



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: 12/10/2018

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 12/10/2018	Any day expiry	14.46000	14.46000		14.63510	14.63510		12.85	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.45680	14.45680		14.63510	14.63510		13.24	0.00	0.00	0	4,314.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	428.73910	0.42874	286.05250	0.28605	428.739	19.47	0.95	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	3.64110	0.00364	29.38900	0.02939	3.641	20.63	0.03	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.45680	14.45680		14.63340	14.63340		17.40	0.00	0.00	0	235.00
\$ / R	On 19/10/2018	Any day expiry	14.46050	14.46050		14.63720	14.63720		18.89	0.00	0.00	0	0.00
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	173.49750	0.17350	113.30140	0.11330	173.498	19.12	0.54	0	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.46590	14.46590		14.64300	14.64300		18.71	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	1.30850	0.00131	2.02720	0.00203	1.308	22.80	0.01	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	499.48080	0.49948	660.75100	0.66075	499.481	18.84	0.86	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.47160	14.47160		14.64870	14.64870		19.64	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.47910	14.47910		14.65640	14.65640		19.54	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.48100	14.48100		14.65830	14.65830		19.61	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.48290	14.48290		14.66020	14.66020		19.67	0.00	0.00	0	4,209.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	4.39490	0.00439	3.32830	0.00333	4.395	22.42	0.02	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	32.85350	0.03285	23.11060	0.02311	32.853	17.79	0.11	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	607.66600	0.60767	763.35900	0.76336	607.666	18.14	0.83	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	63.24130	0.06324	38.84770	0.03885	63.241	18.25	0.19	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	149.11550	0.14912	100.40960	0.10041	149.115	19.00	0.35	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	187.29660	0.18730	129.45000	0.12945	187.297	19.24	0.40	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	278.76270	0.27876	387.68500	0.38769	278.763	19.51	0.54	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	273.96920	0.27397	381.82650	0.38183	273.969	19.53	0.53	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	186.23430	0.18623	268.74640	0.26875	186.234	20.32	0.40	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	478.92120	0.47892	369.76900	0.36977	478.921	20.89	0.68	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	122.30400	0.12230	183.45810	0.18346	122.304	21.19	0.29	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	99.53940	0.09954	151.91280	0.15191	99.539	21.61	0.24	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	5.00620	0.00501	9.47210	0.00947	5.006	26.07	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	1.80480	0.00180	3.34690	0.00335	1.805	27.93	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.48480	14.48480	14.66210	14.66210		19.71	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.48670	14.48670	14.66400	14.66400		19.76	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.49240	14.49240	14.66980	14.66980		19.42	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.24770	0.00025	0.20010	0.00020	0.248	25.01	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	56.85780	0.05686	38.14320	0.03814	56.858	17.87	0.16	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	4.75840	0.00476	8.51840	0.00852	4.758	26.02	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.50750	14.50750	14.68510	14.68510		19.32	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.51130	14.51130	14.68900	14.68900		19.36	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	255.27170	0.25527	194.52590	0.19453	255.272	19.02	0.41	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	347.54160	0.34754	451.74500	0.45175	347.542	19.36	0.52	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.51320	14.51320	14.69090	14.69090		19.37	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.07730	0.00008	0.07800	0.00008	0.077	27.44	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.45610	0.00046	0.49290	0.00049	0.456	23.96	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,307.99430	1.30799	1,479.60140	1.47960	1,307.994	17.95	0.96	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	268.72070	0.26872	351.69960	0.35170	268.721	20.09	0.42	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	261.99670	0.26200	343.46120	0.34346	261.997	20.16	0.41	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	216.36010	0.21636	286.96750	0.28697	216.360	20.65	0.36	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	593.16010	0.59316	486.06750	0.48607	593.160	20.65	0.64	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.51890	14.51890	14.69670	14.69670		19.13	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	242.70250	0.24270	317.59280	0.31759	242.703	20.22	0.38	0.00	0	10,000.00
\$ / R	On 20/11/2018	Any day expiry			14.52080	14.52080	14.69860	14.69860		19.14	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.52460	14.52460	14.70250	14.70250		19.12	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.52650	14.52650	14.70440	14.70440		19.28	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	339.54770	0.33955	432.64970	0.43265	339.548	19.50	0.47	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.53780	14.53780	14.71600	14.71600		19.13	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.53970	14.53970	14.71790	14.71790		19.15	0.00	203,427.00	14	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	11.99320	0.01199	11.45480	0.01145	11.993	16.92	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	107.90270	0.10790	79.78430	0.07978	107.903	17.60	0.20	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	120.85160	0.12085	89.73690	0.08974	120.852	17.70	0.22	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	653.34970	0.65335	785.82280	0.78582	653.350	18.18	0.70	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	261.90030	0.26190	204.77300	0.20477	261.900	18.53	0.37	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	524.02800	0.52403	641.64680	0.64165	524.028	18.63	0.61	0.00	0	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
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	308.33490	0.30833	388.95600	0.38896	308.335	19.87	0.42	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	301.80810	0.30181	381.13780	0.38114	301.808	19.92	0.41	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	37.23550	0.03724	51.96930	0.05197	37.236	24.52	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	18.77600	0.01878	26.88750	0.02689	18.776	25.73	0.04	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.54920	14.54920	14.72750	14.72750		19.02	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,069.61580	1.06962	939.62380	0.93962	1,069.616	21.47	0.75	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.55110	14.55110	14.72950	14.72950		19.02	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	148.19990	0.14820	112.55090	0.11255	148.200	17.73	0.24	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	300.21970	0.30022	238.84950	0.23885	300.220	18.52	0.39	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	651.06680	0.65107	548.49340	0.54849	651.067	19.98	0.61	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	950.29950	0.95030	826.64630	0.82665	950.299	21.08	0.72	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.56060	14.56060	14.73910	14.73910		18.91	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	95.04510	0.09505	72.01320	0.07201	95.045	17.27	0.17	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	146.52740	0.14653	112.64850	0.11265	146.527	17.57	0.23	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	270.49190	0.27049	337.66520	0.33767	270.492	20.31	0.35	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	149.19980	0.14920	190.53180	0.19053	149.200	21.86	0.21	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.56250	14.56250	14.74100	14.74100		18.93	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.56620	14.56620	14.74490	14.74490		18.93	0.00	625,603,723.80	42,949	875,298.