.13000	0.13000	0.13000	0.13000		80.05	0.00	0.00	0	0.00
¥ / R	On 06/09/2018	Any day expiry			0.12970	0.12970	0.13030	0.13030		32.90	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.12997	0.12997	0.13060	0.13060		29.22	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13238	0.13238	0.13299	0.13299		26.38	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13507	0.13507	0.13569	0.13569		24.79	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13766	0.13766	0.13829	0.13829		23.92	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry			16.61900	16.61900	16.58490	16.58490		20.01	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry			16.63150	16.63150	16.59840	16.59840		19.89	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future			16.65190	16.65190	16.61920	16.61920		19.79	0.00	1,848,360.90	111	97,886.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	0.39340	0.00039	1.38470	0.00138	0.393	26.17	0.00	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	1.80900	0.00181	3.95250	0.00395	1.809	23.18	0.01	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	62.62660	0.06263	87.93700	0.08794	62.627	18.09	0.15	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	307.45670	0.30746	321.62910	0.32163	307.457	20.18	0.46	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	6.28100	0.00628	8.21190	0.00821	6.281	27.31	0.01	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry			16.68280	16.68280	16.64740	16.64740		19.77	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/12/2018	Foreign Exchange Future			16.96640		16.96640		16.93060	16.93060		19.15	0.00	10,536,134.40	621	37,775.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.31750		17.31750		17.28120	17.28120		18.67	0.00	86,587.50	5	4,716.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,664.41760		1.66442		1,662.64440	1.66264	1,664.418	16.92	0.75	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.65530		17.65530		17.61960	17.61960		18.44	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.89540		17.89540		17.86010	17.86010		18.39	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	400.25670		0.40026		432.52070	0.43252	400.257	16.29	0.22	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	467.83150		0.46783		505.20570	0.50521	467.832	16.42	0.25	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	794.79750		0.79480		821.26560	0.82127	794.798	20.48	0.36	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.01430		18.01430		17.97830	17.97830		18.41	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.15000		98.15000		98.27000	98.27000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			591.69800		591.69800		590.40800	590.40800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			603.12800		603.12800		601.81300	601.81300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			613.15400		613.15400		611.81600	611.81600			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			686.30000		686.30000		684.01200	684.01200			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			699.55800		699.55800		697.22600	697.22600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			711.18600		711.18600		708.81500	708.81500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			622.73100		622.73100		620.18800	620.18800			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future			634.76100		634.76100		632.16800	632.16800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			645.31200		645.31200		642.67600	642.67600			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future			10.53990		10.53990		10.58520	10.58520		16.88	0.00	0.00	0	11,333.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.66640		10.66640		10.71240	10.71240		15.97	0.00	0.00	0	11,820.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.80760		10.80760		10.85240	10.85240		15.60	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.94580		10.94580		10.99070	10.99070		15.70	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.15240		11.15240		11.18930	11.18930		17.18	0.00	0.00	0	590.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.30660		11.30660		11.34410	11.34410		16.87	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			537.79320		537.79320		530.11300	530.11300			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future			14.60970		14.60970		14.59640	14.59640		19.85	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.89970		14.89970		14.88350	14.88350		19.27	0.00	0.00	0	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.22480		15.22480		15.20860	15.20860		19.03	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.53730		15.53730		15.52180	15.52180		19.12	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future			2.09490		2.09490		2.10530	2.10530		18.49	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future			2.11530		2.11530		2.12540	2.12540		17.53	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.13700		2.13700		2.14670	2.14670		17.42	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.15740		2.15740		2.16710	2.16710		17.32	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
