



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: 10/10/2018

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	14.65430	14.65430		14.77050	14.77050		21.88	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.65820	14.65820		14.77640	14.77640		18.98	0.00	0.00	0	4,314.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	280.49060	0.28049	214.49400	0.21449	280.491	20.75	0.73	0.00	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	43.33200	0.04333	86.35880	0.08636	43.332	21.36	0.21	0.00	314.00
\$ / R	On 17/10/2018	Any day expiry	14.66200	14.66200		14.78040	14.78040		19.48	0.00	0.00	0	235.00
\$ / R	On 19/10/2018	Any day expiry	14.66580	14.66580		14.78430	14.78430		19.98	0.00	0.00	0	0.00
\$ / R	On 19/10/2018	Any day expiry	14.50	Put	112.23920	0.11224	79.48320	0.07948	112.239	20.07	0.35	0.00	20,000.00
\$ / R	On 22/10/2018	Any day expiry	14.67160	14.67160		14.79020	14.79020		19.41	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	2.40490	0.00240	1.33450	0.00133	2.405	25.43	0.01	0.00	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	689.02170	0.68902	800.69540	0.80070	689.022	18.42	0.92	0.00	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.67740	14.67740		14.79600	14.79600		20.05	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.68510	14.68510		14.80380	14.80380		19.74	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.68710	14.68710		14.80580	14.80580		19.84	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.68900	14.68900		14.80770	14.80770		19.92	0.00	0.00	0	4,209.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	3.15940	0.00316	2.05090	0.00205	3.159	22.62	0.01	0.00	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	24.39960	0.02440	19.70850	0.01971	24.400	18.81	0.08	0.00	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	792.51500	0.79251	905.66250	0.90566	792.515	18.13	0.89	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	38.00640	0.03801	31.08870	0.03109	38.006	18.08	0.12	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	97.38780	0.09739	76.19970	0.07620	97.388	18.78	0.24	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	125.39390	0.12539	99.68220	0.09968	125.394	19.01	0.29	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	411.10580	0.41111	498.65800	0.49866	411.106	19.26	0.65	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	405.10700	0.40511	492.09500	0.49209	405.107	19.29	0.65	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	288.29740	0.28830	362.29040	0.36229	288.297	19.84	0.52	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	357.65750	0.35766	302.18310	0.30218	357.658	20.36	0.56	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	198.90020	0.19890	257.18830	0.25719	198.900	20.65	0.40	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	165.69520	0.16570	217.49530	0.21750	165.695	21.06	0.34	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	11.31210	0.01131	18.09440	0.01809	11.312	25.49	0.03	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	3.96510	0.00397	6.59100	0.00659	3.965	26.93	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.69100	14.69100	14.80960	14.80960		19.98	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.69290	14.69290	14.81160	14.81160		20.04	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.69870	14.69870	14.81740	14.81740		19.76	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.17830	0.00018	0.12520	0.00013	0.178	24.92	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	38.80670	0.03881	31.13420	0.03113	38.807	18.29	0.11	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	9.83430	0.00983	15.53410	0.01553	9.834	25.52	0.03	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.71420	14.71420	14.83300	14.83300		19.62	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.71810	14.71810	14.83700	14.83700		19.63	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	187.02010	0.18702	156.79530	0.15680	187.020	18.87	0.32	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	471.26710	0.47127	553.29580	0.55330	471.267	19.21	0.61	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.72000	14.72000	14.83890	14.83890		19.63	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.07870	0.00008	0.06890	0.00007	0.079	27.91	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.50630	0.00051	0.54590	0.00055	0.506	24.89	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,508.39460	1.50839	1,624.84340	1.62484	1,508.395	17.65	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	368.22760	0.36823	440.41960	0.44042	368.228	19.70	0.51	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	359.74360	0.35974	430.68890	0.43069	359.744	19.76	0.50	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	301.45480	0.30145	363.68770	0.36369	301.455	20.23	0.44	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	471.45480	0.47145	414.78770	0.41479	471.455	20.23	0.56	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.72580	14.72580	14.84480	14.84480		19.55	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	332.51160	0.33251	397.76220	0.39776	332.512	19.82	0.47	0.00	0	10,000.00
\$ / R	On 20/11/2018	Any day expiry			14.72770	14.72770	14.84680	14.84680		19.55	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.73160	14.73160	14.85080	14.85080		19.52	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.73350	14.73350	14.85270	14.85270		19.53	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	450.78790	0.45079	527.13930	0.52714	450.788	19.26	0.56	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.74510	14.74510	14.86450	14.86450		19.38	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.74700	14.74700	14.86650	14.86650		19.39	0.00	0.00	0	8,824.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	12.00600	0.01201	10.35100	0.01035	12.006	18.27	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	76.54790	0.07655	63.46820	0.06347	76.548	17.58	0.15	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	86.03720	0.08604	71.57420	0.07157	86.037	17.64	0.16	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	808.60660	0.80861	905.34370	0.90534	808.607	18.02	0.76	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	196.93720	0.19694	167.93620	0.16794	196.937	18.36	0.30	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	662.44930	0.66245	751.11890	0.75112	662.449	18.47	0.68	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	404.11270	0.40411	472.84700	0.47285	404.113	19.53	0.50	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	396.09030	0.39609	463.73810	0.46374	396.090	19.58	0.49	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	55.52460	0.05552	71.73780	0.07174	55.525	24.26	0.09	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	28.90220	0.02890	38.24430	0.03824	28.902	25.46	0.05	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.75670	14.75670	14.87640	14.87640		19.26	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	919.88660	0.91989	845.44960	0.84545	919.887	21.13	0.70	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.75860	14.75860	14.87830	14.87830		19.26	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	108.06010	0.10806	91.27330	0.09127	108.060	17.65	0.19	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	230.52390	0.23052	198.41530	0.19842	230.524	18.37	0.32	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	533.63250	0.53363	478.40690	0.47841	533.633	19.66	0.53	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	808.17730	0.80818	738.71010	0.73871	808.177	20.72	0.66	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.76820	14.76820	14.88820	14.88820		19.15	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	68.81620	0.06882	57.20650	0.05721	68.816	17.30	0.13	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	108.00500	0.10800	91.20270	0.09120	108.005	17.53	0.18	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	350.12430	0.35012	408.46840	0.40847	350.124	19.99	0.42	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	198.58080	0.19858	238.69900	0.23870	198.581	21.52	0.26	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.77020	14.77020	14.89020	14.89020		19.15	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.77410	14.77410	14.89410	14.89410		19.15	0.00	1,215,819,785.40	82,294	865,351.