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	3.34800	0.00335	2.59050	0.00259	3.348	22.53	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.90750	0.00391	3.27380	0.00327	3.908	22.10	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.77600	0.00478	4.20360	0.00420	4.776	21.49	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	5.46460	0.00546	4.86010	0.00486	5.465	21.09	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	5.61440	0.00561	5.00320	0.00500	5.614	21.01	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	6.25750	0.00626	5.62000	0.00562	6.258	20.68	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	7.17160	0.00717	6.50050	0.00650	7.172	20.28	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	7.68030	0.00768	6.99190	0.00699	7.680	20.07	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	9.18880	0.00919	8.45350	0.00845	9.189	19.55	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	10.86060	0.01086	10.07820	0.01008	10.861	19.06	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,077.06060	2.07706	2,254.97820	2.25498	2,077.061	19.06	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	13.04090	0.01304	12.20050	0.01220	13.041	18.53	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	13.99930	0.01400	13.13350	0.01313	13.999	18.33	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	15.46900	0.01547	14.56330	0.01456	15.469	18.05	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	20.64860	0.02065	19.59180	0.01959	20.649	17.23	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	22.21420	0.02221	21.10610	0.02111	22.214	17.03	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,588.41420	1.58841	1,766.00610	1.76601	1,588.414	17.03	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	23.90730	0.02391	22.74100	0.02274	23.907	16.83	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	25.76270	0.02576	24.50500	0.02450	25.763	16.63	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,400.41560	1.40042	1,573.36470	1.57336	1,400.416	16.75	0.93	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	36.13980	0.03614	29.33270	0.02933	36.140	16.78	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	39.18200	0.03918	30.68410	0.03068	39.182	16.81	0.08	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,355.38200	1.35538	1,525.58410	1.52558	1,355.382	16.81	0.92	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	47.04900	0.04705	34.88660	0.03489	47.049	16.90	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	48.26420	0.04826	35.81840	0.03582	48.264	16.91	0.10	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,180.98290	1.18098	1,343.49030	1.34349	1,180.983	17.06	0.88	0.00	0	500.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	64.78290		0.06478		48.59030	0.04859	64.783	17.06	0.12	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	72.78530		0.07279		54.83770	0.05484	72.785	17.12	0.13	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,138.98530		1.13899	1,299.73770	1.29974	1,138.985	17.12	0.87	0.00	0	228,616.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	90.93670		0.09094	69.13900	0.06914	90.937	17.25	0.16	0.00	0	66,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	107.64800		0.10765	82.44410	0.08244	107.648	17.34	0.18	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	112.14510		0.11215	86.04620	0.08605	112.145	17.37	0.19	0.00	0	7,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	123.96250		0.12396	95.54880	0.09555	123.963	17.43	0.20	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	134.01950		0.13402	103.68030	0.10368	134.020	17.48	0.21	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	136.62040		0.13662	105.78870	0.10579	136.620	17.49	0.22	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	902.82040		0.90282	1,050.68870	1.05069	902.820	17.49	0.78	0.00	0	3,264.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	165.83280		0.16583	128.57400	0.12857	165.833	17.68	0.25	1,822,744.53	500	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	798.04680		0.79805	936.06660	0.93607	798.047	17.78	0.73	0.00	0	39,589.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	198.81360		0.19881	154.58420	0.15458	198.814	17.87	0.28	0.00	0	58,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	765.01360		0.76501	899.48420	0.89948	765.014	17.87	0.72	0.00	0	20,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	235.62270		0.23562	185.63850	0.18564	235.623	18.07	0.32	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	243.44950		0.24345	192.29130	0.19229	243.450	18.10	0.33	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	683.61970		0.68362	810.57440	0.81057	683.620	18.12	0.67	0.00	0	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	255.47590		0.25548	202.55200	0.20255	255.476	18.16	0.34	0.00	0	236,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	259.56190		0.25956	206.04670	0.20605	259.562	18.18	0.34	0.00	0	36,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	642.49140		0.64249	765.29660	0.76530	642.491	18.26	0.65	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	276.29140		0.27629	220.39660	0.22040	276.291	18.26	0.35	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	293.63840		0.29364	235.34520	0.23535	293.638	18.33	0.37	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	614.27050		0.61427	734.07650	0.73408	614.271	18.35	0.63	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	320.80350		0.32080	258.89350	0.25889	320.803	18.45	0.39	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	334.89920		0.33490	271.17470	0.27117	334.899	18.51	0.40	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	571.09920		0.57110	686.07470	0.68607	571.099	18.51	0.60	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	344.48500		0.34449	279.54920	0.27955	344.485	18.54	0.41	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	560.68500		0.56069	674.44920	0.67445	560.685	18.54	0.59	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	364.10920		0.36411	296.74390	0.29674	364.109	18.62	0.42	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	535.30790		0.53531	646.03630	0.64604	535.308	18.64	0.57	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	515.67280		0.51567	623.97440	0.62397	515.673	18.72	0.56	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	487.32080		0.48732	591.98930	0.59199	487.321	18.83	0.54	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	421.12080		0.42112	347.08930	0.34709	421.121	18.83	0.46	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	426.52180		0.42652	351.88700	0.35189	426.522	18.85	0.46	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	477.54530		0.47755	396.69110	0.39669	477.545	19.06	0.50	3,612,532.32	500	3,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	443.74530		0.44375	541.59110	0.54159	443.745	19.06	0.50	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	439.66190		0.43966	536.74910	0.53675	439.662	19.08	0.50	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	435.61290		0.43561	531.94270	0.53194	435.613	19.11	0.50	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	415.87990		0.41588	508.43640	0.50844	415.880	19.24	0.48	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	519.67990		0.51968	433.53640	0.43354	519.680	19.24	0.52	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	404.43920		0.40444	494.75280	0.49475	404.439	19.31	0.47	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	563.44140		0.56344	472.08600	0.47209	563.441	19.42	0.54	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	569.82220		0.56982	477.72970	0.47773	569.822	19.44	0.55	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	386.02220		0.38602	472.62970	0.47263	386.022	19.44	0.45	0.00	0	127,100.00	

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	14.80	Put	602.19720	0.60220	507.14030	0.50714	602.197	19.57	0.56	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	368.39720	0.36840	452.04030	0.45204	368.397	19.57	0.44	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	354.85290	0.35485	436.16310	0.43616	354.853	19.68	0.43	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	351.54150	0.35154	432.27500	0.43227	351.542	19.70	0.42	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	669.22500	0.66922	568.41280	0.56841	669.225	19.83	0.59	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	739.11810	0.73912	632.80590	0.63281	739.118	20.09	0.62	0.00	0	30,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	305.31810	0.30532	377.70590	0.37771	305.318	20.09	0.38	2,755,783.10	500	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	302.45690	0.30246	374.30970	0.37431	302.457	20.12	0.38	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	280.50280	0.28050	348.17440	0.34817	280.503	20.32	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	277.87240	0.27787	345.03390	0.34503	277.872	20.35	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	265.08840	0.26509	329.73980	0.32974	265.088	20.48	0.34	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	886.69420	0.88669	770.20890	0.77021	886.694	20.61	0.68	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	925.06810	0.92507	806.21780	0.80622	925.068	20.74	0.69	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	963.98680	0.96399	842.84340	0.84284	963.987	20.87	0.70	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	215.37050	0.21537	270.01160	0.27001	215.370	21.04	0.28	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	197.74140	0.19774	248.82440	0.24882	197.741	21.26	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	194.03000	0.19403	244.35060	0.24435	194.030	21.31	0.26	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,124.19060	1.12419	995.05700	0.99506	1,124.191	21.36	0.74	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	190.39060	0.19039	239.95700	0.23996	190.391	21.36	0.26	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	188.59550	0.18860	237.76390	0.23776	188.595	21.39	0.25	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	174.86760	0.17487	220.94250	0.22094	174.868	21.58	0.24	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	173.22650	0.17323	218.92580	0.21893	173.227	21.61	0.24	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	171.59960	0.17160	216.92990	0.21693	171.600	21.63	0.23	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	157.67360	0.15767	199.77690	0.19978	157.674	21.86	0.22	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	