



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: 08/11/2018

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 09/11/2018	Any day expiry	14.01350	14.01350		13.97140	13.97140		21.60	0.00	0.00	0	0.00	
\$ / R	On 09/11/2018	Any day expiry	14.40	Put	390.73040	0.39073	435.77940	0.43578	390.730	30.68	0.95	0	20,000.00	
\$ / R	On 13/11/2018	Any day expiry	14.01350		14.01350		13.97590	13.97590		16.77	0.00	0	70.00	
\$ / R	On 15/11/2018	Any day expiry	14.01070		14.01070		13.97770	13.97770		17.26	0.00	335,616.00	24	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	364.64450	0.36464	399.79810	0.39980	364.644	18.37	0.82	0	171.00	
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	16.54480	0.01654	18.79350	0.01879	16.545	18.89	0.10	0	171.00	
\$ / R	On 16/11/2018	Any day expiry	14.01240		14.01240		13.97850	13.97850		17.41	0.00	0	308.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.01320	0.00001	0.000	35.30	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.03540	0.00004	0.04240	0.00004	0.035	35.08	0.00	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	797.32870	0.79733	763.61220	0.76361	797.329	20.93	0.97	0	51,000.00	
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	46.23030	0.04623	47.40890	0.04741	46.230	18.34	0.22	0	15,000.00	
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	7.70430	0.00770	9.14750	0.00915	7.704	19.62	0.05	0	5,000.00	
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	7.21960	0.00722	8.60090	0.00860	7.220	19.80	0.04	0	5,000.00	
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	6.35300	0.00635	7.61730	0.00762	6.353	20.17	0.04	0	30,000.00	
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	4.53580	0.00454	5.52030	0.00552	4.536	21.18	0.03	0	5,000.00	
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	882.13580	0.88214	917.02030	0.91702	882.136	21.18	0.97	0	15,000.00	

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 19/11/2018	Any day expiry		14.01730	14.01730	13.98120	13.98120		16.78	0.00	0.00	0	0.00	
\$ / R		On 20/11/2018	Any day expiry		14.01900	14.01900	13.98320	13.98320		16.91	0.00	0.00	0	0.00	
\$ / R		On 22/11/2018	Any day expiry		14.02250	14.02250	13.98710	13.98710		16.99	0.00	2,507,843.70	179	179.00	
\$ / R		On 23/11/2018	Any day expiry		14.02420	14.02420	13.98900	13.98900		17.13	0.00	0.00	0	0.00	
\$ / R		On 23/11/2018	Any day expiry	13.67	Put	61.64220	0.06164	73.35800	0.07336	61.642	16.79	0.22	0.00	0	20,000.00
\$ / R		On 28/11/2018	Any day expiry		14.03290	14.03290	13.99880	13.99880		17.22	0.00	0.00	0	368.00	
\$ / R		On 28/11/2018	Any day expiry	14.76	Call	45.24720	0.04525	44.18350	0.04418	45.247	19.61	0.14	7,891,315.60	4,000	4,000.00
\$ / R		On 29/11/2018	Any day expiry		14.03460	14.03460	14.00070	14.00070		17.30	0.00	0.00	0	461.00	
\$ / R		On 30/11/2018	Any day expiry		14.03640	14.03640	14.00270	14.00270		17.39	0.00	3,915,556.00	279	2,727.00	
\$ / R		On 30/11/2018	Any day expiry	13.00	Put	11.64610	0.01165	13.33250	0.01333	11.646	18.54	0.04	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	13.80	Put	132.33450	0.13233	150.30420	0.15030	132.335	16.99	0.33	0.00	0	1,000.00
\$ / R		On 30/11/2018	Any day expiry	13.85	Put	151.65960	0.15166	170.74660	0.17075	151.660	17.07	0.37	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.08	Call	219.59870	0.21960	211.01190	0.21101	219.599	17.49	0.48	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	14.25	Put	371.19140	0.37119	399.36670	0.39937	371.191	18.05	0.63	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	14.30	Call	142.50850	0.14251	137.71760	0.13772	142.509	18.22	0.35	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.80	Call	49.13310	0.04913	48.20160	0.04820	49.133	19.81	0.14	0.00	0	600.00
\$ / R		On 30/11/2018	Any day expiry	14.82	Call	46.86450	0.04686	46.05520	0.04606	46.864	19.85	0.14	0.00	0	250.00
\$ / R		On 30/11/2018	Any day expiry	16.70	Call	0.96250	0.00096	0.99340	0.00099	0.963	26.00	0.00	0.00	0	500.00
\$ / R		On 30/11/2018	Any day expiry	17.31	Call	0.85470	0.00085	0.97360	0.00097	0.855	30.39	0.00	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry		14.04510	14.04510	14.01240	14.01240		17.32	0.00	0.00	0	0.00	
\$ / R		On 05/12/2018	Any day expiry	15.45	Put	1,422.75700	1.42276	1,455.94240	1.45594	1,422.757	21.32	0.95	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry		14.04680	14.04680	14.01440	14.01440		17.38	0.00	0.00	0	0.00	
\$ / R		On 06/12/2018	Any day expiry	13.75	Put	138.77900	0.13878	154.65620	0.15466	138.779	16.98	0.32	0.00	0	65,000.00
\$ / R		On 06/12/2018	Any day expiry	13.90	Put	198.24080	0.19824	216.88370	0.21688	198.241	17.18	0.40	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.30	Put	428.48100	0.42848	455.20670	0.45521	428.481	18.14	0.63	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	14.90	Put	911.44570	0.91145	943.01220	0.94301	911.446	19.92	0.85	0.00	0	30,000.00
\$ / R		On 06/12/2018	Any day expiry	15.30	Put	1,279.84910	1.27985	1,312.64610	1.31265	1,279.849	20.98	0.93	0.00	0	30,000.00
\$ / R		On 07/12/2018	Any day expiry		14.04850	14.04850	14.01630	14.01630		17.44	0.00	0.00	0	500.00	
