



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: 11/12/2018

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 11/12/2018	Any day expiry	14.35850	14.35850		14.33930	14.33930		25.47	0.00	0.00	0	0.00
\$ / R	On 12/12/2018	Any day expiry	14.36000	14.36000		14.33930	14.33930		25.52	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.36000	14.36000		14.34070	14.34070		23.53	0.00	1,323,058,600.00	92,135	384,275.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.00000	0.00000	0.00000	0.000	26.31	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00000	0.000	27.16	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00000	0.000	28.31	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00000	0.000	29.07	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.00000	0.00000	0.00000	0.000	29.23	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.00000	0.00000	0.00000	0.000	29.84	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.00000	0.00000	0.00000	0.000	30.61	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00000	0.000	30.99	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	0.00000	0.00000	0.00010	0.000	31.99	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,860.00010	1.86000	1,840.70100	1.84070	32.91	1.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	0.00010	0.00000	0.00100	0.00000	32.91	0.00	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	0.00130	0.00000	0.00620	0.00001	33.90	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	0.00300	0.00000	0.01180	0.00001	34.29	0.00	0.00	0	10,000.00

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 14/12/2018	Foreign Exchange Future	12.75	Put	0.00840	0.00001			0.02780	0.00003	0.008	34.82	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	0.07860	0.00008			0.18910	0.00019	0.079	35.53	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	0.10410	0.00010			0.24900	0.00025	0.104	35.07	0.00	0.00	0	72,280.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,360.10410	1.36010		1,340.94900	1.34095	1,360.104	35.07	35.07	1.00	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	0.13790	0.00014			0.32750	0.00033	0.138	34.61	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	0.18260	0.00018			0.43010	0.00043	0.183	34.15	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,160.32020	1.16032		1,141.43790	1.14144	1,160.320	33.23	33.23	1.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	0.35820	0.00036			0.82120	0.00082	0.358	33.05	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	0.42370	0.00042			0.96370	0.00096	0.424	32.77	0.00	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,110.42370	1.11042		1,091.66370	1.09166	1,110.424	32.77	32.77	1.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	0.62670	0.00063			1.39580	0.00140	0.627	32.13	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	0.66270	0.00066			1.47120	0.00147	0.663	32.04	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	911.29130	0.91129		893.44350	0.89344	911.291	30.94	30.94	0.99	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	1.29130	0.00129		2.74350	0.00274	1.291	30.94	30.94	0.01	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	1.70180	0.00170		3.54090	0.00354	1.702	30.48	30.48	0.01	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	861.70180	0.86170		844.24090	0.84424	861.702	30.48	30.48	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	2.94270	0.00294		5.84570	0.00585	2.943	29.56	29.56	0.02	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	4.56860	0.00457		8.70870	0.00871	4.569	28.87	28.87	0.03	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	5.10870	0.00511		9.63220	0.00963	5.109	28.71	28.71	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	6.73550	0.00674		12.34500	0.01234	6.735	28.31	28.31	0.04	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	8.37590	0.00838		14.99490	0.01499	8.376	27.99	27.99	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	8.84070	0.00884		15.73300	0.01573	8.841	27.91	27.91	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	568.84070	0.56884		556.43300	0.55643	568.841	27.91	27.91	0.94	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	15.00710	0.01501		25.10350	0.02510	15.007	27.11	27.11	0.09	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	429.39300	0.42939		422.11620	0.42212	429.393	26.72	26.72	0.89	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	24.91120	0.02491		39.06210	0.03906	24.911	26.32	26.32	0.14	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	384.91120	0.38491		379.76210	0.37976	384.911	26.32	26.32	0.86	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	40.30320	0.04030		59.17670	0.05918	40.303	25.52	25.52	0.21	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	44.22410	0.04422		64.08750	0.06409	44.224	25.36	25.36	0.23	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	276.30470	0.27630		277.36530	0.27737	276.305	25.28	25.28	0.76	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	50.71790	0.05072		72.07330	0.07207	50.718	25.12	25.12	0.26	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	53.05530	0.05306		74.90740	0.07491	53.055	25.05	25.05	0.26	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	223.33220	0.22333		227.84580	0.22785	223.332	24.73	24.73	0.70	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	63.33220	0.06333		87.14580	0.08715	63.332	24.73	24.73	0.30	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	75.20680	0.07521		100.90370	0.10090	75.207	24.41	24.41	0.35	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	188.44230	0.18844		195.29180	0.19529	188.442	24.33	24.33	0.64	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	96.32850	0.09633		124.58700	0.12459	96.329	23.93	23.93	0.42	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	108.49920	0.10850		137.86900	0.13787	108.499	23.69	23.69	0.46	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	138.49920	0.13850		148.56900	0.14857	138.499	23.69	23.69	0.54	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	117.24180	0.11724		147.27360	0.14727	117.242	23.53	23.53	0.48	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	127.24180	0.12724		137.97360	0.13797	127.242	23.53	23.53	0.52	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	140.09060	0.14009		170.17470	0.17017	140.091	23.95	23.95	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	106.11840	0.10612		116.87000	0.11687	106.118	24.05	24.05	0.45	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	91.42440	0.09142		101.88900	0.10189	91.424	24.47	24.47	0.41	0.00	0	11,300.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	72.71240	0.07271		82.36870	0.08237	72.712	25.10	0.34	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	212.71240	0.21271		241.66870	0.24167	212.712	25.10	0.66	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	219.95010	0.21995		248.73900	0.24874	219.950	25.20	0.67	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	289.07850	0.28908		316.11250	0.31611	289.078	26.14	0.75	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	49.07850	0.04908		56.81250	0.05681	49.079	26.14	0.25	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	47.15820	0.04716		54.68210	0.05468	47.158	26.25	0.24	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	45.30850	0.04531		52.62140	0.05262	45.309	26.35	0.23	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	347.05040	0.34705		372.61150	0.37261	347.050	26.87	0.81	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	32.81160	0.03281		38.45810	0.03846	32.812	27.18	0.17	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	407.88640	0.40789		432.05010	0.43205	407.886	27.60	0.85	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	416.77320	0.41677		440.74870	0.44075	416.773	27.71	0.85	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	26.77320	0.02677		31.44870	0.03145	26.773	27.71	0.15	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	461.83180	0.46183		484.92430	0.48492	461.832	28.23	0.88	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	21.83180	0.02183		25.62430	0.02562	21.832	28.23	0.12	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	20.11910	0.02012		23.58700	0.02359	20.119	28.44	0.11	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	18.54100	0.01854		21.70060	0.02170	18.541	28.65	0.11	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	17.79900	0.01780		20.81080	0.02081	17.799	28.75	0.10	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	554.51510	0.55452		576.15240	0.57615	554.515	29.27	0.92	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	649.67510	0.64968		670.26920	0.67027	649.675	30.31	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	9.67510	0.00968		10.96920	0.01097	9.675	30.31	0.06	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	9.29270	0.00929		10.50330	0.01050	9.293	30.42	0.06	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	6.84440	0.00684		7.78740	0.00779	6.844	31.34	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	6.60300	0.00660		7.55210	0.00755	6.603	31.47	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	