153.30150	0.15330	194.37460	0.19437	153.301	21.93	0.21	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,412.13980	1.41214	1,270.93330	1.27093	1,412.140	22.20	0.81	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	137.05930	0.13706	174.24120	0.17424	137.059	22.23	0.19	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	129.63740	0.12964	165.00640	0.16501	129.637	22.37	0.18	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	119.30670	0.11931	152.11070	0.15211	119.307	22.60	0.17	0.00	0	10,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	107.15020	0.10715	137.79020	0.13779	107.150	22.82	0.16	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	104.06070	0.10406	134.14000	0.13414	104.061	22.88	0.15	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	98.15680	0.09816	127.15020	0.12715	98.157	23.00	0.14	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	94.41500	0.09441	122.71000	0.12271	94.415	23.08	0.14	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	73.46590	0.07347	96.20380	0.09620	73.466	23.60	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	69.36940	0.06937	90.97020	0.09097	69.369	23.72	0.11	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	55.26520	0.05527	72.85820	0.07286	55.265	24.20	0.09	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	45.86990	0.04587	60.69900	0.06070	45.870	24.60	0.07	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.57760	14.57760	14.75640	14.75640		18.88	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	175.36920	0.17537	137.82610	0.13783	175.369	17.51	0.25	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	332.53520	0.33254	270.30510	0.27031	332.535	18.29	0.39	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	679.38990	0.67939	579.71350	0.57971	679.390	19.63	0.58	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	971.64790	0.97165	852.06630	0.85207	971.648	20.64	0.69	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.57950	14.57950	14.75840	14.75840		18.87	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	40.47130	0.04047	33.49770	0.03350	40.471	16.68	0.08	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	51.89050	0.05189	38.75260	0.03875	51.891	16.79	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	446.58060	0.44658	540.85780	0.54086	446.581	19.02	0.49	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	412.46110	0.41246	500.27010	0.50027	412.461	19.25	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.59850	14.59850	14.77760	14.77760		18.58	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	34.56600	0.03457	30.40220	0.03040	34.566	16.91	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	161.93260	0.16193	128.92230	0.12892	161.933	17.12	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	693.37620	0.69338	814.04860	0.81405	693.376	17.86	0.64	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	328.25370	0.32825	268.16240	0.26816	328.254	17.92	0.37	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	736.25780	0.73626	634.98040	0.63498	736.258	19.43	0.59	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	73.76430	0.07376	93.64640	0.09365	73.764	23.72	0.10	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	44.50080	0.04450	56.97270	0.05697	44.501	24.97	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.60230	14.60230	14.78140	14.78140		18.55	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.63270	14.63270	14.81210	14.81210		18.54	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	30.67190	0.03067	25.88270	0.02588	30.672	17.73	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.65500	14.65500	14.83500	14.83500		18.47	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.65690	14.65690	14.83690	14.83690		18.48	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	58.08110	0.05808	49.65770	0.04966	58.081	16.74	0.09	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	360.78900	0.36079	0.00000	0.00000	360.789	17.64	0.35	1,302,623.63	250	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	383.49630	0.38350	321.13210	0.32113	383.496	17.74	0.37	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	722.98750	0.72299	834.25760	0.83426	722.988	17.98	0.60	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	429.47410	0.42947	504.39220	0.50439	429.474	19.49	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	339.99110	0.33999	0.00000	0.00000	339.991	20.22	0.33	1,228,677.81	250	250.00
\$ / R	On 13/02/2019	Any day expiry			14.68110	14.68110	14.86170	14.86170		18.54	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.70910	14.70910	14.89030	14.89030		18.50	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	78.70480	0.07870	66.74200	0.06674	78.705	16.61	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	403.40370	0.40340	0.00000	0.00000	403.404	17.58	0.35	1,300,593.87	250	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	426.50780	0.42651	361.94130	0.36194	426.508	17.67	0.36	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	752.16180	0.75216	856.67480	0.85667	752.162	18.17	0.57	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	476.80070	0.47680	549.69320	0.54969	476.801	19.60	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	384.99490	0.38499	0.00000	0.00000	384.995	20.32	0.34	1,242,641.86	250	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.74260	14.74260	14.92470	14.92470		18.52	0.00	54,385,451.40	3,689	50,281.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.17420	0.00317	2.63650	0.00264	3.174	21.45	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	12.06150	0.01206	11.11120	0.01111	12.062	17.22	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	41.32430	0.04132	34.42560	0.03443	41.324	16.75	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	44.04470	0.04404	36.69770	0.03670	44.045	16.74	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	79.21020	0.07921	66.19740	0.06620	79.210	16.57	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	81.49560	0.08150	68.12400	0.06812	81.496	16.56	0.10	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	91.17190	0.09117	76.28890	0.07629	91.172	16.53	0.11	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	97.67420	0.09767	81.78420	0.08178	97.674	16.51	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	107.38920	0.10739	90.01230	0.09001	107.389	16.48	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	111.77940	0.11178	93.73680	0.09374	111.779	16.46	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	127.44460	0.12744	107.05000	0.10705	127.445	16.42	0.15	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	142.24320	0.14224	118.74750	0.11875	142.243	16.43	0.16	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	148.79410	0.14879	123.38710	0.12339	148.794	16.47	0.17	0.00	0	134,750.00

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 18/03/2019	Foreign Exchange Future	13.46	Put	172.12910	0.17213	142.11610	0.14212	172.129	16.57	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	182.11990	0.18212	150.75730	0.15076	182.120	16.62	0.19	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	195.14790	0.19515	162.05990	0.16206	195.148	16.67	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	208.78250	0.20878	173.92890	0.17393	208.783	16.73	0.21	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	231.88020	0.23188	194.12100	0.19412	231.880	16.81	0.23	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	237.90140	0.23790	199.40360	0.19940	237.901	16.84	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	244.02580	0.24403	204.78110	0.20478	244.026	16.86	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	253.39830	0.25340	213.02620	0.21303	253.398	16.89	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	266.25310	0.26625	224.35600	0.22436	266.253	16.93	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	289.72270	0.28972	245.11710	0.24512	289.723	17.01	0.27	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	303.69710	0.30370	257.51930	0.25752	303.697	17.05	0.28	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	340.43470	0.34043	290.25720	0.29026	340.435	17.16	0.30	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	356.82980	0.35683	304.05030	0.30405	356.830	17.23	0.31	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	426.83650	0.42684	364.44460	0.36444	426.837	17.53	0.35	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	464.41290	0.46441	398.48010	0.39848	464.413	17.67	0.37	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	916.67440	0.91667	1,031.95300	1.03195	916.674	17.71	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	498.67350	0.49867	429.64910	0.42965	498.673	17.80	0.39	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	544.57820	0.54458	471.60060	0.47160	544.578	17.96	0.41	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	549.80740	0.54981	0.00000	0.00000	549.807	17.98	0.41	6,036,807.70	1,000	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	828.23780	0.82824	935.61340	0.93561	828.238	18.03	0.58	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	818.91730	0.81892	925.42260	0.92542	818.917	18.07	0.58	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	576.31730	0.57632	500.72260	0.50072	576.317	18.07	0.42	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	592.52390	0.59252	515.62980	0.51563	592.524	18.12	0.43	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	