\$ / R		On 07/12/2018	Any day expiry	13.75	Put	143.35410	0.14335	159.11550	0.15912	143.354	17.05	0.32	0.00	0	125.00
\$ / R		On 07/12/2018	Any day expiry	14.07	Call	265.97560	0.26598	255.90750	0.25591	265.976	17.50	0.50	0.00	0	125.00
\$ / R		On 07/12/2018	Any day expiry	14.50	Call	128.24020	0.12824	124.33120	0.12433	128.240	18.80	0.28	0.00	0	125.00
\$ / R		On 11/12/2018	Any day expiry		14.05550	14.05550	14.02390	14.02390		17.32	0.00	0.00	0	0.00	
\$ / R		On 11/12/2018	Any day expiry	13.65	Put	122.60550	0.12261	135.12560	0.13513	122.605	16.84	0.27	0.00	0	20,000.00
\$ / R		On 11/12/2018	Any day expiry	13.86	Put	198.97670	0.19898	215.68240	0.21568	198.977	17.09	0.38	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.08	Call	54.33180	0.05433	53.23440	0.05323	54.332	20.24	0.13	0.00	0	7,500.00
\$ / R		On 11/12/2018	Any day expiry	15.69	Call	17.95090	0.01795	17.94540	0.01795	17.951	21.61	0.05	0.00	0	20,000.00
\$ / R		On 12/12/2018	Any day expiry		14.05720	14.05720	14.02560	14.02560		17.36	0.00	0.00	0	3,672.00	
\$ / R		On 14/12/2018	Foreign Exchange Future		14.06070	14.06070	14.02900	14.02900		17.41	0.00	1,026,866,981.70	73,031	799,155.00	
\$ / R		On 14/12/2018	Foreign Exchange Future	11.64	Put	0.84960	0.00085	1.14310	0.00114	0.850	22.04	0.00	0.00	0	2,764.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.75	Put	1.06920	0.00107	1.37550	0.00138	1.069	21.54	0.00	0.00	0	228,616.00
\$ / R		On 14/12/2018	Foreign Exchange Future	11.90	Put	1.46670	0.00147	1.77850	0.00178	1.467	20.86	0.00	0.00	0	11,300.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.00	Put	1.81410	0.00181	2.11760	0.00212	1.814	20.41	0.01	0.00	0	174,530.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.02	Put	1.89320	0.00189	2.19370	0.00219	1.893	20.32	0.01	0.00	0	5,500.00
\$ / R		On 14/12/2018	Foreign Exchange Future	12.10	Put	2.24720	0.00225	2.52870	0.00253	2.247	19.95	0.01	0.00	0	8,580.00

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	12.20	Put	2.78840	0.00279	3.02870	0.00303	2.788	19.50	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	3.10810	0.00311	3.31870	0.00332	3.108	19.28	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	4.13000	0.00413	4.22610	0.00423	4.130	18.69	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	5.38360	0.00538	5.31170	0.00531	5.384	18.15	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,566.08360	1.56608	1,534.31170	1.53431	1,566.084	18.15	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	7.19660	0.00720	6.84800	0.00685	7.197	17.56	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	8.31830	0.00832	7.97770	0.00798	8.318	17.43	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	10.47570	0.01048	10.34370	0.01034	10.476	17.34	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	19.61160	0.01961	20.68070	0.02068	19.612	17.08	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	22.77190	0.02277	24.32160	0.02432	22.772	17.02	0.07	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,083.47190	1.08347	1,053.32160	1.05332	1,083.472	17.02	0.93	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	26.36420	0.02636	28.48120	0.02848	26.364	16.95	0.08	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	30.43390	0.03043	33.21190	0.03321	30.434	16.89	0.09	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	900.90230	0.90090	873.60430	0.87360	900.902	16.76	0.89	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	42.44430	0.04244	47.22310	0.04722	42.444	16.73	0.12	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	46.00430	0.04600	51.38000	0.05138	46.004	16.69	0.12	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	856.70430	0.85670	830.38000	0.83038	856.704	16.69	0.88	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	55.29050	0.05529	62.21710	0.06222	55.291	16.60	0.14	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	56.73620	0.05674	63.90100	0.06390	56.736	16.59	0.15	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	690.30520	0.69031	667.91640	0.66792	690.305	16.69	0.81	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	79.60520	0.07961	88.91640	0.08892	79.605	16.69	0.19	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	91.17720	0.09118	101.35980	0.10136	91.177	16.75	0.21	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	651.87720	0.65188	630.35980	0.63036	651.877	16.75	0.79	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	117.81660	0.11782	129.81110	0.12981	117.817	16.87	0.26	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	142.66250	0.14266	156.15060	0.15615	142.663	16.96	0.29	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	149.38310	0.14938	163.24790	0.16325	149.383	16.99	0.30	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	167.09220	0.16709	181.90090	0.18190	167.092	17.05	0.33	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	182.20500	0.18221	197.76830	0.19777	182.205	17.10	0.35	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	186.11460	0.18611	201.86620	0.20187	186.115	17.11	0.35	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	446.81460	0.44681	430.86620	