5.52880	0.00553		6.49400	0.00649	5.529	32.10	0.03	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	4.64550	0.00465		5.60760	0.00561	4.646	32.72	0.03	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	844.64550	0.84465		864.90760	0.86491	844.646	32.72	0.97	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	893.91710	0.89392		914.16240	0.91416	893.917	33.35	0.98	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	943.31500	0.94332		963.53370	0.96353	943.315	33.98	0.98	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	2.64030	0.00264		3.51150	0.00351	2.640	34.87	0.02	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	1.99160	0.00199		2.79290	0.00279	1.992	36.00	0.01	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	1.87370	0.00187		2.65880	0.00266	1.874	36.25	0.01	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,141.76380	1.14176		1,161.83280	1.16183	1,141.764	36.50	0.99	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	1.76380	0.00176		2.53280	0.00253	1.764	36.50	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	1.71160	0.00171		2.47260	0.00247	1.712	36.63	0.01	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	1.35340	0.00135		2.05080	0.00205	1.353	37.64	0.01	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	1.31510	0.00132		2.00470	0.00200	1.315	37.76	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	1.27810	0.00128		1.96000	0.00196	1.278	37.89	0.01	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	0.99480	0.00099		1.60990	0.00161	0.995	39.02	0.01	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	0.91740	0.00092		1.51140	0.00151	0.917	39.40	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,480.66990	1.48067		1,500.44380	1.50044	1,480.670	40.67	1.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	0.64860	0.00065		1.10590	0.00111	0.649	40.76	0.00	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.53570	0.00054		0.90420	0.00090	0.536	41.34	0.00	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.40460	0.00040		0.67050	0.00067	0.405	42.21	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.29020	0.00029		0.46780	0.00047	0.290	43.28	0.00	0.00	0	38,250.00

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 14/12/2018	Foreign Exchange Future	16.14	Call	0.26560	0.00027	0.42450	0.00042	0.266	43.57	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.22310	0.00022	0.35010	0.00035	0.223	44.15	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.19900	0.00020	0.30820	0.00031	0.199	44.53	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.08420	0.00008	0.11510	0.00012	0.084	47.62	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.04700	0.00005	0.05740	0.00006	0.047	49.94	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.03010	0.00003	0.03300	0.00003	0.030	51.88	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.36790	14.36790	14.34860	14.34860		21.28	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	31.17580	0.03118	42.33350	0.04233	31.176	19.57	0.14	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	46.16260	0.04616	60.09420	0.06009	46.163	19.85	0.19	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	156.04020	0.15604	180.03640	0.18004	156.040	20.94	0.44	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	577.88150	0.57788	604.16850	0.60417	577.882	23.42	0.83	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	946.64450	0.94664	969.50800	0.96951	946.644	25.40	0.94	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.36930	14.36930	14.35040	14.35040		21.31	0.00	0.00	0	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	3.61640	0.00362	4.79140	0.00479	3.616	24.43	0.02	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	4.34310	0.00434	5.90830	0.00591	4.343	23.20	0.02	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	83.24040	0.08324	103.64350	0.10364	83.240	20.00	0.28	0.00	0	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	100.11990	0.10012	108.16570	0.10817	100.120	22.43	0.30	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	79.52210	0.07952	87.27090	0.08727	79.522	22.81	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.38720	14.38720	14.36820	14.36820		19.34	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	5.48720	0.00549	6.69340	0.00669	5.487	21.42	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	49.58600	0.04959	58.42130	0.05842	49.586	17.89	0.15	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	344.82400	0.34482	340.63690	0.34064	344.824	18.90	0.61	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	190.98080	0.19098	206.11030	0.20611	190.981	18.97	0.41	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	664.18990	0.66419	684.06180	0.68406	664.190	21.38	0.77	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	1.82910	0.00183	1.90990	0.00191	1.829	27.48	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.95880	0.00096	1.22320	0.00122	0.959	30.88	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.39080	14.39080	14.37170	14.37170		19.12	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.39260	14.39260	14.37350	14.37350		19.08	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	28.85440	0.02885	32.10020	0.03210	28.854	18.04	0.09	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	550.54190	0.55054	541.13010	0.54113	550.542	18.00	0.77	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	294.75750	0.29476	289.79260	0.28979	294.758	18.97	0.53	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.39970	14.39970	14.38070	14.38070		18.64	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	40.89940	0.04090	45.71440	0.04571	40.899	17.31	0.12	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	440.94580	0.44095	432.48510	0.43249	440.946	18.04	0.66	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	197.90740	0.19791	194.22400	0.19422	197.907	19.48	0.38	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.41400	14.41400	14.39490	14.39490		18.44	0.00	0.00	0	150.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	103.00570	0.10301	109.87390	0.10987	103.006	17.34	0.22	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	559.32050	0.55932	548.45710	0.54846	559.321	17.62	0.71	0.00	0	174.00
\$ / R	On 16/01/2019	Any day expiry			14.41580	14.41580	14.39660	14.39660		18.47	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.41920	14.41920	14.40010	14.40010		18.51	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	3.91430	0.00391	4.41570	0.00442	3.914	18.34	0.01	0.00	0	263.00
\$ / R	On 25/01/2019	Any day expiry			14.43140	14.43140	14.41240	14.41240		18.51	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.44000	14.44000	14.42110	14.42110		18.41	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.44180	14.44180	14.42290	14.42290		18.42	0.00	0.00	0	1,655.00

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 31/01/2019	Any day expiry	13.00	Put	12.52230	0.01252	13.72790	0.01373	12.522	15.90	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	273.92550	0.27393	284.74230	0.28474	273.925	17.93	0.39	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	297.19790	0.29720	308.25600	0.30826	297.198	18.02	0.41	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	424.50770	0.42451	417.22740	0.41723	424.508	18.28	0.54	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	184.77610	0.18478	181.13430	0.18113	184.776	20.29	0.28	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	124.95690	0.12496	122.47280	0.12247	124.957	21.13	0.20	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.46430	14.46430	14.44560	14.44560		18.33	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.46780	14.46780	14.44910	14.44910		18.48	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.48540	14.48540	14.46680	14.46680		18.35	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.49060	14.49060	14.47210	14.47210		18.40	0.00	0.00	0	5,025.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	38.16640	0.03817	38.00820	0.03801	38.166	16.58	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	343.88520	0.34389	351.82560	0.35183	343.885	17.85	0.39	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	367.68680	0.36769	375.82090	0.37582	367.687	17.94	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	481.91920	0.48192	473.26940	0.47327	481.919	18.45	0.51	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	251.82020	0.25182	246.17940	0.24618	251.820	20.18	0.30	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	184.03150	0.18403	180.03620	0.18004	184.032	20.97	0.23	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.49770	14.49770	14.47910	14.47910		18.34	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.49940	14.49940	14.48090	14.48090		18.36	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.52240	14.52240	14.50400	14.50400		18.34	0.00	1,429,846,459.20	98,458	332,686.