608.95120	0.60895	530.75940	0.53076	608.951	18.18	0.43	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	659.53220	0.65953	577.49120	0.57749	659.532	18.34	0.46	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	712.01380	0.71201	626.19240	0.62619	712.014	18.51	0.48	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	754.20430	0.75420	665.39950	0.66540	754.204	18.63	0.49	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	760.32060	0.76032	671.09310	0.67109	760.321	18.65	0.49	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	766.46280	0.76646	676.80960	0.67681	766.463	18.67	0.49	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	772.62310	0.77262	682.54900	0.68255	772.623	18.69	0.50	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	630.84710	0.63085	717.94160	0.71794	630.847	18.91	0.48	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	620.22800	0.62023	706.12720	0.70613	620.228	18.97	0.47	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	900.33240	0.90033	802.16170	0.80216	900.332	19.06	0.54	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	940.23850	0.94024	839.74670	0.83975	940.239	19.17	0.55	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	953.69690	0.95370	852.43990	0.85244	953.697	19.21	0.55	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	960.45690	0.96046	858.81530	0.85882	960.457	19.23	0.56	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	560.27960	0.56028	639.22760	0.63923	560.280	19.30	0.44	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,001.40400	1.00140	897.50430	0.89750	1,001.404	19.34	0.57	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,008.29220	1.00829	904.02440	0.90402	1,008.292	19.36	0.57	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,092.38830	1.09239	983.75770	0.98376	1,092.388	19.58	0.59	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	478.91320	0.47891	547.86910	0.54787	478.913	19.82	0.38	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	476.25210	0.47625	544.87390	0.54487	476.252	19.84	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	465.77930	0.46578	533.05900	0.53306	465.779	19.91	0.38	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	460.69080	0.46069	527.25450	0.52725	460.691	19.95	0.37	0.00	0	1.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	455.66800	0.45567	521.51780	0.52152	455.668	19.99	0.37	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	426.79510	0.42680	488.51440	0.48851	426.795	20.22	0.35	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	393.58350	0.39358	450.86250	0.45086	393.583	20.51	0.33	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	389.38400	0.38938	446.09580	0.44610	389.384	20.55	0.32	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	377.09330	0.37709	432.12410	0.43212	377.093	20.67	0.31	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	355.71340	0.35571	407.79160	0.40779	355.713	20.88	0.30	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	332.25900	0.33226	381.04170	0.38104	332.259	21.13	0.28	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	303.66420	0.30366	349.08810	0.34909	303.664	21.44	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	290.49840	0.29050	335.15550	0.33516	290.498	21.56	0.25	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	260.25940	0.26026	300.97810	0.30098	260.259	21.87	0.23	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	257.43550	0.25744	297.75500	0.29776	257.435	21.90	0.23	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	212.07170	0.21207	245.86520	0.24587	212.072	22.45	0.19	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	210.95050	0.21095	244.57720	0.24458	210.950	22.46	0.19	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	205.43590	0.20544	238.25130	0.23825	205.436	22.54	0.18	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	199.03860	0.19904	230.90550	0.23091	199.039	22.63	0.18	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	197.99410	0.19799	229.70660	0.22971	197.994	22.65	0.18	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	196.95850	0.19696	228.51480	0.22851	196.958	22.66	0.18	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	184.02950	0.18403	213.65170	0.21365	184.030	22.86	0.17	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	177.48030	0.17748	206.11290	0.20611	177.480	22.96	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	160.22860	0.16023	186.22450	0.18622	160.229	23.27	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	130.25400	0.13025	147.52850	0.14753	130.254	24.30	0.12	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	114.30030	0.11430	129.04270	0.12904	114.300	25.26	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.75940	14.75940	14.94190	14.94190		18.51	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	351.99700	0.35200	301.49930	0.30150	351.997	17.17	0.30	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.76310	14.76310	14.94570	14.94570		18.52	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	98.56660	0.09857	82.25950	0.08226	98.567	16.48	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	441.87380	0.44187	0.00000	0.00000	441.874	17.54	0.35	1,295,049.50	250	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	465.23860	0.46524	399.27330	0.39927	465.239	17.63	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	779.12010	0.77912	878.20420	0.87820	779.120	18.38	0.55	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	515.99520	0.51600	586.77110	0.58677	515.995	19.74	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	427.14840	0.42715	0.00000	0.00000	427.148	20.41	0.34	1,254,199.80	250	250.00
\$ / R	On 02/04/2019	Any day expiry			14.77060	14.77060	14.95330	14.95330		18.49	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.82290	14.82290	15.00710	15.00710		18.51	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	116.04540	0.11605	95.96650	0.09597	116.045	16.23	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,554.06360	1.55406	1,703.90470	1.70390	1,554.064	16.60	0.80	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	477.20900	0.47721	0.00000	0.00000	477.209	17.46	0.35	1,286,004.27	250	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	500.76470	0.50076	433.47950	0.43348	500.765	17.55	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	804.50780	0.80451	898.90530	0.89891	804.508	18.58	0.52	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	553.00460	0.55300	622.15990	0.62216	553.005	19.87	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	469.63140	0.46963	0.00000	0.00000	469.631	20.48	0.34	1,265,431.07	250	250.00
\$ / R	On 31/05/2019	Any day expiry			14.88090	14.88090	15.06710	15.06710		18.62	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	131.69480	0.13169	107.07320	0.10707	131.695	16.04	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	507.58600	0.50759	0.00000	0.00000	507.586	17.41	0.34	1,276,204.30	250	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	531.34080	0.53134	465.10110	0.46510	531.341	17.49	0.35	0.00	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 31/05/2019	Any day expiry	15.01	Call	827.71700	0.82772	919.38610	0.91939	827.717	18.80	0.51	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	586.80780	0.58681	654.40610	0.65441	586.808	20.05	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	504.22090	0.50422	0.00000	0.00000	504.221	20.65	0.34	1,264,460.24	250	250.00
\$ / R	On 03/06/2019	Any day expiry			14.88650	14.88650	15.07290	15.07290		18.59	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.90710	14.90710	15.09410	15.09410		18.60	0.00	149,071.00	10	18,950.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.27100	0.00927	8.90070	0.00890	9.271	18.44	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	40.11020	0.04011	27.11290	0.02711	40.110	14.95	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	94.55210	0.09455	71.63000	0.07163	94.552	15.62	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	134.74460	0.13474	106.32300	0.10632	134.745	15.94	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	138.71620	0.13872	109.80490	0.10980	138.716	15.97	0.13	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	192.65580	0.19266	157.79610	0.15780	192.656	16.31	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	371.20740	0.37121	322.81890	0.32282	371.207	16.98	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	389.54430	0.38954	339.51000	0.33951	389.544	17.04	0.28	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,354.92020	1.35492	1,488.55330	1.48855	1,354.920	17.14	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,116.93010	1.11693	1,229.20300	1.22920	1,116.930	17.78	0.62	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,042.51790	1.04252	1,148.97070	1.14897	1,042.518	18.05	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	743.23530	0.74324	660.89740	0.66090	743.235	18.14	0.42	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	940.49930	0.94050	1,038.50810	1.03851	940.499	18.47	0.55	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	687.28640	0.68729	763.80320	0.76380	687.286	19.62	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	667.24570	0.66725	741.78120	0.74178	667.246	19.73	0.42	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	619.14240	0.61914	688.36180	0.68836	619.142	20.01	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	589.39840	0.58940	655.40090	0.65540	589.398	20.21	0.38	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	570.51840	0.57052	634.55250	0.63455	570.518	20.34	0.37	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	266.97380	0.26697	297.42140	0.29742	266.974	23.16	0.19	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.91840	14.91840	15.10570	15.10570		18.59	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	799.52070	0.79952	713.78810	0.71379	799.521	18.28	0.43	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	361.42370	0.36142	403.88540	0.40389	361.424	22.06	0.24	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.93340	14.93340	15.12120	15.12120		18.66	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	142.71470	0.14271	114.82170	0.11482	142.715	15.81	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	533.07930	0.53308	0.00000	0.00000	533.079	17.38	0.34	1,256,260.14	250	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	556.92470	0.55692	491.48630	0.49149	556.925	17.47	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	845.90950	0.84591	935.19770	0.93520	845.909	18.99	0.49	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	613.33940	0.61334	679.76070	0.67976	613.339	20.21	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	533.60830	0.53361	0.00000	0.00000	533.608	20.78	0.34	1,264,069.10	250	250.00