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.53800	0.00254	1.93170	0.00193	2.538	22.64	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.20750	0.00321	2.44810	0.00245	3.208	22.44	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.10620	0.00411	3.36080	0.00336	4.106	21.99	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	4.73340	0.00473	3.91760	0.00392	4.733	21.63	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	4.87000	0.00487	4.03920	0.00404	4.870	21.56	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	5.45780	0.00546	4.56420	0.00456	5.458	21.27	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	6.29520	0.00630	5.31710	0.00532	6.295	20.90	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	6.76190	0.00676	5.73890	0.00574	6.762	20.72	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	8.14710	0.00815	6.99810	0.00700	8.147	20.25	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	9.68330	0.00968	8.40410	0.00840	9.683	19.82	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,283.78330	2.28378	2,402.50410	2.40250	2,283.783	19.82	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	11.68500	0.01169	10.24790	0.01025	11.685	19.35	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	12.56400	0.01256	11.06070	0.01106	12.564	19.17	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	13.90990	0.01391	12.30790	0.01231	13.910	18.91	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	18.63310	0.01863	16.70430	0.01670	18.633	18.19	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	20.05330	0.02005	18.03020	0.01803	20.053	18.01	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,794.15330	1.79415	1,912.13020	1.91213	1,794.153	18.01	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	21.58580	0.02159	19.46210	0.01946	21.586	17.83	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	23.23860	0.02324	21.00740	0.02101	23.239	17.65	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,601.04780	1.60105	1,718.57750	1.71858	1,601.048	17.29	0.94	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	27.75980	0.02776	25.23730	0.02524	27.760	17.21	0.06	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	29.02510	0.02903	26.42260	0.02642	29.025	17.11	0.06	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,553.12510	1.55313	1,670.52260	1.67052	1,553.125	17.11	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	32.99010	0.03299	29.40720	0.02941	32.990	16.95	0.07	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	33.88010	0.03388	29.86060	0.02986	33.880	16.96	0.07	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,370.18930	1.37019	1,481.96690	1.48197	1,370.189	17.09	0.91	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	46.08930	0.04609	37.86690	0.03787	46.089	17.09	0.09	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	52.07500	0.05207	42.96570	0.04297	52.075	17.15	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,326.17500	1.32618	1,437.06570	1.43707	1,326.175	17.15	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	65.79910	0.06580	54.73480	0.05473	65.799	17.26	0.12	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	78.59700	0.07860	65.79020	0.06579	78.597	17.35	0.14	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	82.06460	0.08206	68.79750	0.06880	82.065	17.37	0.14	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	91.22260	0.09122	76.76120	0.07676	91.223	17.43	0.16	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,091.15990	1.09116	1,195.95530	1.19596	1,091.160	17.46	0.84	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	99.06470	0.09906	83.60620	0.08361	99.065	17.47	0.17	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	101.09910	0.10110	85.38570	0.08539	101.099	17.48	0.17	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,075.19910	1.07520	1,179.48570	1.17949	1,075.199	17.48	0.83	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	123.11680	0.12312	104.71750	0.10472	123.117	17.60	0.20	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	959.40140	0.95940	1,059.57430	1.05957	959.401	17.65	0.79	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	148.30120	0.14830	126.98980	0.12699	148.301	17.71	0.22	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	922.40120	0.92240	1,021.08980	1.02109	922.401	17.71	0.78	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	178.40400	0.17840	152.38140	0.15238	178.404	17.90	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	184.86100	0.18486	157.84740	0.15785	184.861	17.94	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	832.24550	0.83225	924.73070	0.92473	832.246	17.96	0.73	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	194.82480	0.19482	166.29470	0.16629	194.825	17.99	0.27	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	198.21980	0.19822	169.36560	0.16937	198.220	18.01	0.28	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	786.26730	0.78627	876.15460	0.87615	786.267	18.09	0.71	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	212.16730	0.21217	182.05460	0.18205	212.167	18.09	0.29	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	226.70810	0.22671	195.32430	0.19532	226.708	18.17	0.30	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	754.53680	0.75454	842.83480	0.84283	754.537	18.19	0.69	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	249.63670	0.24964	216.33140	0.21633	249.637	18.28	0.32	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	261.60490	0.26160	227.33050	0.22733	261.605	18.34	0.33	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	705.70490	0.70570	791.43050	0.79143	705.705	18.34	0.67	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	269.76760	0.26977	234.84820	0.23485	269.768	18.38	0.34	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	693.86760	0.69387	778.94820	0.77895	693.868	18.38	0.66	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	286.54370	0.28654	250.32590	0.25033	286.544	18.46	0.35	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	664.92810	0.66493	748.38860	0.74839	664.928	18.47	0.64	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	642.44530	0.64245	724.60060	0.72460	642.445	18.55	0.63	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	609.82350	0.60982	690.02280	0.69002	609.823	18.67	0.61	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	335.72350	0.33572	295.92280	0.29592	335.723	18.67	0.39	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	340.41260	0.34041	300.28900	0.30029	340.413	18.69	0.39	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	384.26450	0.38426	341.20470	0.34120	384.264	18.86	0.43	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	558.36450	0.55836	635.30470	0.63530	558.364	18.86	0.57	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	553.41680	0.55342	630.02990	0.63003	553.417	18.88	0.57	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	548.50220	0.54850	624.79090	0.62479	548.502	18.90	0.57	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	524.46940	0.52447	599.13620	0.59914	524.469	18.99	0.55	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	420.36940	0.42037	375.03620	0.37504	420.369	18.99	0.45	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	510.47150	0.51047	584.16480	0.58416	510.472	19.05	0.54	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	458.18900	0.45819	410.59270	0.41059	458.189	19.13	0.47	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	463.72950	0.46373	415.81000	0.41581	463.729	19.15	0.48	0.00	0	700.00

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	14.75	Call	487.82950	0.48783	559.91000	0.55991	487.829	19.15	0.52	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	492.67330	0.49267	442.41680	0.44242	492.673	19.27	0.49	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	466.77330	0.46677	536.51680	0.53652	466.773	19.27	0.51	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	450.52780	0.45053	518.40750	0.51841	450.528	19.37	0.49	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	446.55020	0.44655	513.96560	0.51397	446.550	19.40	0.49	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	553.03560	0.55304	498.14110	0.49814	553.036	19.52	0.52	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	616.55350	0.61655	558.11900	0.55812	616.553	19.77	0.56	0.00	0	30,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	390.65350	0.39065	452.21900	0.45222	390.653	19.77	0.44	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	387.17120	0.38717	448.38990	0.44839	387.171	19.80	0.44	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	360.36510	0.36037	418.84160	0.41884	360.365	20.00	0.42	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	357.14200	0.35714	415.28230	0.41528	357.142	20.02	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	341.44290	0.34144	397.91610	0.39792	341.443	