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.98120	0.00098	0.99310	0.00099	0.981	23.28	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	8.48850	0.00849	8.76660	0.00877	8.489	19.63	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	25.15480	0.02515	25.77500	0.02578	25.155	17.85	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	26.65860	0.02666	27.30650	0.02731	26.659	17.75	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	40.42370	0.04042	41.31120	0.04131	40.424	17.04	0.07	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	46.57240	0.04657	47.56240	0.04756	46.572	16.80	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	47.90410	0.04790	48.91490	0.04891	47.904	16.75	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	53.59990	0.05360	54.70360	0.05470	53.600	16.55	0.09	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	57.47860	0.05748	58.64470	0.05864	57.479	16.43	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	66.56760	0.06657	67.90180	0.06790	66.568	16.49	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	70.77730	0.07078	72.18860	0.07219	70.777	16.52	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	86.25880	0.08626	87.94700	0.08795	86.259	16.61	0.13	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	100.33890	0.10034	102.27040	0.10227	100.339	16.68	0.15	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	106.02540	0.10603	108.05610	0.10806	106.025	16.71	0.16	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	113.96610	0.11397	116.12990	0.11613	113.966	16.74	0.16	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	126.66360	0.12666	129.03850	0.12904	126.664	16.80	0.18	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	135.66680	0.13567	138.18730	0.13819	135.667	16.83	0.19	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	147.54320	0.14754	150.25360	0.15025	147.543	16.88	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	160.12510	0.16013	163.03290	0.16303	160.125	16.92	0.21	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	165.35840	0.16536	168.34680	0.16835	165.358	16.94	0.22	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	181.75920	0.18176	184.99840	0.18500	181.759	17.00	0.23	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	187.46260	0.18746	190.78680	0.19079	187.463	17.01	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	193.28550	0.19329	196.69580	0.19670	193.285	17.03	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	202.24680	0.20225	205.78940	0.20579	202.247	17.06	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	214.61850	0.21462	218.33950	0.21834	214.618	17.09	0.26	0.00	0	262,812.00

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	13.85	Put	235.19980		0.23520	239.19810	0.23920	235.200	17.19	0.28	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	238.78180		0.23878	242.82530	0.24283	238.782	17.21	0.28	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	253.43420		0.25343	257.66790	0.25767	253.434	17.28	0.30	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	814.79370		0.81479	801.11010	0.80111	814.794	17.46	0.67	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	292.39370		0.29239	297.11010	0.29711	292.394	17.46	0.33	23,707,098.80	5,000	27,406.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	308.90740		0.30891	313.81690	0.31382	308.907	17.53	0.34	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	702.61890		0.70262	689.93360	0.68993	702.619	17.81	0.61	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	676.60970		0.67661	664.17950	0.66418	676.610	17.90	0.60	0.00	0	750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	418.98750		0.41899	425.11140	0.42511	418.988	17.95	0.41	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	651.39900		0.65140	639.22490	0.63922	651.399	17.98	0.58	0.00	0	250.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	454.57690		0.45458	461.05670	0.46106	454.577	18.07	0.43	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	491.69100		0.49169	498.53010	0.49853	491.691	18.20	0.45	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	502.57100		0.50257	509.51230	0.50951	502.571	18.23	0.46	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	508.05490		0.50805	515.04880	0.51505	508.055	18.25	0.46	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	575.96910		0.57597	564.61530	0.56462	575.969	18.27	0.54	0.00	0	6,332.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	567.09010		0.56709	555.83800	0.55584	567.090	18.30	0.53	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	558.33010		0.55833	547.17960	0.54718	558.330	18.34	0.53	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	535.93010		0.53593	543.17960	0.54318	535.930	18.34	0.47	69,140,202.60	10,000	15,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	553.33800		0.55334	560.74850	0.56075	553.338	18.40	0.48	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	571.00900		0.57101	578.58000	0.57858	571.009	18.47	0.49	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	625.56950		0.62557	633.61240	0.63361	625.569	18.66	0.52	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	682.36850		0.68237	690.87840	0.69088	682.369	18.85	0.54	0.00	0	24,326.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	443.83170		0.44383	434.24650	0.43425	443.832	18.98	0.44	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	728.03190		0.72803	736.89660	0.73690	728.032	19.00	0.56	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	734.65750		0.73466	743.57190	0.74357	734.658	19.02	0.56	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	741.30830		0.74131	750.27530	0.75028	741.308	19.04	0.57	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	747.98430		0.74798	757.00070	0.75700	747.984	19.06	0.57	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	380.49640		0.38050	371.89250	0.37189	380.496	19.40	0.39	0.00	0	1,260.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	886.55210		0.88655	896.53740	0.89654	886.552	19.49	0.62	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	929.89730		0.92990	940.15990	0.94016	929.897	19.62	0.63	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	944.51600		0.94452	954.86860	0.95487	944.516	19.66	0.64	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	951.85670		0.95186	962.25420	0.96225	951.857	19.68	0.64	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	333.82640		0.33383	326.00390	0.32600	333.826	19.77	0.35	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	996.33310		0.99633	1,007.00100	1.00700	996.333	19.81	0.65	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,003.81650		1.00382	1,014.52800	1.01453	1,003.816	19.83	0.65	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	321.24260		0.32124	313.64330	0.31364	321.243	19.87	0.34	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	313.92800		0.31393	306.45710	0.30646	313.928	19.94	0.34	0.00	0	1,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,095.11640		1.09512	1,106.34120	1.10634	1,095.116	20.08	0.68	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	279.85210		0.27985	273.00340	0.27300	279.852	20.25	0.31	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	269.37460		0.26937	262.72460	0.26272	269.375	20.36	0.30	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	267.33030		0.26733	260.71900	0.26072	267.330	20.38	0.29	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	259.31130		0.25931	252.85290	0.25285	259.311	20.47	0.29	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	255.39810		0.25540	249.01740	0.24902	255.398	20.51	0.28	0.00	0	1.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	251.54780		0.25155	245.24160	0.24524	251.548	20.55	0.28	0.00	0	721.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	229.71660	0.22972	223.84660	0.22385	229.717	20.81	0.26	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	205.26700	0.20527	199.90330	0.19990	205.267	21.13	0.23	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	202.22740	0.20223	196.92740	0.19693	202.227	21.17	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	193.40390	0.19340	188.29320	0.18829	193.404	21.30	0.22	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	180.72580	0.18073	175.88770	0.17589	180.726	21.48	0.21	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	177.93370	0.17793	173.15450	0.17315	177.934	21.51	0.21	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	160.85860	0.16086	156.44470	0.15644	160.859	21.74	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	141.11460	0.14111	137.13780	0.13714	141.115	22.04	0.17	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	132.73710	0.13274	128.95290	0.12895	132.737	22.19	0.16	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	114.06350	0.11406	110.72010	0.11072	114.064	22.54	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	112.36030	0.11236	109.05820	0.10906	112.360	22.58	0.14	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	86.04410	0.08604	83.39870	0.08340	86.044	23.22	0.11	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	85.41920	0.08542	82.79000	0.08279	85.419	23.23	0.11	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	82.36620	0.08237	79.81680	0.07982	82.366	23.32	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	78.86420	0.07886	76.40600	0.07641	78.864	23.43	0.10	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	