\$ / R	On 01/07/2019	Any day expiry	14.93900		14.93900	14.93900	15.12700	15.12700		18.63	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry	14.94270		14.94270	14.94270	15.13080	15.13080		18.64	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	264.13070	0.26413	220.89620	0.22090	264.131	16.60	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	520.68500	0.52069	576.76250	0.57676	520.685	20.94	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.99540	14.99540	15.18490	15.18490		18.68	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	153.51800	0.15352	121.26890	0.12127	153.518	15.55	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	561.88430	0.56188	0.00000	0.00000	561.884	17.39	0.33	1,257,018.11	250	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	584.20280	0.58420	520.59270	0.52059	584.203	17.44	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	873.20940	0.87321	960.30370	0.96030	873.209	19.17	0.48	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	647.60620	0.64761	713.54490	0.71354	647.606	20.36	0.38	0.00	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 31/07/2019	Any day expiry	16.50	Call	570.01770	0.57002	0.00000	0.00000	570.018	20.90	0.34	1,271,344.75	250	250.00
\$ / R	On 01/08/2019	Any day expiry			14.99730	14.99730	15.18680	15.18680		18.68	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.02000	15.02000	15.21000	15.21000		18.66	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	710.68990	0.71069	633.08450	0.63308	710.690	17.80	0.38	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	629.26030	0.62926	691.93470	0.69193	629.260	20.61	0.36	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.05220	15.05220	15.24270	15.24270		18.71	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	160.94130	0.16094	127.52640	0.12753	160.941	15.30	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	586.27620	0.58628	0.00000	0.00000	586.276	17.40	0.33	1,248,453.05	250	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	608.57120	0.60857	545.04170	0.54504	608.571	17.45	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	889.55690	0.88956	974.21930	0.97422	889.557	19.37	0.47	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	671.56480	0.67156	736.36980	0.73637	671.565	20.52	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	593.43750	0.59344	0.00000	0.00000	593.438	21.03	0.33	1,263,835.57	250	250.00
\$ / R	On 02/09/2019	Any day expiry			15.05780	15.05780	15.24850	15.24850		18.69	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.06350	15.06350	15.25430	15.25430		18.70	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	326.04580	0.32605	350.19400	0.35019	326.046	24.50	0.19	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.08430	15.08430	15.27550	15.27550		18.74	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.87560	0.01588	15.19050	0.01519	15.876	17.20	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	70.01240	0.07001	53.61510	0.05362	70.012	14.06	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	478.18220	0.47818	424.46490	0.42446	478.182	17.12	0.28	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	501.89570	0.50190	446.42440	0.44642	501.896	17.17	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	551.31010	0.55131	492.31880	0.49232	551.310	17.29	0.31	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	572.67400	0.57267	512.21040	0.51221	572.674	17.34	0.32	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	603.35010	0.60335	540.82620	0.54083	603.350	17.41	0.33	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	657.99630	0.65800	591.93810	0.59194	657.996	17.53	0.35	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	865.78450	0.86578	781.17170	0.78117	865.784	18.14	0.41	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,272.33410	1.27233	1,171.30840	1.17131	1,272.334	19.12	0.51	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	920.31060	0.92031	1,006.00260	1.00600	920.311	19.35	0.47	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,392.81510	1.39282	1,287.04600	1.28705	1,392.815	19.37	0.53	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	824.32050	0.82432	902.01390	0.90201	824.321	19.79	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	530.61560	0.53062	582.64770	0.58265	530.616	21.62	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	468.11390	0.46811	513.90580	0.51391	468.114	22.14	0.27	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	439.87200	0.43987	482.78720	0.48279	439.872	22.41	0.25	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	429.71940	0.42972	471.59290	0.47159	429.719	22.51	0.25	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	392.37530	0.39238	425.33360	0.42533	392.375	23.07	0.22	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	377.65750	0.37766	407.45210	0.40745	377.658	23.39	0.22	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	365.47790	0.36548	393.86400	0.39386	365.478	23.68	0.21	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	362.55810	0.36256	390.60870	0.39061	362.558	23.76	0.21	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	321.26850	0.32127	344.49550	0.34450	321.268	24.93	0.18	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.11080	15.11080	15.30250	15.30250		18.72	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	174.90380	0.17490	141.84450	0.14184	174.904	15.29	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	608.68910	0.60869	0.00000	0.00000	608.689	17.40	0.33	1,238,111.33	250	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	631.00590	0.63101	567.25950	0.56726	631.006	17.44	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	912.87980	0.91288	996.28590	0.99629	912.880	19.50	0.46	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	700.01060	0.70001	764.32050	0.76432	700.011	20.63	0.37	0.00	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 30/09/2019	Any day expiry	16.89	Call	619.22010	0.61922	0.00000	0.00000	619.220	21.13	0.33	1,262,094.98	250	250.00
\$ / R	On 02/10/2019	Any day expiry			15.11450	15.11450	15.30640	15.30640		18.73	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.17240	15.17240	15.36520	15.36520		18.82	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	188.27010	0.18827	156.66630	0.15667	188.270	15.29	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	631.94990	0.63195	0.00000	0.00000	631.950	17.45	0.32	1,228,674.86	250	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	654.42330	0.65442	590.46300	0.59046	654.423	17.50	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	933.95340	0.93395	1,016.02520	1.01603	933.953	19.75	0.45	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	727.04810	0.72705	791.50560	0.79151	727.048	20.85	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	648.46220	0.64846	0.00000	0.00000	648.462	21.34	0.33	1,263,533.90	250	250.00
\$ / R	On 29/11/2019	Any day expiry			15.23310	15.23310	15.42630	15.42630		19.01	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	205.53200	0.20553	170.69580	0.17070	205.532	15.45	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	653.05310	0.65305	0.00000	0.00000	653.053	17.53	0.32	1,219,136.52	250	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	675.89770	0.67590	610.52860	0.61053	675.898	17.59	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	962.71650	0.96272	1,043.54980	1.04355	962.716	19.99	0.45	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	759.00240	0.75900	823.24580	0.82325	759.002	21.07	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	682.05200	0.68205	0.00000	0.00000	682.052	21.54	0.33	1,273,479.65	250	250.00