20.15	0.40	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	752.31970	0.75232	687.15280	0.68715	752.320	20.28	0.61	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	787.94410	0.78794	721.17510	0.72118	787.944	20.40	0.63	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	824.19560	0.82420	755.85820	0.75586	824.196	20.53	0.64	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	280.05900	0.28006	329.58120	0.32958	280.059	20.70	0.34	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	258.25380	0.25825	305.12640	0.30513	258.254	20.93	0.32	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	253.64580	0.25365	299.94550	0.29995	253.646	20.98	0.31	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	975.02170	0.97502	900.75660	0.90076	975.022	21.03	0.69	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	249.12170	0.24912	294.85660	0.29486	249.122	21.03	0.31	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	246.86890	0.24687	292.34310	0.29234	246.869	21.05	0.31	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	229.57660	0.22958	273.02410	0.27302	229.577	21.25	0.29	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	227.50560	0.22751	270.70420	0.27070	227.506	21.27	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	225.45160	0.22545	268.40480	0.26840	225.452	21.30	0.29	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	207.80360	0.20780	248.33040	0.24833	207.804	21.51	0.27	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	202.24470	0.20224	241.91870	0.24192	202.245	21.58	0.26	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,249.04910	1.24905	1,165.72500	1.16573	1,249.049	21.85	0.76	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	181.50900	0.18151	217.92090	0.21792	181.509	21.87	0.24	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	171.98990	0.17199	206.85910	0.20686	171.990	22.02	0.23	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	158.69070	0.15869	191.34800	0.19135	158.691	22.24	0.21	0.00	0	10,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	143.90890	0.14391	174.03440	0.17403	143.909	22.50	0.19	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	140.13860	0.14014	169.60580	0.16961	140.139	22.57	0.19	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	132.91620	0.13292	161.10440	0.16110	132.916	22.72	0.18	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	128.32680	0.12833	155.69130	0.15569	128.327	22.81	0.18	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.50	Call	100.89670	0.10090	124.29210	0.12429	100.897	23.33	0.14	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	95.47310	0.09547	117.81410	0.11781	95.473	23.45	0.13	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	76.67410	0.07667	95.22580	0.09523	76.674	23.93	0.11	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	64.02770	0.06403	79.90030	0.07990	64.028	24.32	0.09	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.78580	14.78580	14.90600	14.90600		19.11	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	132.71570	0.13272	113.48690	0.11349	132.716	17.49	0.20	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	261.03680	0.26104	227.62940	0.22763	261.037	18.14	0.32	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	564.57820	0.56458	510.24780	0.51025	564.578	19.36	0.52	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	833.78200	0.83378	766.30070	0.76630	833.782	20.34	0.63	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.78780	14.78780	14.90800	14.90800		19.11	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	32.04980	0.03205	29.03860	0.02904	32.050	17.18	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	37.07400	0.03707	33.66900	0.03367	37.074	16.85	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	557.91750	0.55792	632.89290	0.63289	557.918	18.84	0.56	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	516.56720	0.51657	588.61970	0.58862	516.567	19.01	0.53	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.80730	14.80730	14.92780	14.92780		18.84	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	29.39030	0.02939	27.42090	0.02742	29.390	17.59	0.05	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	124.76920	0.12477	107.12600	0.10713	124.769	17.20	0.18	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	836.19390	0.83619	924.48570	0.92449	836.194	17.76	0.70	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	260.32300	0.26032	227.23140	0.22723	260.323	17.82	0.31	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	620.23480	0.62023	564.44060	0.56444	620.235	19.21	0.53	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	97.98900	0.09799	118.46280	0.11846	97.989	23.48	0.13	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	59.88100	0.05988	73.09300	0.07309	59.881	24.72	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.81120	14.81120	14.93180	14.93180		18.82	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.84240	14.84240	14.96320	14.96320		18.84	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	25.37900	0.02538	22.19520	0.02220	25.379	18.16	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.86540	14.86540	14.98660	14.98660		18.75	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.86730	14.86730	14.98850	14.98850		18.76	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	48.62810	0.04863	43.89190	0.04389	48.628	17.21	0.07	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	314.28490	0.31428	281.16090	0.28116	314.285	17.67	0.32	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	856.71190	0.85671	941.46520	0.94147	856.712	17.90	0.65	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	520.29620	0.52030	584.92620	0.58493	520.296	19.33	0.46	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.89230	14.89230	15.01380	15.01380		18.80	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.92110	14.92110	15.04300	15.04300		18.74	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	65.82250	0.06582	57.70830	0.05771	65.823	16.97	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	355.72610	0.35573	324.63860	0.32464	355.726	17.59	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	879.02960	0.87903	962.36270	0.96236	879.030	18.07	0.62	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	565.78530	0.56579	631.36800	0.63137	565.785	19.43	0.45	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.95560	14.95560	15.07800	15.07800		18.76	0.00	71,128,833.60	4,756	46,866.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.63440	0.00263	2.01570	0.00202	2.634	21.61	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	10.69590	0.01070	8.47740	0.00848	10.696	17.68	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	33.04290	0.03304	24.94270	0.02494	33.043	16.91	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	35.32470	0.03532	26.98250	0.02698	35.325	16.90	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	65.19990	0.06520	54.83350	0.05483	65.200	16.80	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	67.16040	0.06716	56.71250	0.05671	67.160	16.79	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	75.48230	0.07548	64.73990	0.06474	75.482	16.77	0.09	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	81.08920	0.08109	70.18870	0.07019	81.089	16.76	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	89.49050	0.08949	78.40190	0.07840	89.490	16.74	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	93.29560	0.09330	82.13940	0.08214	93.296	16.74	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	106.90650	0.10691	95.58370	0.09558	106.906	16.71	0.12	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	118.87630	0.11888	107.48340	0.10748	118.876	16.69	0.14	277,261,245.12	135,043	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	123.62380	0.12362	112.22040	0.11222	123.624	16.68	0.14	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	140.80380	0.14080	129.13450	0.12913	140.804	16.67	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	149.30030	0.14930	136.39950	0.13640	149.300	16.71	0.16	121,752.48	50	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	160.40990	0.16041	145.89510	0.14590	160.410	16.77	0.17	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 18/03/2019	Foreign Exchange Future	13.60	Put	172.07460	0.17207	155.86460	0.15586	172.075	16.82	0.18	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	191.91420	0.19191	174.38910	0.17439	191.914	16.90	0.20	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	197.10420	0.19710	179.24620	0.17925	197.104	16.92	