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	531.22320		531.22320		567.64930	567.64930			0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.24090		2.24090		2.23560	2.23560		18.98	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.28510		2.28510		2.27980	2.27980		18.22	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.33280		2.33280		2.32750	2.32750		17.85	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37910		2.37910		2.37360	2.37360		18.03	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 01/11/2018	Bond Future	11.01678		75.62370		11.08247	75.24160			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.14974		77.08456		11.21810	76.69479			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.26348		74.57604		11.33419	74.17957			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 01/11/2018	Bond Future	11.21877		77.90957		11.28438	77.47546			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.34315		79.41439		11.41136	78.97164			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.45476		76.47401		11.52538	76.02355			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 01/11/2018	GOVI	617.67700		617.67700		614.98400	614.98400			0.00	6,176,770.00	1	465.00
GOVI	On 07/02/2019	GOVI	629.60900		629.60900		626.86400	626.86400			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	640.07500		640.07500		637.28300	637.28300			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.82730		1.82730		1.83570	1.83570		21.65	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.85160		1.85160		1.86000	1.86000		20.36	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.87710		1.87710		1.88540	1.88540		20.09	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90080		1.90080		1.90950	1.90950		19.59	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.73827		132.73827		132.76099	132.76099			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.91373		133.91373		133.93599	133.93599			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.16338		136.16338		136.18551	136.18551			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 01/11/2018	Bond Future	99.46319		99.46319		99.47885	99.47885			0.00	0.00	0	1,600.00

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 07/02/2019	Bond Future	101.40388		101.40388		101.41902	101.41902			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.03481		102.03481		102.04991	102.04991			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 01/11/2018	Bond Future	101.83131		101.83131		101.84697	101.84697			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	103.81827		103.81827		103.83338	103.83338			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.41767		104.41767		104.43274	104.43274			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 01/11/2018	Bond Future	122.76527		122.76527		122.97227	122.97227			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	123.56935		123.56935		123.77942	123.77942			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.64523		125.64523		125.85847	125.85847			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 01/11/2018	Bond Future	114.24741		114.24741		116.14875	116.14875			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	116.47655		116.47655		118.41414	118.41414			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	116.74802		116.74802		118.71755	118.71755			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 01/11/2018	Bond Future	122.18218		122.18218		122.20083	122.20083			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	122.79451		122.79451		122.81276	122.81276			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.85738		124.85738		124.87547	124.87547			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 01/11/2018	Index Future	252.71700		252.71700		253.12300	253.12300			0.00	0.00	0	742.00
IGOV	On 07/02/2019	Index Future	257.64800		257.64800		258.06100	258.06100			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	261.97700		261.97700		262.39600	262.39600			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	0.14190		0.14190		0.14210	0.14210			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future	0.14160		0.14160		0.14120	0.14120			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14120		0.14120		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14050		0.14050		0.14150	0.14150			0.00	0.00	0	1,628.00
NOK/R	On 17/09/2018	Foreign Exchange Future	1.72020		1.72020		1.71220	1.71220		17.10	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.74680		1.74680		1.73870	1.73870		16.93	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.77530		1.77530		1.76710	1.76710		16.96	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.80290		1.80290		1.79460	1.79460		17.08	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future	9.60190		9.60190		9.60970	9.60970		18.22	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
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.71630		9.71630		9.72430	9.72430		17.43	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.84520		9.84520		9.85310	9.85310		17.08	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.97240		9.97240		9.98140	9.98140		17.10	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.34470		1.34470		1.34390	1.34390			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35620		1.35620		1.35290	1.35290			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36630		1.36630		1.36330	1.36330			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37670		1.37670		1.37320	1.37320			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.29210		1.29210		1.28800	1.28800			0.00	6,460.50	5	25.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.16150		1.16150		1.15390	1.15390			0.00	3,320,728.50	2,859	2,899.00