78.29640	0.07830	75.85320	0.07585	78.296	23.45	0.10	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	77.73440	0.07773	75.30630	0.07531	77.734	23.46	0.10	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	70.82100	0.07082	68.57870	0.06858	70.821	23.69	0.09	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	67.39110	0.06739	65.24020	0.06524	67.391	23.82	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	59.00550	0.05901	57.05660	0.05706	59.006	24.21	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	43.81330	0.04381	42.18300	0.04218	43.813	25.29	0.06	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	35.15690	0.03516	33.72820	0.03373	35.157	26.16	0.05	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.53860	14.53860	14.52020	14.52020		18.44	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	261.60770	0.26161	265.40020	0.26540	261.608	17.25	0.29	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	308.72470	0.30872	312.96350	0.31296	308.725	17.46	0.33	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.54220	14.54220	14.52380	14.52380		18.46	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	64.68110	0.06468	63.96330	0.06396	64.681	16.66	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	401.72660	0.40173	406.59740	0.40660	401.727	17.84	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	425.88830	0.42589	430.95000	0.43095	425.888	17.93	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	531.08330	0.53108	519.84330	0.51984	531.083	18.71	0.49	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	308.11020	0.30811	299.87240	0.29987	308.110	20.28	0.31	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	239.12450	0.23912	232.42990	0.23243	239.125	21.02	0.25	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.54940	14.54940	14.53100	14.53100		18.42	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.55480	14.55480	14.53640	14.53640		18.45	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	234.42870	0.23443	237.38930	0.23739	234.429	17.09	0.26	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	693.65830	0.69366	680.27980	0.68028	693.658	18.10	0.58	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.59250	14.59250	14.57430	14.57430		18.48	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.59970	14.59970	14.58150	14.58150		18.44	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	90.71410	0.09071	91.87430	0.09187	90.714	16.55	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,297.23320	1.29723	1,280.69410	1.28069	1,297.233	16.78	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	451.11230	0.45111	454.05820	0.45406	451.112	17.74	0.38	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	475.53000	0.47553	478.58740	0.47859	475.530	17.83	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	573.07950	0.57308	559.60180	0.55960	573.079	18.89	0.47	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	357.99880	0.35800	347.22410	0.34722	357.999	20.35	0.32	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 30/04/2019	Any day expiry	15.96	Call	291.26880	0.29127	281.65240	0.28165	291.269	21.02	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.65540	14.65540	14.63740	14.63740		18.47	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	115.12640	0.11513	116.19500	0.11620	115.126	16.49	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	492.91350	0.49291	494.23030	0.49423	492.913	17.71	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	517.48140	0.51748	518.84420	0.51884	517.481	17.79	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	608.07300	0.60807	592.86360	0.59286	608.073	19.09	0.45	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	400.01920	0.40002	387.23750	0.38724	400.019	20.46	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	331.91070	0.33191	320.26000	0.32026	331.911	21.10	0.27	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.66080	14.66080	14.64280	14.64280		18.43	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.66260	14.66260	14.64460	14.64460		18.44	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.68070	14.68070	14.66270	14.66270		18.52	0.00	132,126.30	9	41,666.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.61510	0.00562	5.89650	0.00590	5.615	19.08	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	38.82000	0.03882	41.67180	0.04167	38.820	16.05	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	86.19580	0.08620	88.41680	0.08842	86.196	16.30	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	121.21880	0.12122	122.49200	0.12249	121.219	16.42	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	124.69340	0.12469	125.86340	0.12586	124.693	16.43	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	172.20940	0.17221	172.61480	0.17261	172.209	16.56	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	349.45200	0.34945	349.63310	0.34963	349.452	17.14	0.29	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	368.24970	0.36825	368.39770	0.36840	368.250	17.19	0.30	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,109.10430	1.10910	1,092.50610	1.09251	1,109.104	17.31	0.68	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	883.05460	0.88305	866.42340	0.86642	883.055	18.05	0.58	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	812.16080	0.81216	795.55030	0.79555	812.161	18.32	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	740.46770	0.74047	741.86500	0.74186	740.468	18.41	0.46	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	716.15230	0.71615	699.85400	0.69985	716.152	18.72	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	618.54060	0.61854	602.82570	0.60283	618.541	19.19	0.45	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	473.34480	0.47334	459.14530	0.45915	473.345	20.08	0.36	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	432.59860	0.43260	418.95490	0.41895	432.599	20.39	0.33	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	407.68240	0.40768	394.40630	0.39441	407.682	20.60	0.32	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	392.00180	0.39200	378.96870	0.37897	392.002	20.74	0.31	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	156.02810	0.15603	149.17470	0.14917	156.028	23.75	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.69180	14.69180	14.67390	14.67390		18.50	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	800.02630	0.80003	801.23960	0.80124	800.026	18.53	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	223.22130	0.22322	213.56510	0.21357	223.221	22.42	0.18	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.70670	14.70670	14.68870	14.68870		18.57	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	132.31640	0.13232	133.99190	0.13399	132.316	16.31	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	524.21660	0.52422	525.08590	0.52509	524.217	17.64	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	548.92710	0.54893	549.80750	0.54981	548.927	17.73	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	635.20430	0.63520	619.17660	0.61918	635.204	19.26	0.44	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	433.21440	0.43321	419.70370	0.41970	433.214	20.59	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	365.93730	0.36594	352.39730	0.35240	365.937	21.17	0.28	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.71220	14.71220	14.69430	14.69430		18.54	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.71600	14.71600	14.69800	14.69800		18.55	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	243.14190	0.24314	242.89890	0.24290	243.142	16.73	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	355.58430	0.35558	342.36320	0.34236	355.584	21.29	0.27	0.00	0	39,250.00

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			14.76800	14.76800		14.75010	14.75010		18.57	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	149.41280	0.14941	151.16850	0.15117	149.413	16.08	0.14	0.00	0	500.00			
\$ / R	14.20	Put	On 31/07/2019	Any day expiry	556.61470	0.55661	556.23500	0.55624	556.615	17.58	0.36	0.00	0	250.00			
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	581.39590	0.58140	581.05490	0.58105	581.396	17.66	0.37	0.00	0	250.00			
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	670.24800	0.67025	653.75580	0.65376	670.248	19.41	0.43	0.00	0	500.00			
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	472.98170	0.47298	459.01680	0.45902	472.982	20.68	0.32	0.00	0	250.00			
\$ / R	16.50	Call	On 31/07/2019	Any day expiry	405.05200	0.40505	391.67830	0.39168	405.052	21.20	0.28	0.00	0	250.00			
\$ / R			On 01/08/2019	Any day expiry	14.76980	14.76980	14.75200	14.75200		18.57	0.00	0.00	0	55.00			
\$ / R			On 13/08/2019	Any day expiry	14.79210	14.79210	14.77430	14.77430		18.54	0.00	0.00	0	0.00			
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	713.81440	0.71381	713.24180	0.71324	713.814	18.01	0.41	0.00	0	3,147.00			
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	460.17500	0.46017	445.83610	0.44584	460.175	20.92	0.31	0.00	0	3,147.00			
\$ / R			On 30/08/2019	Any day expiry	14.82370	14.82370	14.80590	14.80590		18.53	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	165.62720	0.16563	165.38090	0.16538	165.627	15.98	0.15	0.00	0	500.00			