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	202.39010	0.20239	184.19360	0.18419	202.390	16.94	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	210.48890	0.21049	191.78510	0.19179	210.489	16.98	0.21	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	221.62220	0.22162	202.22780	0.20223	221.622	17.02	0.22	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	242.01960	0.24202	221.39480	0.22139	242.020	17.09	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	254.20390	0.25420	232.86310	0.23286	254.204	17.13	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	286.37200	0.28637	263.19340	0.26319	286.372	17.24	0.26	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	299.92820	0.29993	275.99810	0.27600	299.928	17.28	0.27	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	358.11820	0.35812	331.09660	0.33110	358.118	17.45	0.31	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	391.58100	0.39158	360.98830	0.36099	391.581	17.59	0.32	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,055.80860	1.05581	1,146.70590	1.14671	1,055.809	17.62	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	422.23640	0.42224	388.43870	0.38844	422.236	17.71	0.34	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	463.51960	0.46352	427.71730	0.42772	463.520	17.87	0.36	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	958.13110	0.95813	1,043.83880	1.04384	958.131	17.94	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	947.79270	0.94779	1,033.05360	1.03305	947.793	17.97	0.63	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	492.19270	0.49219	455.05360	0.45505	492.193	17.97	0.37	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	506.86640	0.50687	469.06320	0.46906	506.866	18.02	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	521.76920	0.52177	483.29870	0.48330	521.769	18.07	0.39	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	567.81280	0.56781	527.34950	0.52735	567.813	18.23	0.41	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	615.82230	0.61582	573.37360	0.57337	615.822	18.39	0.43	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	654.48710	0.65449	610.50590	0.61051	654.487	18.51	0.44	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	660.10540	0.66011	615.90720	0.61591	660.105	18.53	0.45	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	665.74290	0.66574	621.32800	0.62133	665.743	18.55	0.45	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	671.40720	0.67141	626.77590	0.62678	671.407	18.56	0.45	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	736.73200	0.73673	811.90300	0.81190	736.732	18.77	0.52	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	789.43960	0.78944	740.44170	0.74044	789.440	18.92	0.49	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	826.56340	0.82656	776.25280	0.77625	826.563	19.02	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	839.10620	0.83911	788.33290	0.78833	839.106	19.06	0.51	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	845.40860	0.84541	794.40430	0.79440	845.409	19.07	0.51	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	656.42200	0.65642	726.89770	0.72690	656.422	19.15	0.48	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	883.65000	0.88365	831.26780	0.83127	883.650	19.18	0.52	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	890.09010	0.89009	837.48340	0.83748	890.090	19.20	0.53	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	968.94080	0.96894	913.62650	0.91363	968.941	19.41	0.55	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	563.02010	0.56302	627.25200	0.62725	563.020	19.64	0.43	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	559.95290	0.55995	623.96850	0.62397	559.953	19.66	0.42	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	547.85580	0.54786	611.01480	0.61101	547.856	19.73	0.42	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	541.91330	0.54191	604.64520	0.60465	541.913	19.76	0.41	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	536.03920	0.53604	598.34610	0.59835	536.039	19.80	0.41	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	502.19060	0.50219	561.99250	0.56199	502.191	20.01	0.39	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	463.48900	0.46349	519.87930	0.51988	463.489	20.29	0.36	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	458.60530	0.45861	514.53010	0.51453	458.605	20.33	0.36	1,474,452,005.73	270,086	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	444.29110	0.44429	498.90390	0.49890	444.291	20.44	0.35	0.00	0	4,145.00

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	16.00	Call	419.34520	0.41935	471.68350	0.47168	419.345	20.64	0.33	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	391.90630	0.39191	441.65280	0.44165	391.906	20.89	0.32	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	359.10280	0.35910	405.64050	0.40564	359.103	21.20	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	344.78840	0.34479	389.88100	0.38988	344.788	21.35	0.28	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	310.23450	0.31023	353.54190	0.35354	310.235	21.67	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	306.91330	0.30691	350.12580	0.35013	306.913	21.70	0.26	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	253.38540	0.25339	290.59580	0.29060	253.385	22.23	0.22	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	252.05430	0.25205	289.10780	0.28911	252.054	22.25	0.22	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	245.52200	0.24552	281.80930	0.28181	245.522	22.32	0.21	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	237.93650	0.23794	273.31930	0.27332	237.937	22.41	0.21	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	236.69690	0.23670	271.93290	0.27193	236.697	22.43	0.20	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	235.46740	0.23547	270.55450	0.27055	235.467	22.44	0.20	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	220.10860	0.22011	253.33150	0.25333	220.109	22.63	0.19	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	212.31630	0.21232	244.57350	0.24457	212.316	22.74	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	191.74900	0.19175	221.40060	0.22140	191.749	23.03	0.17	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	150.69100	0.15069	173.80300	0.17380	150.691	23.81	0.14	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	131.43090	0.13143	149.59340	0.14959	131.431	24.75	0.12	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.97290	14.97290	15.09550	15.09550		18.74	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	297.52780	0.29753	274.45490	0.27445	297.528	17.24	0.26	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.97680	14.97680	15.09940	15.09940		18.83	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	80.97390	0.08097	69.70030	0.06970	80.974	16.66	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	392.78520	0.39279	364.73400	0.36473	392.785	17.53	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	899.81230	0.89981	982.69450	0.98269	899.812	18.26	0.59	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	602.94370	0.60294	669.17210	0.66917	602.944	19.57	0.44	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.98440	14.98440	15.10720	15.10720		18.80	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.03840	15.03840	15.16170	15.16170		18.79	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	93.58700	0.09359	81.71000	0.08171	93.587	16.24	0.10	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,733.74610	1.73375	1,840.94940	1.84095	1,733.746	16.68	0.83	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	428.06830	0.42807	400.65250	0.40065	428.068	17.46	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	919.41590	0.91942	1,000.99420	1.00099	919.416	18.43	0.57	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	637.84640	0.63785	704.42430	0.70442	637.846	19.69	0.43	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.09820	15.09820	15.22210	15.22210		18.79	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	103.58650	0.10359	89.96640	0.08997	103.586	15.87	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	459.41880	0.45942	432.36470	0.43236	459.419	17.43	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	938.34920	0.93835	1,018.69290	1.01869	938.349	18.64	0.55	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	668.98150	0.66898	735.90450	0.73590	668.981	19.85	0.42	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.10400	15.10400	15.22790	15.22790		18.76	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.12530	15.12530	15.24940	15.24940		18.84	0.00	0.00	0	18,950.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.31160	0.00931	8.64090	0.00864	9.312	19.05	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	27.15290	0.02715	18.58270	0.01858	27.153	14.57	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	70.97300	0.07097	56.56590	0.05657	70.973	15.34	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	105.02320	0.10502	88.00040	0.08800	105.023	15.71	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	108.43930	0.10844	91.20440	0.09120	108.439	15.75	0.11	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	155.50800	0.15551	136.04540	0.13605	155.508	16.14	0.14	0.00	0	30,000.00