R / ¥	On 23/08/2018	Any day expiry			7.69280		7.69280	0.12938	7.69340	7.69340		26.93	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	0.52540		0.00005	0.12938	4.03400	0.00040	0.525	44.79	0.00	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	0.21830		0.00002	0.12938	1.80510	0.00018	0.218	46.95	0.00	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.70970		7.70970	0.12938	7.67370	7.67370		23.14	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	96.56500		0.00966	0.12938	71.53250	0.00715	96.565	22.14	0.07	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.69410		7.69410	0.12938	7.65690	7.65690		22.73	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			8.99488		112.48242		9.05456	112.12552		7.29	0.00	22,496,484.00	200	65,558.00
R186	On 01/11/2018	Bond Future	7.96	Call	35.33000		0.03533		26.00000	0.02600	35.330	6.58	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	313.26000		0.31326		262.25000	0.26225	313.260	6.82	0.17	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,734.66000		1.73466		1,945.87000	1.94587	1,734.660	7.21	0.56	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,067.30000		1.06730		1,221.13000	1.22113	1,067.300	7.40	0.40	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.08131		109.35032		9.14409	108.98623		7.90	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	567.77000		0.56777		423.11000	0.42311	567.770	7.06	0.20	0.00	0	210.00
R186	On 02/05/2019	Bond Future			9.16018		111.16732		9.22584	110.79681		7.72	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 01/11/2018	Bond Future			301.47631		301.47631		301.52980	301.52980			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.00786		300.00786		300.06004	300.06004			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.04753		305.04753		305.09955	305.09955			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 01/11/2018	Bond Future			234.79917		234.79917		234.83573	234.83573			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.47626		235.47626		235.51186	235.51186			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.43219		239.43219		239.46739	239.46739			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

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
R2023	On 01/11/2018	Bond Future			8.42450		99.01730		8.49040	98.78661		4.12	0.00	0.00	0	38,272.00
R2023	On 07/02/2019	Bond Future			8.52224		100.93016		8.59352	100.69470		4.47	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.60551		98.68015		8.68189	98.44047		4.57	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 01/11/2018	Bond Future			9.39558		92.54925		9.45460	92.17246		9.89	0.00	0.00	0	52,011.00
R2030	On 07/02/2019	Bond Future			9.47577		90.32762		9.53722	89.94324		10.90	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	751.20000		0.75120		588.13000	0.58813	751.200	9.95	0.22	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,422.90000		2.42290		2,123.95000	2.12395	2,422.900	10.80	0.49	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.55027		91.82844		9.61391	91.43740		10.60	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 01/11/2018	Bond Future			9.57282		90.95235		9.63189	90.54389		11.08	0.00	0.00	0	38,867.00
R2032	On 07/02/2019	Bond Future			9.65492		92.70925		9.71626	92.29262		11.80	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.72687		90.09466		9.79027	89.67074		11.91	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 01/11/2018	Bond Future			9.70788		94.86590		9.77183	94.37553		11.79	0.00	0.00	0	72,792.00
R2035	On 07/02/2019	Bond Future			9.79113		96.69855		9.85747	96.19838		12.58	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.85965		93.80806		9.92806	93.29927		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 01/11/2018	Bond Future			9.75834		91.61290		9.82218	91.12009		12.34	0.00	0.00	0	49,471.00
R2037	On 07/02/2019	Bond Future			9.83467		89.12264		9.90077	88.62003		13.82	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.90426		90.60334		9.97238	90.09208		13.37	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 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 01/11/2018	Bond Future			9.82797		95.04376		9.88664	94.55723		12.73	0.00	0.00	0	24,834.00
R2040	On 01/11/2018	Bond Future	8.50	Call	10.26000		0.01026		6.85000	0.00685	10.260	11.02	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	204.28000		0.20428		161.99000	0.16199	204.280	11.09	0.10	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	305.62000		0.30562		253.19000	0.25319	305.620	11.16	0.13	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,965.69000		1.96569		1,757.26000	1.75726	1,965.690	12.43	0.49	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.90370		92.36914		9.96442	91.87293		14.30	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			9.97253		93.90377		10.03509	93.39895		13.85	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 01/11/2018	Bond Future			9.85614		92.07138		9.91471	91.57857		13.37	0.00	0.00	0	38,549.00