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	583.93940	0.58394	582.07870	0.58208	583.939	17.55	0.36	0.00	0	250.00			
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	608.76110	0.60876	606.93480	0.60693	608.761	17.63	0.37	0.00	0	250.00			
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	692.94670	0.69295	675.93780	0.67594	692.947	19.58	0.42	0.00	0	500.00			
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	501.38270	0.50138	486.89810	0.48690	501.383	20.81	0.32	0.00	0	250.00			
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	432.10260	0.43210	418.65770	0.41866	432.103	21.29	0.28	0.00	0	250.00			
\$ / R			On 02/09/2019	Any day expiry	14.82930	14.82930	14.81150	14.81150		18.57	0.00	0.00	0	55.00			
\$ / R			On 04/09/2019	Any day expiry	14.83300	14.83300	14.81520	14.81520		18.58	0.00	0.00	0	74.00			
\$ / R			On 05/09/2019	Any day expiry	14.83480	14.83480	14.81700	14.81700		18.58	0.00	0.00	0	0.00			
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	218.62730	0.21863	209.46700	0.20947	218.627	24.95	0.15	0.00	0	20,000.00			
\$ / R			On 16/09/2019	Foreign Exchange Future	14.85540	14.85540	14.83770	14.83770		18.55	0.00	2,228,310.00	150	14,244.00			
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	11.20810	0.01121	11.56050	0.01156	11.208	17.33	0.01	0.00	0	1,000.00			
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	72.10350	0.07210	73.19580	0.07320	72.104	14.68	0.08	0.00	0	1,000.00			
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	241.36410	0.24136	239.83210	0.23983	241.364	16.37	0.19	0.00	0	3,900.00			
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	468.27290	0.46827	465.82380	0.46582	468.273	17.16	0.30	0.00	0	81,930.00			
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	492.85470	0.49285	490.39240	0.49039	492.855	17.22	0.31	0.00	0	800.00			
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	544.18700	0.54419	541.70870	0.54171	544.187	17.34	0.34	0.00	0	33,715.00			
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	601.59750	0.60160	599.20040	0.59920	601.598	17.52	0.36	0.00	0	2,700.00			
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	662.25570	0.66226	659.96830	0.65997	662.256	17.72	0.38	0.00	0	33,151.00			
\$ / R	15.38	Put	On 16/09/2019	Foreign Exchange Future	1,300.65060	1.30065	1,300.47260	1.30047	1,300.651	19.31	0.55	0.00	0	5,000.00			
\$ / R	15.56	Put	On 16/09/2019	Foreign Exchange Future	1,426.69700	1.42670	1,427.03650	1.42704	1,426.697	19.57	0.57	0.00	0	2,571.00			
\$ / R	15.87	Call	On 16/09/2019	Foreign Exchange Future	639.68360	0.63968	623.29030	0.62329	639.684	20.03	0.39	0.00	0	1,000.00			
\$ / R	17.23	Call	On 16/09/2019	Foreign Exchange Future	382.12410	0.38212	369.62230	0.36962	382.124	21.85	0.25	0.00	0	800.00			
\$ / R	17.64	Call	On 16/09/2019	Foreign Exchange Future	329.76950	0.32977	318.27670	0.31828	329.769	22.37	0.22	0.00	0	5,000.00			
\$ / R	17.85	Call	On 16/09/2019	Foreign Exchange Future	307.59670	0.30760	296.55950	0.29656	307.597	22.67	0.20	0.00	0	2,700.00			
\$ / R	17.93	Call	On 16/09/2019	Foreign Exchange Future	301.07880	0.30108	290.16920	0.29017	301.079	22.82	0.20	0.00	0	2,571.00			
\$ / R	18.29	Call	On 16/09/2019	Foreign Exchange Future	274.58460	0.27458	264.19460	0.26419	274.585	23.50	0.18	0.00	0	81,930.00			
\$ / R	18.47	Call	On 16/09/2019	Foreign Exchange Future	262.89420	0.26289	252.74470	0.25274	262.894	23.84	0.17	0.00	0	1,200.00			
\$ / R	18.63	Call	On 16/09/2019	Foreign Exchange Future	253.26960	0.25327	243.32860	0.24333	253.270	24.14	0.17	0.00	0	33,715.00			
\$ / R	19.32	Call	On 16/09/2019	Foreign Exchange Future	217.69540	0.21770	208.56030	0.20856	217.695	25.41	0.14	0.00	0	33,151.00			
\$ / R			On 30/09/2019	Any day expiry	14.88190	14.88190	14.86450	14.86450		18.60	0.00	0.00	0	0.00			
\$ / R	13.00	Put	On 30/09/2019	Any day expiry	175.53740	0.17554	176.56290	0.17656	175.537	15.71	0.15	0.00	0	500.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	607.13310	0.60713	604.81440	0.60481	607.133	17.48	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	631.94280	0.63194	629.66560	0.62967	631.943	17.56	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	722.00600	0.72201	704.66030	0.70466	722.006	19.70	0.42	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	532.67670	0.53268	517.52670	0.51753	532.677	20.87	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	460.99290	0.46099	447.25720	0.44726	460.993	21.35	0.29	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.88570	14.88570	14.86830	14.86830		18.60	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.94050	14.94050	14.92380	14.92380		18.62	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	189.63700	0.18964	188.60790	0.18861	189.637	15.64	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	630.10820	0.63011	626.43940	0.62644	630.108	17.46	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	654.88140	0.65488	651.27700	0.65128	654.881	17.54	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	742.96600	0.74297	725.72910	0.72573	742.966	19.87	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	557.41270	0.55741	542.14560	0.54215	557.413	20.98	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	487.97200	0.48797	474.03400	0.47403	487.972	21.45	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.99540	14.99540	14.97920	14.97920		18.64	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	202.92030	0.20292	196.75180	0.19675	202.920	15.60	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	650.67800	0.65068	645.74940	0.64575	650.678	17.46	0.34	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	674.05400	0.67405	669.08670	0.66909	674.054	17.51	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	766.29080	0.76629	748.67400	0.74867	766.291	19.99	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	582.67520	0.58268	567.40500	0.56740	582.675	21.06	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	514.83030	0.51483	500.55160	0.50055	514.830	21.52	0.29	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.00110	15.00110	14.98490	14.98490		18.62	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.00490	15.00490	14.98880	14.98880		18.63	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.02190	15.02190	15.00610	15.00610		18.64	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	31.84720	0.03185	28.67330	0.02867	31.847	13.58	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	436.59250	0.43659	432.24660	0.43225	436.593	16.93	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	522.83900	0.52284	509.05850	0.50906	522.839	21.63	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	268.51350	0.26851	259.44020	0.25944	268.513	24.88	0.15	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.05960	15.05960	15.04330	15.04330		18.79	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	222.47650	0.22248	217.88880	0.21789	222.477	15.73	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	677.25090	0.67725	672.55750	0.67256	677.251	17.57	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	700.97610	0.70098	696.24420	0.69624	700.976	17.63	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	800.78180	0.80078	783.37270	0.78337	800.782	20.27	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	620.68640	0.62069	605.35460	0.60535	620.686	21.29	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	553.77640	0.55378	539.32300	0.53932	553.776	21.74	0.29	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.06370	15.06370	15.04740	15.04740		18.81	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.12440	15.12440	15.10720	15.10720		19.05	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.18930	15.18930	15.17110	15.17110		19.32	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.21860	15.21860	15.20000	15.20000		19.42	0.00	1,521,860.00	100	4,266.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	78.68300	0.07868	75.98270	0.07598	78.683	15.24	0.06	1,950,067.28	2,000	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	655.88100	0.65588	651.54900	0.65155	655.881	17.77	0.30	9,162,361.50	2,000	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	679.32400	0.67932	661.45200	0.66145	679.324	22.27	0.31	9,479,082.12	2,000	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.25420	15.25420	15.23500	15.23500		19.35	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.31070	15.31070	15.29070	15.29070		19.29	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.38190	15.38190	15.36080	15.36080		19.26	0.00	0.00	0	1,055.00

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 12/06/2020		Foreign Exchange Future	15.40280	15.40280		15.38150	15.38150		19.21	0.00	0.00	0	0.00
\$ / R	On 28/07/2020		Any day expiry	15.49910	15.49910		15.47630	15.47630		19.30	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020		Foreign Exchange Future	15.59950	15.59950		15.57530	15.57530		19.38	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018		Foreign Exchange Future	14.36000	14.36000		14.34070	14.34070		23.53	0.00	5,801,440.00	404	180.00