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 14/06/2019	Foreign Exchange Future	13.83	Put	318.74540	0.31875	297.74400	0.29774	318.745	16.99	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	335.19330	0.33519	313.53080	0.31353	335.193	17.05	0.25	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,514.94480	1.51494	1,616.03550	1.61604	1,514.945	17.15	0.74	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,251.68250	1.25168	1,346.05380	1.34605	1,251.683	17.61	0.66	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,170.42100	1.17042	1,259.75550	1.25976	1,170.421	17.88	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	650.82350	0.65082	615.12390	0.61512	650.823	17.97	0.38	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,058.40420	1.05840	1,143.25720	1.14326	1,058.404	18.28	0.58	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	779.74150	0.77974	852.10290	0.85210	779.741	19.44	0.46	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	757.33820	0.75734	828.46290	0.82846	757.338	19.55	0.45	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	702.96380	0.70296	770.97500	0.77097	702.964	19.82	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	669.22870	0.66923	735.16550	0.73517	669.229	20.00	0.41	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	647.96380	0.64796	712.35460	0.71235	647.964	20.13	0.40	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	303.52680	0.30353	341.50920	0.34151	303.527	22.88	0.21	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.13680	15.13680	15.26100	15.26100		18.81	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	703.32430	0.70332	666.10750	0.66611	703.324	18.10	0.40	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	412.65640	0.41266	460.74340	0.46074	412.656	21.86	0.27	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.15230	15.15230	15.27660	15.27660		18.78	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	113.04440	0.11304	92.83990	0.09284	113.044	15.63	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	484.45040	0.48445	459.39060	0.45939	484.450	17.39	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	952.41410	0.95241	1,032.45360	1.03245	952.414	18.81	0.53	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	692.67370	0.69267	760.51620	0.76052	692.674	19.99	0.41	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.15810	15.15810	15.28250	15.28250		18.76	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.16190	15.16190	15.28640	15.28640		18.77	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	217.81570	0.21782	195.44480	0.19544	217.816	16.42	0.18	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	587.57460	0.58757	647.97270	0.64797	587.575	20.70	0.36	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.21650	15.21650	15.34120	15.34120		18.79	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	120.04080	0.12004	108.83250	0.10883	120.041	15.28	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	512.39100	0.51239	487.78780	0.48779	512.391	17.38	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	977.04510	0.97705	1,057.59140	1.05759	977.045	18.99	0.52	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	726.14670	0.72615	793.90200	0.79390	726.147	20.13	0.41	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.21840	15.21840	15.34320	15.34320		18.79	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.24190	15.24190	15.36670	15.36670		18.83	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	623.39100	0.62339	595.88710	0.59589	623.391	17.61	0.35	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	703.88510	0.70389	769.69960	0.76970	703.885	20.38	0.39	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.27510	15.27510	15.40010	15.40010		18.88	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	127.53280	0.12753	118.80930	0.11881	127.533	15.07	0.11	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	537.09330	0.53709	511.45630	0.51146	537.093	17.40	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	990.43560	0.99044	1,070.51700	1.07052	990.436	19.18	0.50	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	748.80470	0.74880	816.65770	0.81666	748.805	20.30	0.40	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.28100	15.28100	15.40600	15.40600		18.86	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.28680	15.28680	15.41190	15.41190		18.87	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	353.97730	0.35398	389.27130	0.38927	353.977	24.03	0.20	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.30830	15.30830	15.43350	15.43350		18.84	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.59970	0.01560	12.61820	0.01262	15.600	17.71	0.02	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	50.95950	0.05096	50.25110	0.05025	50.959	13.76	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	417.83450	0.41783	394.06110	0.39406	417.834	17.06	0.25	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	439.40430	0.43940	415.30500	0.41531	439.404	17.12	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	484.49750	0.48450	459.76970	0.45977	484.498	17.23	0.28	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	504.05020	0.50405	479.07430	0.47907	504.050	17.28	0.29	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	532.17840	0.53218	506.86770	0.50687	532.178	17.34	0.30	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	582.44220	0.58244	556.58020	0.55658	582.442	17.46	0.32	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	769.10660	0.76911	736.24980	0.73625	769.107	17.93	0.38	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,155.60410	1.15560	1,112.73970	1.11274	1,155.604	18.95	0.47	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,022.19680	1.02220	1,102.88630	1.10289	1,022.197	19.17	0.50	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,270.39180	1.27039	1,225.74150	1.22574	1,270.392	19.18	0.50	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	916.58310	0.91658	992.72690	0.99273	916.583	19.60	0.46	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	592.13470	0.59213	650.37100	0.65037	592.135	21.41	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	522.35880	0.52236	575.11630	0.57512	522.359	21.92	0.29	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	490.76260	0.49076	540.90190	0.54090	490.763	22.18	0.27	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	479.39560	0.47940	528.57290	0.52857	479.396	22.28	0.27	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	432.41650	0.43242	477.49420	0.47749	432.417	22.73	0.24	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	414.20060	0.41420	454.44470	0.45444	414.201	23.01	0.23	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	400.33620	0.40034	437.25370	0.43725	400.336	23.30	0.22	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	397.01330	0.39701	433.62090	0.43362	397.013	23.37	0.22	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	349.93760	0.34994	382.00460	0.38200	349.938	24.52	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.33570	15.33570	15.46090	15.46090		18.88	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	139.45570	0.13946	129.52580	0.12953	139.456	15.04	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	558.66640	0.55867	533.17990	0.53318	558.666	17.38	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,012.29720	1.01230	1,092.21030	1.09221	1,012.297	19.31	0.49	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	776.67780	0.77668	844.98170	0.84498	776.678	20.40	0.40	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.33960	15.33960	15.46490	15.46490		18.89	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.40010	15.40010	15.52580	15.52580		18.97	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	150.86350	0.15086	145.15430	0.14515	150.864	15.03	0.12	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	580.41740	0.58042	554.37550	0.55438	