0.43087	446.815	17.11	0.65	795,265.42	88	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	228.14890	0.22815	245.76300	0.24576	228.149	17.23	0.41	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	361.86970	0.36187	348.69440	0.34869	361.870	17.29	0.57	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	275.52210	0.27552	294.93800	0.29494	275.522	17.35	0.46	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	336.22210	0.33622	323.93800	0.32394	336.222	17.35	0.54	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	329.61460	0.32961	350.74300	0.35074	329.615	17.55	0.51	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	341.34090	0.34134	362.79920	0.36280	341.341	17.61	0.52	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	277.97870	0.27798	267.89890	0.26790	277.979	17.64	0.48	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	359.30530	0.35931	381.24640	0.38125	359.305	17.69	0.53	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	365.39170	0.36539	387.49000	0.38749	365.392	17.72	0.54	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	250.92530	0.25093	241.93860	0.24194	250.925	17.83	0.44	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	390.22530	0.39023	412.93860	0.41294	390.225	17.83	0.56	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	415.81420	0.41581	439.11890	0.43912	415.814	17.95	0.58	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	233.02820	0.23303	224.77410	0.22477	233.028	17.98	0.42	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	455.56530	0.45557	479.70550	0.47971	455.565	18.12	0.61	0.00	0	35,000.00

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	14.33	Put	476.03110	0.47603	500.56820	0.50057	476.031	18.20	0.62	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	206.73110	0.20673	199.56820	0.19957	206.731	18.20	0.38	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	489.88540	0.48989	514.67960	0.51468	489.885	18.26	0.63	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	200.58540	0.20059	193.67960	0.19368	200.585	18.26	0.37	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	518.09020	0.51809	543.37780	0.54338	518.090	18.37	0.65	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	185.94090	0.18594	179.64750	0.17965	185.941	18.40	0.35	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	174.93600	0.17494	169.10450	0.16910	174.936	18.52	0.33	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	159.54930	0.15955	154.36500	0.15437	159.549	18.69	0.31	43,591,955.20	10,000	11,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	598.84930	0.59885	625.36500	0.62536	598.849	18.69	0.69	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	606.41160	0.60641	633.02940	0.63303	606.412	18.72	0.69	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	675.98350	0.67598	703.45890	0.70346	675.984	18.97	0.73	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	136.68350	0.13668	132.45890	0.13246	136.684	18.97	0.27	0.00	0	81,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	134.57500	0.13457	130.43810	0.13044	134.575	19.00	0.27	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	132.49880	0.13250	128.44830	0.12845	132.499	19.03	0.27	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	731.86450	0.73186	759.92830	0.75993	731.864	19.17	0.75	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	116.95080	0.11695	113.54720	0.11355	116.951	19.26	0.24	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	789.15010	0.78915	817.73870	0.81774	789.150	19.37	0.77	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	797.44090	0.79744	826.09920	0.82610	797.441	19.40	0.77	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	108.14090	0.10814	105.09920	0.10510	108.141	19.40	0.23	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	839.12670	0.83913	868.11310	0.86811	839.127	19.53	0.79	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	99.82670	0.09983	97.11310	0.09711	99.827	19.53	0.21	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	96.67550	0.09668	94.08680	0.09409	96.675	19.58	0.20	0.00	0	250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	93.62020	0.09362	91.15080	0.09115	93.620	19.63	0.20	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	92.12830	0.09213	89.71630	0.08972	92.128	19.66	0.20	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	924.30400	0.92430	953.86770	0.95387	924.304	19.79	0.82	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,011.63190	1.01163	1,041.67400	1.04167	1,011.632	20.05	0.84	236,010,019.20	20,000	20,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	72.33190	0.07233	70.67400	0.07067	72.332	20.05	0.16	0.00	0	101,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	71.17210	0.07117	69.55660	0.06956	71.172	20.08	0.16	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	62.52750	0.06253	61.22690	0.06123	62.528	20.28	0.14	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	61.52340	0.06152	60.25820	0.06026	61.523	20.31	0.14	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	56.73590	0.05674	55.64010	0.05564	56.736	20.44	0.13	