\$ / R MAXI	On 18/03/2019		Foreign Exchange Future	14.52240	14.52240		14.50400	14.50400		18.34	0.00	6,302,721.60	434	434.00
\$ / R MAXI	On 14/06/2019		Foreign Exchange Future	14.68070	14.68070		14.66270	14.66270		18.52	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019		Foreign Exchange Future	14.85540	14.85540		14.83770	14.83770		18.55	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019		Foreign Exchange Future	15.02190	15.02190		15.00610	15.00610		18.64	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020		Foreign Exchange Future	15.21860	15.21860		15.20000	15.20000		19.42	0.00	0.00	0	0.00
£ / R	On 14/12/2018		Foreign Exchange Future	18.05690	18.05690		18.12030	18.12030		25.59	0.00	11,050,822.80	612	53,008.00
£ / R	On 14/12/2018	19.30	Call	8.73140	0.00873		10.46840	0.01047	8.731	39.93	0.03	0.00	0	200.00
£ / R	On 31/01/2019		Any day expiry	18.21100	18.21100		18.27570	18.27570		17.73	0.00	0.00	0	27.00
£ / R	On 28/02/2019		Any day expiry	18.29670	18.29670		18.36220	18.36220		17.80	0.00	0.00	0	47.00
£ / R	On 18/03/2019		Foreign Exchange Future	18.35270	18.35270		18.41870	18.41870		17.74	0.00	11,635,611.80	634	376,323.00
£ / R	On 18/03/2019	18.00	Put	499.09970	0.49910		485.16890	0.48517	499.100	17.68	0.40	0.00	0	500.00
£ / R	On 18/03/2019	19.00	Call	426.17920	0.42618		459.44670	0.45945	426.179	18.31	0.37	0.00	0	2,500.00
£ / R	On 18/03/2019	19.19	Put	1,208.34830	1.20835		1,172.43520	1.17244	1,208.348	18.47	0.66	0.00	0	1,000.00
£ / R	On 18/03/2019	20.00	Call	204.63000	0.20463		223.02480	0.22302	204.630	19.31	0.21	0.00	0	500.00
£ / R	On 18/03/2019	20.18	Call	178.95140	0.17895		195.37590	0.19538	178.951	19.50	0.19	0.00	0	1,500.00
£ / R	On 18/03/2019	21.44	Call	65.62050	0.06562		73.17230	0.07317	65.621	20.51	0.08	0.00	0	500.00
£ / R	On 29/03/2019		Any day expiry	18.38780	18.38780		18.45400	18.45400		17.75	0.00	0.00	0	80.00
£ / R	On 14/06/2019		Foreign Exchange Future	18.63210	18.63210		18.69910	18.69910		17.58	0.00	0.00	0	5,889.00
£ / R	On 16/09/2019		Foreign Exchange Future	18.94020	18.94020		19.00880	19.00880		17.87	0.00	0.00	0	13,225.00
£ / R	On 13/12/2019		Foreign Exchange Future	19.23260	19.23260		19.30440	19.30440		18.11	0.00	0.00	0	247.00
£ / R	On 16/03/2020		Foreign Exchange Future	19.57140	19.57140		19.64050	19.64050		18.94	0.00	0.00	0	0.00
¥ / R	On 14/12/2018		Foreign Exchange Future	0.12678	0.12678		0.12701	0.12701		52.67	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019		Foreign Exchange Future	0.12930	0.12930		0.12955	0.12955		23.32	0.00	0.00	0	0.00
¥ / R	On 14/06/2019		Foreign Exchange Future	0.13168	0.13168		0.13194	0.13194		22.73	0.00	0.00	0	0.00
¥ / R	On 16/09/2019		Foreign Exchange Future	0.13435	0.13435		0.13461	0.13461		22.53	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13691	0.13691		0.13720	0.13720		22.67	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.14349	0.14349		0.14370	0.14370		23.14	0.00	0.00	0	0.00
€ / R	On 14/12/2018		Foreign Exchange Future	16.27940	16.27940		16.36020	16.36020		22.77	0.00	50,091,713.80	3,077	77,175.00
€ / R	On 21/12/2018		Any day expiry	16.29810	16.29810		16.37980	16.37980		19.51	0.00	0.00	0	0.00
€ / R	On 21/12/2018	15.83	Put	46.49690	0.04650		37.27210	0.03727	46.497	18.74	0.17	0.00	0	32,000.00
€ / R	On 03/01/2019		Any day expiry	16.34090	16.34090		16.42690	16.42690		16.95	0.00	0.00	0	0.00
€ / R	On 03/01/2019	15.85	Put	81.94990	0.08195		68.98010	0.06898	81.950	15.88	0.22	0.00	0	13,000.00
€ / R	On 28/02/2019		Any day expiry	16.54220	16.54220		16.62690	16.62690		16.77	0.00	0.00	0	26.00
€ / R	On 18/03/2019		Foreign Exchange Future	16.60390	16.60390		16.68920	16.68920		16.83	0.00	49,761,888.30	2,997	75,151.00
€ / R	On 18/03/2019	16.00	Call	889.31090	0.88931		945.95600	0.94596	889.311	15.93	0.69	0.00	0	650.00
€ / R	On 29/03/2019		Any day expiry	16.59390	16.59390		16.67900	16.67900		16.85	0.00	0.00	0	53.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/06/2019	Foreign Exchange Future			16.91350		16.91350		17.00140	17.00140		17.04	0.00	0.00	0	24,389.00
€ / R	On 14/08/2019	Any day expiry			17.13740		17.13740		17.22660	17.22660		17.21	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	887.79130		0.88779		831.14040	0.83114	887.791	17.01	0.45	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	361.65040		0.36165		367.47760	0.36748	361.650	20.49	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.25830		17.25830		17.34890	17.34890		17.23	0.00	0.00	0	8,596.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	631.76560		0.63177		644.85000	0.64485	631.766	18.96	0.36	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.58820		17.58820		17.68150	17.68150		17.41	0.00	316,587.60	18	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	63.96990		0.06397		60.20810	0.06021	63.970	15.89	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	492.72760		0.49273		455.62970	0.45563	492.728	15.74	0.27	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	507.12750		0.50713		511.73680	0.51174	507.128	20.78	0.25	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.89960		17.89960		17.99270	17.99270		18.03	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.67000		97.67000		97.71000	97.71000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			605.44100		605.44100		605.22700	605.22700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			616.07200		616.07200		615.85600	615.85600			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			628.22300		628.22300		628.01300	628.01300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			693.66000		693.66000		693.83400	693.83400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			705.84000		705.84000		706.01800	706.01800			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			719.76100		719.76100		719.95500	719.95500			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			625.77900		625.77900		626.47000	626.47000			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			636.76700		636.76700		637.47100	637.47100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			649.32600		649.32600		650.05500	650.05500			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.35620		10.35620		10.34100	10.34100		18.19	0.00	118,184,954.40	11,412	19,880.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.48830		10.48830		10.47550	10.47550		14.22	0.00	0.00	0	368.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.61780		10.61780		10.60620	10.60620		14.28	0.00	229,599,307.20	21,624	15,746.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.76300		10.76300		10.75210	10.75210		14.37	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.90250		10.90250		10.89320	10.89320		14.54	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	595.32570		0.59533		583.35330	0.58335	595.326	14.69	0.51	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.06670		11.06670		11.05560	11.05560		15.47	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.71820		10.71820		10.73680	10.73680		19.97	0.00	5,359,100.00	500	750.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.86440		10.86440		10.88370	10.88370		15.26	0.00	5,432,200.00	500	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.00090		11.00090		11.02060	11.02060		15.34	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.01800		11.01800		11.03740	11.03740		15.53	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.16480		11.16480		11.18570	11.18570		15.73	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.30780		11.30780		11.33210	11.33210		16.38	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			231.73000		231.73000		225.34000	225.34000			0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.49890		14.49890		14.50050	14.50050		24.94	0.00	0.00	0	1,066.00

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
CHF / R	On 18/03/2019	Foreign Exchange Future	14.80360	14.80360	14.80770	14.80770				17.30	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.09490	15.09490	15.09930	15.09930				17.76	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.41840	15.41840	15.42400	15.42400				18.29	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.73090	15.73090	15.73680	15.73680				18.58	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.41540	16.41540	16.41050	16.41050				19.50	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.08110	2.08110	2.07510	2.07510				21.56	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.10090	2.10090	2.09520	2.09520				16.15	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.12130	2.12130	2.11540	2.11540				16.05	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.19100	2.19100	2.20210	2.20210				20.39	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.23500	2.23500	2.24650	2.24650				16.15	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27820	2.27820	2.28980	2.28980				16.20	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.32530	2.32530	2.33760	2.33760				16.43	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.45650	2.45650	2.46860	2.46860				17.31	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.50800	2.50800	2.51990	2.51990				18.06	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 07/02/2019	Bond Future	11.33149	76.05490	11.31746	76.13363					0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.43874	73.59908	11.42420	73.67940					0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.54857	75.05157	11.53327	75.13473					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 07/02/2019	Bond Future	11.57774	77.90977	11.55341	78.06346					0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.68577	75.01727	11.66057	75.17385					0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.79431	76.49811	11.76799	76.65908					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 07/02/2019	GOVI	619.06200	619.06200	619.75600	619.75600					0.00	0.00	0	451.00