580.417	17.42	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,032.03970	1.03204	1,111.55460	1.11155	1,032.040	19.57	0.48	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	804.15880	0.80416	872.38750	0.87239	804.159	20.65	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.46370	15.46370	15.58870	15.58870		19.09	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	165.08260	0.16508	159.33790	0.15934	165.083	15.15	0.12	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	599.00850	0.59901	572.96560	0.57297	599.008	17.46	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,059.77360	1.05977	1,137.87730	1.13788	1,059.774	19.80	0.47	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	836.13210	0.83613	903.49460	0.90349	836.132	20.86	0.39	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.47030	15.47030	15.59510	15.59510		19.08	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.49440	15.49440	15.61900	15.61900		19.16	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	45.34540	0.04535	45.38420	0.04538	45.345	14.84	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	370.68900	0.37069	350.63260	0.35063	370.689	16.55	0.21	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	760.13450	0.76013	822.71770	0.82272	760.134	21.46	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	454.73960	0.45474	493.51030	0.49351	454.740	25.28	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.53390	15.53390	15.65800	15.65800		19.23	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	182.38640		0.18239		171.59570	0.17160	182.386	15.34	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	616.42780		0.61643		590.89400	0.59089	616.428	17.47	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,087.67870		1.08768		1,164.35140	1.16435	1,087.679	20.02	0.47	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	870.74850		0.87075		937.65390	0.93765	870.749	21.05	0.39	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.53830		15.53830		15.66230	15.66230		19.24	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.60190		15.60190		15.72510	15.72510		19.32	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.66990		15.66990		15.79220	15.79220		19.38	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.70060		15.70060		15.82250	15.82250		19.44	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.73790		15.73790		15.85940	15.85940		19.50	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.79720		15.79720		15.91780	15.91780		19.54	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.87170		15.87170		15.99150	15.99150		19.59	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.89370		15.89370		16.01310	16.01310		19.64	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.99460		15.99460		16.11270	16.11270		19.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.09990		16.09990		16.21670	16.21670		19.78	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.77410		14.77410		14.89410	14.89410		19.15	0.00	73,870.50	5	336.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.95560		14.95560		15.07800	15.07800		18.76	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.12530		15.12530		15.24940	15.24940		18.84	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.30830		15.30830		15.43350	15.43350		18.84	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.49440		15.49440		15.61900	15.61900		19.16	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry			19.35450		19.35450		19.34710	19.34710		17.78	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.56020		19.56020		19.55400	19.55400		18.11	0.00	508,565.20	26	439,892.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	728.29920		0.72830		735.28800	0.73529	728.299	18.01	0.58	0.00	0	200.00
£ / R	On 14/12/2018	Foreign Exchange Future	21.00	Call	185.74940		0.18575		193.41250	0.19341	185.749	19.78	0.21	0.00	0	400.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.89870		19.89870		19.89360	19.89360		17.76	0.00	0.00	0	6,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	231.78570		0.23179		239.73630	0.23974	231.786	17.48	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	886.39260		0.88639		901.21480	0.90121	886.393	17.83	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	439.23340		0.43923		453.93160	0.45393	439.233	18.98	0.30	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			20.21400		20.21400		20.21010	20.21010		18.12	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.56070		20.56070		20.55640	20.55640		18.42	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			20.91110		20.91110		20.90510	20.90510		18.84	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			21.29940		21.29940		21.28780	21.28780		19.19	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.13166		0.13166		0.13225	0.13225		25.34	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13439		0.13439		0.13498	0.13498		23.44	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13695		0.13695		0.13756	0.13756		22.83	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			16.90720		16.90720		16.95930	16.95930		17.23	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.12170		17.12170		17.17610	17.17610		17.68	0.00	1,369,736.00	80	110,461.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.48210		17.48210		17.53780	17.53780		17.49	0.00	87,410.50	5	36,666.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	117.60600		0.11761		117.87180	0.11787	117.606	15.70	0.12	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,672.16200		1.67216		1,726.84050	1.72684	1,672.162	15.74	0.82	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	715.90800		0.71591		710.27350	0.71027	715.908	17.24	0.45	0.00	0	462.00

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	19.65	Call	276.84290		0.27684		306.20630	0.30621	276.843	20.75	0.22	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.82280		17.82280		17.88040	17.88040		17.52	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.06730		18.06730		18.12630	18.12630		17.59	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	600.64820		0.60065		600.67440	0.60067	600.648	16.28	0.32	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	699.71790		0.69972		744.90840	0.74491	699.718	19.51	0.35	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			18.20020		18.20020		18.25970	18.25970		17.63	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future			18.52750		18.52750		18.58270	18.58270		17.79	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.97530		18.97530		19.02930	19.02930		17.98	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.39000		98.39000		98.43000	98.43000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.85100		587.85100		587.40600	587.40600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			599.15500		599.15500		598.69900	598.69900			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			609.10900		609.10900		608.64400	608.64400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			676.62800		676.62800		676.26500	676.26500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			689.63900		689.63900		689.26600	689.26600			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			701.09600		701.09600		700.71600	700.71600			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			611.39700		611.39700		611.28500	611.28500			0.00	18,341,910.00	3	857.00