\$ / R	On 02/12/2019	Any day expiry			15.23940	15.23940	15.43260	15.43260		19.00	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.26240	15.26240	15.45580	15.45580		19.03	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	47.37380	0.04737	44.04620	0.04405	47.374	14.34	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	437.47470	0.43747	381.09720	0.38110	437.475	16.87	0.24	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	690.60810	0.69061	748.57080	0.74857	690.608	21.67	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	412.73370	0.41273	450.20320	0.45020	412.734	25.46	0.20	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.30010	15.30010	15.49380	15.49380		19.11	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	223.47340	0.22347	186.95310	0.18695	223.473	15.60	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	673.26470	0.67326	0.00000	0.00000	673.265	17.58	0.32	1,208,140.67	250	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	696.20480	0.69620	630.07610	0.63008	696.205	17.64	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	991.58970	0.99159	1,070.84530	1.07085	991.590	20.22	0.44	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	792.89620	0.79290	857.28100	0.85728	792.896	21.25	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	717.90750	0.71791	0.00000	0.00000	717.908	21.72	0.34	1,284,314.63	250	250.00
\$ / R	On 02/01/2020	Any day expiry			15.30430	15.30430	15.49800	15.49800		19.12	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.36500	15.36500	15.55910	15.55910		19.21	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.42980	15.42980	15.62450	15.62450		19.33	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.45910	15.45910	15.65400	15.65400		19.34	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.49470	15.49470	15.68990	15.68990		19.41	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.55120	15.55120	15.74680	15.74680		19.46	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.62240	15.62240	15.81850	15.81850		19.52	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.64330	15.64330	15.83960	15.83960		19.57	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.73960	15.73960	15.93650	15.93650		19.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.84000	15.84000	16.03770	16.03770		19.73	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.56620	14.56620	14.74490	14.74490		18.93	0.00	0.00	0	335.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.74260	14.74260	14.92470	14.92470		18.52	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.90710	14.90710	15.09410	15.09410		18.60	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.08430	15.08430	15.27550	15.27550		18.74	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 MAXI	On 13/12/2019	Foreign Exchange Future			15.26240		15.26240		15.45580	15.45580		19.03	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry			19.01950		19.01950		19.34790	19.34790		16.85	0.00	0.00	0	48.00
£ / R	On 30/11/2018	Any day expiry			19.05670		19.05670		19.38240	19.38240		17.80	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.21280		19.21280		19.54210	19.54210		17.76	0.00	31,105,523.20	1,619	439,608.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	527.80250		0.52780		714.11820	0.71412	527.803	17.87	0.49	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	119.84320		0.11984		180.15830	0.18016	119.843	19.92	0.15	0.00	0	400.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.54320		19.54320		19.87840	19.87840		17.55	0.00	0.00	0	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	288.70840		0.28871		229.85340	0.22985	288.708	17.24	0.22	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	714.63710		0.71464		872.26070	0.87226	714.637	17.89	0.45	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	344.76550		0.34477		431.41220	0.43141	344.766	19.17	0.25	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.85080		19.85080		20.19320	20.19320		17.97	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.18700		20.18700		20.53670	20.53670		18.32	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.52300		20.52300		20.87760	20.87760		18.74	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.89490		20.89490		21.25250	21.25250		19.12	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13046		0.13046		0.13190	0.13190		25.33	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13316		0.13316		0.13464	0.13464		23.54	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13569		0.13569		0.13721	0.13721		22.89	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			16.71390		16.71390		16.93180	16.93180		12.55	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.77150		16.77150		16.98670	16.98670		17.43	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.91690		16.91690		17.13480	17.13480		17.61	0.00	13,838,024.20	818	108,098.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.27320		17.27320		17.49590	17.49590		17.28	0.00	0.00	0	36,666.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	138.46930		0.13847		115.34590	0.11535	138.469	15.51	0.15	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,503.02180		1.50302		1,682.48560	1.68249	1,503.022	15.79	0.79	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	816.06450		0.81606		707.57030	0.70757	816.064	17.40	0.49	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	237.04540		0.23705		277.70640	0.27771	237.045	20.97	0.19	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.60700		17.60700		17.83720	17.83720		17.39	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			17.84630		17.84630		18.08130	18.08130		17.47	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	673.47940		0.67348		593.77210	0.59377	673.479	16.33	0.35	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	632.86430		0.63286		701.29900	0.70130	632.864	19.71	0.33	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.97530		17.97530		18.21280	18.21280		17.52	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.29430		18.29430		18.53270	18.53270		17.67	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.72270		18.72270		18.96760	18.96760		17.88	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.29000		98.29000		98.40000	98.40000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.69000		587.69000		586.92800	586.92800			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			598.98600		598.98600		598.21300	598.21300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			608.94000		608.94000		608.15400	608.15400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			620.03400		620.03400		619.22900	619.22900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			676.11500		676.11500		674.89500	674.89500			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
AL7T	On 07/02/2019	Index Future	689.11100		689.11100		687.87100	687.87100			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	700.56200		700.56200		699.30200	699.30200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	713.32600		713.32600		712.03700	712.03700			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	610.11900		610.11900		608.93200	608.93200			0.00	2,788,243,830.00	457	591.00
ALBI	On 07/02/2019	Index Future	621.84700		621.84700		620.64000	620.64000			0.00	2,835,622,320.00	456	513.00
ALBI	On 02/05/2019	Index Future	632.18000		632.18000		630.95400	630.95400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	643.69800		643.69800		642.44400	642.44400			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.37140		10.37140		10.48950	10.48950		14.53	0.00	248,913.60	24	36,597.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.51050		10.51050		10.63080	10.63080		14.19	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.64520		10.64520		10.76930	10.76930		14.52	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.79380		10.79380		10.92050	10.92050		14.81	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.94420		10.94420		11.07230	11.07230		15.31	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.11020		11.11020		11.23650	11.23650		15.74	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.19560		11.19560		11.30790	11.30790		15.70	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.35250		11.35250		11.46680	11.46680		15.40	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.49710		11.49710		11.61320	11.61320		15.92	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.51440		11.51440		11.63120	11.63120		16.13	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.66820		11.66820		11.78740	11.78740		16.48	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.82470		11.82470		11.94310	11.94310		16.70	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	698.34250		698.34250		698.99710	698.99710			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.75890		14.75890		14.97300	14.97300		17.78	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.08640		15.08640		15.30510	15.30510		17.87	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.39360		15.39360		15.61870	15.61870		18.18	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.73270		15.73270		15.96450	15.96450		18.44	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	16.02110		16.02110		16.25460	16.25460		18.49	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.71340		16.71340		16.95370	16.95370		18.90	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10060		2.10060		2.13160	2.13160		16.61	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11730		2.11730		2.14830	2.14830		16.11	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13480		2.13480		2.16600	2.16600		16.52	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	275.75300		275.75300		350.39020	350.39020			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.29120		2.29120		2.31790	2.31790		16.98	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.34030		2.34030		2.36830	2.36830		16.51	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.38730		2.38730		2.41640	2.41640		16.86	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.43070		2.43070		2.46030	2.46030		17.20	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.57920		2.57920		2.61010	2.61010		18.15	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.65280		2.65280		2.68450	2.68450		18.39	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