GOVI	On 02/05/2019	GOVI	629.93100	629.93100	630.63900	630.63900					0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	642.35600	642.35600	643.08800	643.08800					0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.83750	1.83750	1.83550	1.83550				23.75	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
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.86170	1.86170		1.86000	1.86000		18.18	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.88480	1.88480		1.88340	1.88340		18.60	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.10460	132.10460		132.10086	132.10086			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.45414	134.45414		134.45063	134.45063			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.09148	137.09148		137.09017	137.09017			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 07/02/2019	Bond Future		100.31644	100.31644		100.31337	100.31337			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.02757	101.02757		101.02471	101.02471			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.04441	103.04441		103.04316	103.04316			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 07/02/2019	Bond Future		102.37917	102.37917		102.37588	102.37588			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		103.05454	103.05454		103.05150	103.05150			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.11180	105.11180		105.11035	105.11035			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 07/02/2019	Bond Future		120.07239	120.07239		120.34066	120.34066			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		122.20784	122.20784		122.48127	122.48127			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.59494	124.59494		124.87587	124.87587			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 07/02/2019	Bond Future		114.41683	114.41683		114.19823	114.19823			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.76575	114.76575		114.54352	114.54352			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.05694	117.05694		116.83218	116.83218			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 07/02/2019	Bond Future		117.21112	117.21112		117.45136	117.45136			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future		119.29573	119.29573		119.54053	119.54053			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		119.85884	119.85884		120.11053	120.11053			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 07/02/2019	Index Future		253.57100	253.57100		253.68000	253.68000			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.08100	258.08100		258.19200	258.19200			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.23100	263.23100		263.34900	263.34900			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	20,000.00
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		0.13980	0.13980		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13950	0.13950		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13910	0.13910		0.13780	0.13780			0.00	0.00	0	2,166.00

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
KES / R	On 16/09/2019	Foreign Exchange Future			0.13910		0.13910		0.13880	0.13880			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13910		0.13910		0.13610	0.13610			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13930		0.13930		0.13350	0.13350			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.68250		1.68250		1.68820	1.68820		19.20	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.70830		1.70830		1.71420	1.71420		14.65	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.73340		1.73340		1.73930	1.73930		15.00	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.88660		9.88660		9.87150	9.87150		18.44	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			10.01250		10.01250		9.99910	9.99910		14.28	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.13770		10.13770		10.12430	10.12430		14.48	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.27640		10.27640		10.26340	10.26340		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.80900		10.80900		10.79050	10.79050		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.96000		10.96000		10.93810	10.93810		16.70	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.33980		1.33980		1.34070	1.34070			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.34720		1.34720		1.34830	1.34830			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.35350		1.35350		1.35460	1.35460			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.25740		1.25740		1.26360	1.26360			0.00	188,610.00	150	400.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.26380		1.26380		1.26990	1.26990			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.26920		1.26920		1.27530	1.27530			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.27500		1.27500		1.28110	1.28110			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28030		1.28030		1.28640	1.28640			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.28600		1.28600		1.29210	1.29210			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.13370		1.13370		1.14080	1.14080			0.00	0.00	0	60.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14330		1.14330		1.15070	1.15070			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15210		1.15210		1.15950	1.15950			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16180		1.16180		1.16920	1.16920			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17080		1.17080		1.17830	1.17830			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17620		1.17620		1.18370	1.18370			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.88770		7.88770	0.12676	7.87350	7.87350		19.84	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.20443		108.63780		9.20521	108.63331		6.51	0.00	326,239,313.40	3,003	73,350.00
R186	On 07/02/2019	Bond Future	8.30	Call	21.16000		0.02116		22.25000	0.02225	21.160	5.99	0.02	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	72.06000		0.07206		74.62000	0.07462	72.060	6.12	0.06	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	272.89000		0.27289		278.36000	0.27836	272.890	6.35	0.18	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,468.97000		1.46897		1,481.15000	1.48115	1,468.970	6.59	0.58	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,139.74000		1.13974		1,147.38000	1.14738	1,139.740	6.67	0.50	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,230.78000		1.23078		1,238.33000	1.23833	1,230.780	6.69	0.53	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,359.55000		1.35955		1,366.94000	1.36694	1,359.550	6.73	0.56	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	912.70000		0.91270		924.43000	0.92443	912.700	6.77	0.42	0.00	0	5,000.00

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
R186	On 07/02/2019	Bond Future	9.38	Call	1,750.89000		1.75089		1,757.60000	1.75760	1,750.890	6.87	0.64	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	542.24000		0.54224		552.35000	0.55235	542.240	7.01	0.28	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	170.63000		0.17063		176.33000	0.17633	170.630	7.52	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	160.49000		0.16049		165.99000	0.16599	160.490	7.54	0.10	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.27054		110.54553		9.27130	110.54127		6.66	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	358.88000		0.35888		361.90000	0.36190	358.880	6.25	0.16	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	500.62000		0.50062		504.14000	0.50414	500.620	6.36	0.21	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	541.25000		0.54125		544.88000	0.54488	541.250	6.38	0.22	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	614.02000		0.61402		617.84000	0.61784	614.020	6.43	0.24	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	777.17000		0.77717		781.30000	0.78130	777.170	6.51	0.28	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,178.61000		1.17861		1,183.14000	1.18314	1,178.610	6.66	0.38	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,687.45000		1.68745		1,692.00000	1.69200	1,687.450	6.82	0.47	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,830.73000		1.83073		1,835.24000	1.83524	1,830.730	6.86	0.50	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,985.13000		1.98513		1,989.59000	1.98959	1,985.130	6.92	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	974.94000		0.97494		982.42000	0.98242	974.940	7.47	0.29	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	726.71000		0.72671		733.38000	0.73338	726.710	7.76	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	662.47000		0.66247		668.86000	0.66886	662.470	7.81	0.21	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	604.30000		0.60430		610.41000	0.61041	604.300	7.81	0.20	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.33214		107.42458		9.33260	107.42207		6.70	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	357.19000		0.35719		359.29000	0.35929	357.190	5.98	0.14	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,632.13000		1.63213		1,635.92000	1.63592	1,632.130	6.75	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,147.92000		1.14792		1,153.42000	1.15342	1,147.920	7.98	0.27	0.00	0	6,000.00