ALBI	On 07/02/2019	Index Future			623.15400		623.15400		623.03700	623.03700			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future			633.50600		633.50600		633.38700	633.38700			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.49600		10.49600		10.54650	10.54650		15.02	0.00	1,081,088.00	103	36,597.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.63830		10.63830		10.69070	10.69070		14.59	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.77690		10.77690		10.83100	10.83100		14.84	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.92980		10.92980		10.98500	10.98500		15.07	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			11.08400		11.08400		11.14090	11.14090		15.50	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.26020		11.26020		11.31390	11.31390		15.86	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.39830		11.39830		11.49850	11.49850		16.04	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.55800		11.55800		11.66110	11.66110		15.62	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.70450		11.70450		11.80930	11.80930		16.13	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.72030		11.72030		11.82700	11.82700		16.33	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.87750		11.87750		11.98590	11.98590		16.70	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			12.03940		12.03940		12.14770	12.14770		16.88	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future			697.85090		697.85090		697.59640	697.59640			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future			15.00710		15.00710		15.07410	15.07410		18.00	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future			15.34080		15.34080		15.40950	15.40950		18.01	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.65420		15.65420		15.72550	15.72550		18.27	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			16.00170		16.00170		16.07500	16.07500		18.50	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			16.29830		16.29830		16.36570	16.36570		18.60	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 16/03/2020	Foreign Exchange Future	17.02070		17.02070		17.07570	17.07570		19.02	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.12370		2.12370		2.13970	2.13970		16.63	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.14000		2.14000		2.15660	2.15660		16.55	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.15780		2.15780		2.17460	2.17460		16.53	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	339.75550		339.75550		371.00370	371.00370			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.31740		2.31740		2.32330	2.32330		16.85	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.36790		2.36790		2.37370	2.37370		16.42	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.41590		2.41590		2.42250	2.42250		16.79	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.46090		2.46090		2.46710	2.46710		17.14	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.61540		2.61540		2.62020	2.62020		18.06	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.69020		2.69020		2.69580	2.69580		18.53	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.25617		74.24502		11.25533	74.24979			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.39990		75.67280		11.39913	75.67708			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.52223		73.14037		11.52147	73.14452			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	11.48432		76.17786		11.47816	76.21727			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.62021		77.64277		11.61389	77.68240			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.74159		74.67243		11.73507	74.71257			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	605.30000		605.30000		605.24600	605.24600			0.00	0.00	0	461.00
GOVI	On 07/02/2019	GOVI	616.94000		616.94000		616.88200	616.88200			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	627.18900		627.18900		627.13000	627.13000			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.88730		1.88730		1.90310	1.90310		19.36	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.91250		1.91250		1.92860	1.92860		18.65	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.93630		1.93630		1.95270	1.95270		18.91	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
I2025	On 01/11/2018	Bond Future		132.54134	132.54134		132.48074	132.48074			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.70739	133.70739		133.64522	133.64522			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.95000	135.95000		135.88578	135.88578			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		100.71883	100.71883		100.76657	100.76657			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.67974	102.67974		102.72804	102.72804			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.32953	103.32953		103.37777	103.37777			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future		102.82689	102.82689		102.77855	102.77855			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.82887	104.82887		104.77928	104.77928			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.44254	105.44254		105.39145	105.39145			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		122.67159	122.67159		122.61412	122.61412			0.00	19,627,454.40	160	9,768.00
I2038	On 07/02/2019	Bond Future		123.46874	123.46874		123.40967	123.40967			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.53970	125.53970		125.47855	125.47855			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		116.62557	116.62557		116.57039	116.57039			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.89606	118.89606		118.83968	118.83968			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.20503	119.20503		119.14662	119.14662			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		122.59315	122.59315		122.53548	122.53548			0.00	0.00	0	10,079.00
I2050	On 07/02/2019	Bond Future		123.20875	123.20875		123.14965	123.14965			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		125.27528	125.27528		125.21406	125.21406			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		253.47400	253.47400		253.44300	253.44300			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.40900	258.40900		258.37700	258.37700			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.74300	262.74300		262.71000	262.71000			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		0.14490	0.14490		0.14640	0.14640			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14320	0.14320		0.14500	0.14500			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14360	0.14360		0.14530	0.14530			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.81450	1.81450		1.80920	1.80920		15.56	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NOK/R	On 18/03/2019	Foreign Exchange Future			1.84470		1.84470		1.83950	1.83950		15.37	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.87340		1.87340		1.86820	1.86820		15.78	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.57520		9.57520		9.61000	9.61000		15.83	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.70320		9.70320		9.73970	9.73970		15.33	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.82830		9.82830		9.86580	9.86580		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.96730		9.96730		10.00590	10.00590		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.50590		10.50590		10.53560	10.53560		16.83	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.67420		10.67420		10.70360	10.70360		17.04	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.36490		1.36490		1.36330	1.36330			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.37260		1.37260		1.37360	1.37360			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.37890		1.37890		1.38350	1.38350			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.32400		1.32400		1.31290	1.31290			0.00	0.00	0	30.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15890		1.15890		1.15320	1.15320			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16890		1.16890		1.16310	1.16310			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17830		1.17830		1.17250	1.17250			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.24200		111.01457		9.25507	110.93767		7.10	0.00	5,772,757.64	52	68,552.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.01000	0.00001	0.000	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	2.69000		0.00269		3.56000	0.00356	2.690	6.55	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,171.05000		2.17105		2,262.13000	2.26213	2,171.050	6.83	0.86	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,104.26000		1.10426		1,194.04000	1.19404	1,104.260	7.02	0.62	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.34273		107.84475		9.35661	107.76559		7.36	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	140.56000		0.14056		139.66000	0.13966	140.560	6.71	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	267.25000		0.26725		264.67000	0.26467	267.250	6.81	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	572.40000		0.57240		567.44000	0.56744	572.400	7.03	0.23	373,978.03	15	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,587.36000		2.58736		2,654.16000	2.65416	2,587.360	7.26	0.61	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,621.97000		1.62197		1,602.27000	1.60227	1,621.970	7.37	0.47	1,529,276.98	30	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	766.34000		0.76634		801.27000	0.80127	766.340	7.98	0.25	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	742.02000		0.74202		776.24000	0.77624	742.020	8.00	0.25	399,406.59	15	1,170.00
R186	On 02/05/2019	Bond Future			9.43349		109.63601		9.44805	109.55524		7.39	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.70	Call	747.15000		0.74715		802.90000	0.80290	747.150	6.73	0.24	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,023.45000		2.02345		2,067.74000	2.06774	2,023.450	7.25	0.46	0.00	0	200.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,191.63000		1.19163		1,319.64000	1.31964	1,191.630	7.95	0.28	0.00	0	200.00