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	11.28861	74.06110		11.31526	73.91051				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.43378	75.48465		11.46143	75.33164				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.55720	72.94950		11.58580	72.79395				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.69211	74.27818		11.72191	74.11915				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	11.52199	75.93757		11.54854	75.76901				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.65950	77.39721		11.68705	77.22584				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.78222	74.42314		11.81074	74.24902				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.91318	75.77856		11.94290	75.60053				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	603.86000	603.86000		602.62700	602.62700				0.00	0.00	0	461.00
GOVI	On 07/02/2019	GOVI	615.46800	615.46800		614.21400	614.21400				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	625.69500	625.69500		624.42100	624.42100				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	637.09500	637.09500		635.79200	635.79200				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.86110	1.86110		1.88350	1.88350			18.62	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.88550	1.88550		1.90820	1.90820			18.70	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90850	1.90850		1.93190	1.93190			18.51	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.69765	132.69765		132.56165	132.56165				0.00	928,883.55	7	529.00
I2025	On 07/02/2019	Bond Future	133.86648	133.86648		133.72827	133.72827				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.11131	136.11131		135.97144	135.97144				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.57092	138.57092		138.42689	138.42689				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	100.74994	100.74994		100.73433	100.73433				0.00	0.00	0	1,568.00
I2029	On 07/02/2019	Bond Future	102.71129	102.71129		102.69574	102.69574				0.00	0.00	0	1,386.00
I2029	On 02/05/2019	Bond Future	103.36117	103.36117		103.34585	103.34585				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	105.26435	105.26435		105.24757	105.24757				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
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	102.85930		102.85930		102.84309	102.84309			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.86169		104.86169		104.84553	104.84553			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.47553		105.47553		105.45966	105.45966			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.41767		107.41767		107.40023	107.40023			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	122.71023		122.71023		122.69082	122.69082			0.00	0.00	0	6,394.00
I2038	On 07/02/2019	Bond Future	123.50782		123.50782		123.48856	123.48856			0.00	0.00	0	3,452.00
I2038	On 02/05/2019	Bond Future	125.57901		125.57901		125.55991	125.55991			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.83875		127.83875		127.81795	127.81795			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	116.77415		116.77415		116.64383	116.64383			0.00	0.00	0	9,367.00
I2046	On 07/02/2019	Bond Future	119.04746		119.04746		118.91508	118.91508			0.00	0.00	0	2,715.00
I2046	On 02/05/2019	Bond Future	119.35841		119.35841		119.22458	119.22458			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	121.55617		121.55617		121.41831	121.41831			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	122.63188		122.63188		122.61239	122.61239			0.00	0.00	0	7,454.00
I2050	On 07/02/2019	Bond Future	123.24775		123.24775		123.22864	123.22864			0.00	0.00	0	2,630.00
I2050	On 02/05/2019	Bond Future	125.31447		125.31447		125.29552	125.29552			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	125.80456		125.80456		125.78374	125.78374			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	253.57100		253.57100		253.51300	253.51300			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	258.50700		258.50700		258.44900	258.44900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.84200		262.84200		262.78500	262.78500			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future	267.68200		267.68200		267.62100	267.62100			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 14/12/2018	Foreign Exchange Future	0.14280		0.14280		0.14470	0.14470			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14220		0.14220		0.14450	0.14450			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14220		0.14220		0.14400	0.14400			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.79430		1.79430		1.80640	1.80640		15.59	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.82380		1.82380		1.83650	1.83650		14.84	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.85160		1.85160		1.86470	1.86470		15.82	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.48330		9.48330		9.60620	9.60620		15.38	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 18/03/2019	Foreign Exchange Future			9.60870		9.60870		9.73380	9.73380		14.95	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.72990		9.72990		9.85830	9.85830		15.45	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.86620		9.86620		9.99700	9.99700		15.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.37900		10.37900		10.51680	10.51680		16.72	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.54260		10.54260		10.68450	10.68450		16.97	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35480		1.35480		1.36610	1.36610			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36360		1.36360		1.37310	1.37310			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36820		1.36820		1.37920	1.37920			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.31900		1.31900		1.32530	1.32530			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16140		1.16140		1.16210	1.16210			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17170		1.17170		1.17230	1.17230			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.18110		1.18110		1.18170	1.18170			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.25516		110.93714		9.28650	110.75302		7.10	0.00	27,068,662.16	244	67,821.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	1.46000		0.00146		1.32000	0.00132	1.460	6.55	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,220.03000		2.22003		2,391.72000	2.39172	2,220.030	6.83	0.88	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,119.53000		1.11953		1,257.29000	1.25729	1,119.530	7.02	0.64	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.35672		107.76496		9.38957	107.57790		7.36	0.00	12,931,795.20	120	839.00
R186	On 07/02/2019	Bond Future	8.30	Call	129.75000		0.12975		119.08000	0.11908	129.750	6.71	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	249.90000		0.24990		231.13000	0.23113	249.900	6.81	0.12	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	543.33000		0.54333		508.00000	0.50800	543.330	7.03	0.22	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,622.28000		2.62228		2,747.04000	2.74704	2,622.280	7.26	0.62	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,569.43000		1.56943		1,491.58000	1.49158	1,569.430	7.37	0.46	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	773.43000		0.77343		829.46000	0.82946	773.430	7.98	0.26	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	748.72000		0.74872		803.40000	0.80340	748.720	8.00	0.25	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.44802		109.55540		9.48233	109.36538		7.39	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	720.00000		0.72000		681.13000	0.68113	720.000	6.73	0.23	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,974.94000		1.97494		1,895.39000	1.89539	1,974.940	7.25	0.46	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,203.83000		1.20383		1,265.07000	1.26507	1,203.830	7.95	0.29	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.54853		106.25253		9.58475	106.05800			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			300.53861		300.53861		300.49247	300.49247			0.00	0.00	0	953.00
R197	On 07/02/2019	Bond Future			299.04199		299.04199		298.99609	298.99609			0.00	0.00	0	1,400.00
R197	On 02/05/2019	Bond Future			304.05663		304.05663		304.01139	304.01139			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.10155		302.10155		302.05201	302.05201			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
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	236.09438		236.09438		236.05760	236.05760			0.00	1,416,566.28	6	8,088.00
R202	On 07/02/2019	Bond Future	236.78806		236.78806		236.75140	236.75140			0.00	0.00	0	2,057.00
R202	On 02/05/2019	Bond Future	240.75882		240.75882		240.72257	240.72257			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future	241.17994		241.17994		241.14022	241.14022			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 01/11/2018	Bond Future	8.62228		98.32696		8.65896	98.19959		4.02	0.00	1,717,673,664.24	17,469	37,322.00