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 07/02/2019	Bond Future			298.92589		298.92589		299.18212	299.18212			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.24228		304.24228		304.50371	304.50371			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.75600		302.75600		303.02766	303.02766			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 07/02/2019	Bond Future			231.60937		231.60937		231.46688	231.46688			0.00	50,259,233.29	217	8,805.00
R202	On 02/05/2019	Bond Future			235.72839		235.72839		235.58416	235.58416			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.41876		236.41876		236.27549	236.27549			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 07/02/2019	Bond Future			8.44617		101.18222		8.45740	101.14496		3.03	0.00	58,685,687.60	580	62,083.00
R2023	On 02/05/2019	Bond Future			8.49470		99.02916		8.50663	98.99151		3.55	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.52968		100.98324		8.54201	100.94652		3.48	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 07/02/2019	Bond Future			9.70447		88.90819		9.68990	88.99772		9.07	0.00	33,607,295.82	378	56,496.00

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
R2030	On 07/02/2019	Bond Future	8.90	Call	56.73000	0.05673	63.73000	0.06373	56.730	8.32	0.05	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	237.60000	0.23760	257.82000	0.25782	237.600	8.71	0.15	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,006.41000	1.00641	1,056.34000	1.05634	1,006.410	9.19	0.43	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,239.15000	1.23915	1,294.71000	1.29471	1,239.150	9.28	0.49	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	394.53000	0.39453	385.77000	0.38577	394.530	10.14	0.19	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.77302	90.46970	9.75790	90.56105		9.20	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	335.87000	0.33587	352.72000	0.35272	335.870	8.53	0.14	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,127.57000	1.12757	1,165.61000	1.16561	1,127.570	9.10	0.34	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,212.35000	1.21235	1,190.86000	1.19086	1,212.350	10.16	0.32	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.84162	88.24956	9.82565	88.34427		9.23	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 07/02/2019	Bond Future			9.90618	91.01982	9.89166	91.11623		9.93	0.00	0.00	0	43,322.00
R2032	On 02/05/2019	Bond Future			9.97349	88.46142	9.95846	88.55975		10.39	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.03865	90.20723	10.02286	90.30898		9.94	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 07/02/2019	Bond Future			10.05227	94.75273	10.03778	94.85909		10.58	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			10.11690	91.91630	10.10193	92.02480		11.10	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.18063	93.73013	10.16494	93.84232		10.63	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 07/02/2019	Bond Future			10.11844	86.99539	10.10390	87.10247		11.63	0.00	6,524,654.25	75	57,599.00
R2037	On 02/05/2019	Bond Future			10.18524	88.52334	10.17023	88.63255		11.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.25297	86.01459	10.23726	86.12739		11.72	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 07/02/2019	Bond Future			10.19836	90.00083	10.17361	90.19596		12.03	0.00	31,680,292.16	352	32,389.00
R2040	On 02/05/2019	Bond Future			10.26500	91.58159	10.23949	91.78034		12.07	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	816.60000	0.81660	868.85000	0.86885	816.600	11.54	0.22	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,567.54000	2.56754	2,675.27000	2.67527	2,567.540	12.32	0.49	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.33275	88.88281	10.30620	89.08705		12.14	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 07/02/2019	Bond Future			10.22168	87.08067	10.19691	87.27832		12.62	0.00	66,094,228.53	759	36,786.00
R2044	On 02/05/2019	Bond Future			10.28592	88.61015	10.26041	88.81143		12.68	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.35117	85.97789	10.32465	86.18466		12.78	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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 07/02/2019	Bond Future			10.20257		90.53327		10.17271	90.77749		12.45	0.00	181,609,739.62	2,006	106,647.00
R2048	On 02/05/2019	Bond Future			10.26143		87.68611		10.23069	87.93491		13.13	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.31955		89.41654		10.28769	89.67168		12.62	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 07/02/2019	Bond Future			5.95140		101.70314		5.98258	101.67527		0.30	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.37085		103.48924		5.41226	103.46115		0.34	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.83906		101.88891		3.89962	101.86199		0.19	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 07/02/2019	Bond Future			7.23520		101.55017		7.26735	101.48812		1.12	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.17400		99.93244		7.21018	99.86955		1.43	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.03963		101.90443		7.08046	101.84199		1.32	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 07/02/2019	Bond Future			9.98455		71.94856		9.96997	72.03962		11.86	0.00	38,276,633.92	532	119,368.00
R209	On 07/02/2019	Bond Future	9.04	Call	29.13000		0.02913		33.23000	0.03323	29.130	10.65	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	374.75000		0.37475		402.12000	0.40212	374.750	11.56	0.21	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	871.86000		0.87186		852.11000	0.85211	871.860	12.69	0.35	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.04291		70.06294		10.02789	70.15578		12.55	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	617.06000		0.61706		642.66000	0.64266	617.060	11.99	0.21	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	1,967.16000		1.96716		2,019.43000	2.01943	1,967.160	12.82	0.48	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1,252.30000		1.25230		1,231.47000	1.23147	1,252.300	13.90	0.31	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	952.68000		0.95268		937.06000	0.93706	952.680	14.37	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future			10.09918		71.44566		10.08351	71.54155		12.08	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 07/02/2019	Bond Future			186.30399		186.30399		186.44959	186.44959			0.00	0.00	0	2,458.00
R210	On 02/05/2019	Bond Future			187.06149		187.06149		187.21013	187.21013			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.79589		190.79589		190.95070	190.95070			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

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
R212	On 07/02/2019	Bond Future	155.74277		155.74277		155.78613	155.78613			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.51274		158.51274		158.55727	158.55727			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.60593		161.60593		161.65399	161.65399			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 07/02/2019	Bond Future	9.79048		83.69551		9.77595	83.78318		9.54	0.00	35,235,809.71	421	32,158.00
R213	On 02/05/2019	Bond Future	9.85244		81.61569		9.83741	81.70511		10.16	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.91268		83.22615		9.89688	83.31875		9.79	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 07/02/2019	Bond Future	10.17689		70.87718		10.15214	71.03644		12.79	0.00	1,346,666.42	19	30,153.00
R214	On 02/05/2019	Bond Future	10.23490		68.82579		10.20945	68.98801		13.45	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.29207		70.18400		10.26569	70.35053		12.92	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	10.45800		10.45800		10.45250	10.45250		20.36	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.60030		10.60030		10.59640	10.59640		15.77	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.74370		10.74370		10.73970	10.73970		15.75	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.66820		2.66820		2.68570	2.68570		26.33	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.56150		2.56150		2.58360	2.58360		21.03	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.47440		2.47440		2.50040	2.50040		21.31	0.00	0.00	0	0.00
Total for Derivatives :												4,193,510,680.02	262,556	10 844 752.00
Grand Total:												4,193,510,680.02	262,556	10 844 752.00