R2044	On 07/02/2019	Bond Future			9.92914		89.46459		9.98970	88.96207		15.03	0.00	0.00	0	108.00

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
R2044	On 02/05/2019	Bond Future		9.99532	90.95101		10.05767	90.43980		14.56	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 01/11/2018	Bond Future		9.84204	91.16308		9.90051	90.65804		13.83	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future		9.91646	92.92426		9.97695	92.40913		14.82	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future		9.97738	90.03436		10.03960	89.51042		15.08	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 01/11/2018	Bond Future		7.65717	101.77492		7.70705	101.71929		0.70	0.00	0.00	0	19,635.00
R207	On 07/02/2019	Bond Future		7.77148	100.09596		7.83689	100.03894		0.76	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future		7.95855	101.75924		8.04709	101.70095		0.72	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 01/11/2018	Bond Future		7.94004	98.12240		7.99736	98.00144		1.94	0.00	0.00	0	28,736.00
R208	On 07/02/2019	Bond Future		8.03675	100.01785		8.10212	99.89422		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future		8.13444	98.28030		8.20857	98.15427		2.24	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 01/11/2018	Bond Future		9.66573	72.12405		9.72941	71.70991		13.31	0.00	21,637,215.00	300	126,887.00
R209	On 01/11/2018	Bond Future	8.89	Call	149.45000	0.14945	116.73000	0.11673	149.450	11.76	0.09	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	221.66000	0.22166	180.34000	0.18034	221.660	11.82	0.12	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,375.01000	2.37501	2,648.79000	2.64879	2,375.010	12.86	0.61	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,586.79000	1.58679	1,401.07000	1.40107	1,586.790	13.14	0.50	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,239.22000	1.23922	1,420.95000	1.42095	1,239.220	13.42	0.40	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	890.91000	0.89091	1,034.78000	1.03478	890.910	13.68	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	853.77000	0.85377	993.32000	0.99332	853.770	13.71	0.30	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future		9.73723	73.51727		9.80303	73.09486		14.18	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	975.05000	0.97505	777.82000	0.77782	975.050	13.13	0.26	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	2,203.81000	2.20381	1,903.76000	1.90376	2,203.810	13.92	0.45	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,686.84000	1.68684	1,719.77000	1.71977	1,686.840	14.87	0.33	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.79939	71.59101		9.86707	71.16140		14.41	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

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
R210	On 01/11/2018	Bond Future	183.78219		183.78219		184.12079	184.12079			0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future	187.36789		187.36789		187.71185	187.71185			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future	187.96078		187.96078		188.30981	188.30981			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 01/11/2018	Bond Future	155.49131		155.49131		155.46962	155.46962			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.37001		156.37001		156.34676	156.34676			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.99683		158.99683		158.97263	158.97263			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 01/11/2018	Bond Future	9.48184		83.46613		9.54066	83.09767		10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.56371		85.07861		9.62482	84.70274		11.45	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.63127		82.94521		9.69438	82.56282		11.67	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 01/11/2018	Bond Future	9.81144		71.41539		9.87496	70.98530		14.20	0.00	0.00	0	28,498.00
R214	On 07/02/2019	Bond Future	9.88492		72.79504		9.95055	72.35640		15.16	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.94508		70.71087		10.01252	70.26475		15.38	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	10.49140		10.49140		10.53310	10.53310		18.52	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.63620		10.63620		10.67850	10.67850		17.72	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.79590		10.79590		10.83840	10.83840		17.21	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.95030		10.95030		10.99430	10.99430		17.06	0.00	0.00	0	0.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.33980		2.33980		2.33690	2.33690		37.97	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.22130		2.22130		2.21610	2.21610		32.00	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.10440		2.10440		2.10520	2.10520		29.56	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.00780		2.00780		2.00890	2.00890		28.19	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.40520		1.40520		1.39100	1.39100			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.35840		1.35840		1.33550	1.33550			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.33680		1.33680		1.27830	1.27830			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.23830		1.23830		1.23180	1.23180			0.00	0.00	0	0.00
Total for Derivatives :												1,250,295,531.12	115,227	7 458 243.00

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
Grand Total:											1,250,295,531.12	115,227	7 458 243.00