R2023	On 07/02/2019	Bond Future	8.73878		100.21700		8.77825	100.08770		3.97	0.00	1,740,468,639.00	17,367	17,367.00
R2023	On 02/05/2019	Bond Future	8.83734		97.95489		8.87955	97.82356		4.29	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future	8.95064		99.73924		8.99660	99.60460			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	9.65822		90.88868		9.68939	90.69435		9.64	0.00	534,607,215.76	5,882	49,322.00
R2030	On 07/02/2019	Bond Future	9.75048		88.62628		9.78284	88.42873		10.06	0.00	512,880,282.36	5,787	5,954.00
R2030	On 07/02/2019	Bond Future	8.90	Call	288.76000	0.28876	267.93000	0.26793	288.760	9.03	0.13	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	642.38000	0.64238	602.75000	0.60275	642.380	9.40	0.24	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,574.31000	1.57431	1,497.59000	1.49759	1,574.310	9.92	0.44	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,804.76000	1.80476	1,720.47000	1.72047	1,804.760	9.99	0.48	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,022.65000	1.02265	1,089.94000	1.08994	1,022.650	10.61	0.29	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future	9.83465		90.09866		9.86814	89.89791		10.22	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	9.92878		87.73507		9.96374	87.52984			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	9.84862		89.06740		9.87979	88.85789		10.88	0.00	356,269,600.00	4,000	38,725.00
R2032	On 07/02/2019	Bond Future	9.94248		90.77946		9.97478	90.56637		10.89	0.00	363,117,840.00	4,000	4,456.00
R2032	On 02/05/2019	Bond Future	10.02393		88.13256		10.05729	87.91602		11.61	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future	10.11182		89.73786		10.14652	89.51650			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	10.00394		92.62772		10.03009	92.43390		11.54	0.00	0.00	0	74,701.00
R2035	On 07/02/2019	Bond Future	10.09938		94.40821		10.12644	94.21120		11.56	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future	10.17745		91.47945		10.20534	91.27929		12.38	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future	10.26283		93.14573		10.29181	92.94104			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	10.08267		89.15196		10.10874	88.95869		12.09	0.00	927,447,839.88	10,403	52,970.00
R2037	On 07/02/2019	Bond Future	10.17160		86.60560		10.19854	86.40910		12.72	0.00	900,958,056.80	10,403	11,591.00
R2037	On 02/05/2019	Bond Future	10.25141		88.04443		10.27917	87.84473		12.98	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future	10.34009		85.39311		10.36893	85.18890			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

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
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			10.15756		92.36310		10.18363	92.15643		12.45	0.00	211,696,225.20	2,292	26,311.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	0.10000		0.00010		0.11000	0.00011	0.100	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.40000		0.00040		0.40000	0.00040	0.400	11.16	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	185.72000		0.18572		171.90000	0.17190	185.720	12.15	0.14	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	564.14000		0.56414		522.78000	0.52278	564.140	12.45	0.33	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.24591		89.62786		10.27284	89.41775		13.12	0.00	204,710,032.24	2,284	2,384.00
R2040	On 02/05/2019	Bond Future			10.32501		91.11685		10.35275	90.90334		13.40	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.41285		88.27118		10.44165	88.05293			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			10.19706		89.26580		10.21806	89.09786		13.02	0.00	585,494,382.20	6,559	31,882.00
R2044	On 07/02/2019	Bond Future			10.28279		86.59630		10.30446	86.42564		13.73	0.00	556,554,420.10	6,427	6,535.00
R2044	On 02/05/2019	Bond Future			10.35938		88.03493		10.38169	87.86153		14.03	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.44431		85.25833		10.46749	85.08084			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			10.17230		88.37485		10.19835	88.16145		13.42	0.00	891,967,361.05	10,093	91,180.00
R2048	On 07/02/2019	Bond Future			10.25918		90.07360		10.28609	89.85660		13.48	0.00	909,112,844.80	10,093	10,093.00
R2048	On 02/05/2019	Bond Future			10.32993		87.13621		10.35763	86.91561		14.49	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.40696		88.72337		10.43566	88.49794			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			7.25054		102.23008		7.28735	102.18875		0.65	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.25245		100.55021		7.29980	100.50864		0.60	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			7.26061		102.22081		7.32414	102.17864		0.56	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			7.14024		100.44191		7.24179	100.39805			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			7.87213		98.26596		7.90378	98.19902		1.76	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.96444		100.15484		8.00016	100.08714		1.81	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.05284		98.41927		8.09317	98.35055		1.96	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			8.15855		100.21203		8.20597	100.14115			0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future			9.96645		70.19914		9.99245	70.03634		12.93	0.00	0.00	0	122,707.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.09000		0.00009		0.09000	0.00009	0.090	11.77	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.33000		0.00033		0.33000	0.00033	0.330	11.77	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,268.15000		3.26815	3,427.43000	3.42743	3,268.150		12.03	0.94	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	166.28000		0.16628	153.34000	0.15334	166.280		12.35	0.16	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,380.56000		1.38056	1,509.28000	1.50928	1,380.560		12.67	0.67	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	803.41000		0.80341	904.56000	0.90456	803.410		12.90	0.48	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	745.49000		0.74549	842.85000	0.84285	745.490		12.93	0.45	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			10.04895		71.54846	10.07576	71.38290			12.99	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	191.10000		0.19110	179.64000	0.17964	191.100		11.46	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	815.09000		0.81509	777.53000	0.77753	815.090		12.32	0.27	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,707.09000		1.70709	1,786.01000	1.78601	1,707.090		13.26	0.42	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.11998		69.58943	10.14756	69.42114			13.87	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.19610		70.85694	10.22464	70.68498				0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.79471		185.79471	185.91983	185.91983				0.00	0.00	0	1,976.00
R210	On 07/02/2019	Bond Future			189.41165		189.41165	189.53994	189.53994				0.00	0.00	0	712.00
R210	On 02/05/2019	Bond Future			190.03311		190.03311	190.16460	190.16460				0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.53215		193.53215	193.66372	193.66372				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			155.52384		155.52384	155.50069	155.50069				0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.39632		156.39632	156.37329	156.37329				0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.01889		159.01889	158.99625	158.99625				0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.87583		161.87583	161.85093	161.85093				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			9.75357		81.78261	9.78474	81.59250			10.57	0.00	122,428,567.17	1,497	32,893.00
R213	On 07/02/2019	Bond Future			9.84718		83.35465	9.87949	83.16130			10.57	0.00	124,781,911.05	1,497	1,609.00
R213	On 02/05/2019	Bond Future			9.92389		81.19245	9.95723	80.99599			11.23	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			10.00786		82.67137	10.04253	82.47057				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			10.14204		69.22257	10.16807	69.05463			13.79	0.00	247,263,020.04	3,572	24,893.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 07/02/2019	Bond Future	10.22753		70.55318		10.25439	70.38235		13.86	0.00	252,015,958.96	3,572	3,572.00
R214	On 02/05/2019	Bond Future	10.29716		68.43156		10.32476	68.25799		14.86	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.37286		69.67807		10.40142	69.50068			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 14/12/2018	Foreign Exchange Future	10.58430		10.58430		10.71100	10.71100		16.29	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.73560		10.73560		10.86440	10.86440		15.90	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.87910		10.87910		11.01110	11.01110		16.10	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.36660		2.36660		2.36930	2.36930		24.53	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.25350		2.25350		2.24740	2.24740		24.27	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.14120		2.14120		2.14170	2.14170		24.28	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.13520		1.13520		1.14460	1.14460			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.08400		1.08400		1.09400	1.09400			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.04090		1.04090		1.05120	1.05120			0.00	0.00	0	0.00
Total for Derivatives :												17,595,676,273.44	182,110	11 961 837.00
Grand Total:												17,595,676,273.44	182,110	11 961 837.00