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			300.44661		300.44661		300.30947	300.30947			0.00	0.00	0	2,353.00

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 07/02/2019	Bond Future			298.94881		298.94881		298.80817	298.80817			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.96300		303.96300		303.81753	303.81753			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			236.02083		236.02083		235.91084	235.91084			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			236.71338		236.71338		236.60047	236.60047			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			240.68387		240.68387		240.56700	240.56700			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.61433		98.35459		8.63794	98.27255		4.02	0.00	0.00	0	38,701.00
R2023	On 07/02/2019	Bond Future			8.72994		100.24599		8.75567	100.16165		3.97	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.82803		97.98389		8.85565	97.89789		4.29	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			9.64491		90.97183		9.65263	90.92359		9.64	0.00	0.00	0	55,144.00
R2030	On 07/02/2019	Bond Future			9.73650		88.71181		9.74465	88.66193		10.06	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	308.35000		0.30835		349.20000	0.34920	308.350	9.03	0.14	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.18	Call	675.45000		0.67545		735.85000	0.73585	675.450	9.40	0.24	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,628.73000		1.62873		1,681.00000	1.68100	1,628.730	9.92	0.45	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,862.82000		1.86282		1,915.12000	1.91512	1,862.820	9.99	0.48	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	1,013.17000		1.01317		1,123.69000	1.12369	1,013.170	10.61	0.29	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.82025		90.18516		9.82872	90.13427		10.22	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			9.83535		89.15682		9.84818	89.07037		10.88	0.00	267,470.46	3	42,725.00
R2032	On 07/02/2019	Bond Future			9.92859		90.87133		9.94202	90.78250		10.89	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.00965		88.22549		10.02355	88.13503		11.61	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.97055		92.87609		9.96827	92.89309		11.54	0.00	0.00	0	74,701.00
R2035	On 07/02/2019	Bond Future			10.06463		94.66215		10.06236	94.67877		11.56	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.14168		91.73714		10.13937	91.75382		12.38	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			10.04412		89.43896		10.04669	89.41978		12.09	0.00	0.00	0	52,307.00
R2037	On 07/02/2019	Bond Future			10.13157		86.89886		10.13432	86.87867		12.72	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.21022		88.34206		10.21308	88.32135		12.98	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/11/2018	Bond Future			10.11901		92.67013		10.11652	92.69002		12.45	0.00	0.00	0	28,542.00
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	0.34000		0.00034		0.55000	0.00055	0.340	11.17	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	1.13000		0.00113		1.71000	0.00171	1.130	11.16	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	266.05000		0.26605		295.64000	0.29564	266.050	12.15	0.18	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	720.28000		0.72028		765.24000	0.76524	720.280	12.45	0.37	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.20589		89.94160		10.20340	89.96118		13.12	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.28383		91.43534		10.28130	91.45497		13.40	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			10.14838		89.65725		10.14582	89.67792		13.02	0.00	1,075,887.00	12	37,913.00
R2044	On 07/02/2019	Bond Future			10.23232		86.99601		10.22974	87.01652		13.73	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.30745		88.44089		10.30483	88.46145		14.03	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			10.12364		88.77599		10.12111	88.79693		13.42	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future			10.20872		90.48312		10.20618	90.50383		13.48	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.27805		87.55212		10.27547	87.57289		14.49	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			7.32423		102.14737		7.43050	102.02827		0.65	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.34754		100.46675		7.48691	100.34462		0.60	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			7.38924		102.13546		7.57709	102.01106		0.56	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			7.87382		98.26239		7.91748	98.17007		1.76	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.96594		100.15199		8.01598	100.05717		1.81	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.05481		98.41591		8.11153	98.31929		1.96	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.93284		70.41044		9.93020	70.42708		12.93	0.00	0.00	0	122,670.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.27000		0.00027		0.42000	0.00042	0.270	11.77	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.87000		0.00087		1.27000	0.00127	0.870	11.77	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,084.08000		3.08408		3,094.27000	3.09427	3,084.080	12.03	0.92	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	229.46000		0.22946		275.58000	0.27558	229.460	12.35	0.20	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,282.53000		1.28253		1,326.92000	1.32692	1,282.530	12.67	0.62	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	747.52000		0.74752		798.87000	0.79887	747.520	12.90	0.44	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	694.18000		0.69418		745.59000	0.74559	694.180	12.93	0.42	0.00	0	5,850.00

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 07/02/2019	Bond Future			10.01412		71.76442		10.01147	71.78090		12.99	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	218.40000		0.21840		231.25000	0.23125	218.400	11.46	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	890.35000		0.89035		922.44000	0.92244	890.350	12.32	0.29	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,636.44000		1.63644		1,665.45000	1.66545	1,636.440	13.26	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.08421		69.80860		10.08152	69.82513		13.87	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			185.89122		185.89122		185.80541	185.80541			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.51035		189.51035		189.42221	189.42221			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			190.13418		190.13418		190.04325	190.04325			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			155.47764		155.47764		155.40874	155.40874			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.34950		156.34950		156.27884	156.27884			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.97192		158.97192		158.89881	158.89881			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			9.74029		81.86379		9.75311	81.78542		10.57	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.83328		83.43803		9.84670	83.35753		10.57	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.90961		81.27679		9.92350	81.19475		11.23	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			10.10345		69.47279		10.09585	69.52224		13.79	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.18755		70.80877		10.17978	70.85862		13.86	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.25611		68.69107		10.24814	68.74164		14.86	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			10.69770		10.69770		10.75990	10.75990		16.42	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.85160		10.85160		10.91560	10.91560		16.03	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.99950		10.99950		11.06410	11.06410		16.18	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future			2.35270		2.35270		2.33150	2.33150		25.61	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.22980		2.22980		2.20410	2.20410		25.27	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.11610		2.11610		2.08540	2.08540		25.41	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
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.14130	1.14130	1.13510	1.13510			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.09150	1.09150	1.09180	1.09180			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.04910	1.04910	1.04530	1.04530			0.00	0.00	0	0.00
Total for Derivatives :											3,089,292,433.62	492,738	11 913 757.00
Grand Total:											3,089,292,433.62	492,738	11 913 757.00