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	52.32160	0.05232	51.37840	0.05138	52.322	20.57	0.12	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,191.62160	1.19162	1,222.37840	1.22238	1,191.622	20.57	0.88	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,237.55210	1.23755	1,268.44530	1.26845	1,237.552	20.70	0.89	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,283.80180	1.28380	1,314.81710	1.31482	1,283.802	20.83	0.90	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	39.74170	0.03974	39.20770	0.03921	39.742	21.01	0.09	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	34.28870	0.03429	33.91740	0.03392	34.289	21.24	0.08	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	33.04490	0.03304	32.70860	0.03271	33.045	21.26	0.08	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,471.14300	1.47114	1,502.54070	1.50254	1,471.143	21.29	0.92	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	31.84300	0.03184	31.54070	0.03154	31.843	21.29	0.08	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	31.25770	0.03126	30.97190	0.03097	31.258	21.31	0.08	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	26.92970	0.02693	26.75770	0.02676	26.930	21.42	0.07	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	26.43030	0.02643	26.27140	0.02627	26.430	21.43	0.07	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	25.93970	0.02594	25.79300	0.02579	25.940	21.45	0.06	0.00	0	4,428.00	

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	15.70	Call	21.89960	0.02190	21.84870	0.02185	21.900	21.57	0.06	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	20.69200	0.02069	20.66800	0.02067	20.692	21.61	0.05	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,796.08760	1.79609	1,827.84200	1.82784	1,796.088	21.77	0.96	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	16.47010	0.01647	16.53010	0.01653	16.470	21.78	0.04	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	14.68380	0.01468	14.77430	0.01477	14.684	21.87	0.04	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	12.35100	0.01235	12.47570	0.01248	12.351	21.99	0.03	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	9.98620	0.00999	10.13690	0.01014	9.986	22.15	0.03	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	9.42170	0.00942	9.57770	0.00958	9.422	22.19	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	8.38550	0.00839	8.54840	0.00855	8.385	22.27	0.02	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	7.75750	0.00776	7.92330	0.00792	7.758	22.33	0.02	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	4.14980	0.00415	4.30820	0.00431	4.150	22.78	0.01	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	2.59150	0.00259	2.72630	0.00273	2.591	23.12	0.01	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	2.24820	0.00225	2.37750	0.00238	2.248	24.06	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.07100	14.07100	14.03930	14.03930		17.28	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	245.25830	0.24526	262.91760	0.26292	245.258	17.10	0.41	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	471.14300	0.47114	494.90820	0.49491	471.143	17.95	0.59	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	932.02880	0.93203	961.27600	0.96128	932.029	19.55	0.80	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,286.20260	1.28620	1,317.05750	1.31706	1,286.203	20.55	0.88	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.07280	14.07280	14.04100	14.04100		17.30	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	49.71830	0.04972	54.86410	0.05486	49.718	16.49	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	64.60320	0.06460	72.00000	0.07200	64.603	16.48	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	150.01740	0.15002	145.87440	0.14587	150.017	18.93	0.28	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	132.14150	0.13214	128.70420	0.12870	132.141	19.17	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.09000	14.09000	14.05810	14.05810		17.15	0.00	0.00	0	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	34.92000	0.03492	42.48190	0.04248	34.920	15.88	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	229.12020	0.22912	245.16610	0.24517	229.120	16.77	0.36	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	313.93310	0.31393	304.53560	0.30454	313.933	17.45	0.46	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	462.74410	0.46274	485.64290	0.48564	462.744	17.52	0.55	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	994.44210	0.99444	1,023.77070	1.02377	994.442	19.26	0.78	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	8.47960	0.00848	9.22790	0.00923	8.480	22.85	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	4.66820	0.00467	5.04270	0.00504	4.668	24.71	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.09340	14.09340	14.06150	14.06150		17.14	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			14.10210	14.10210	14.07000	14.07000		17.09	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	184.53140	0.18453	199.16860	0.19917	184.531	16.53	0.30	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	382.09920	0.38210	370.97600	0.37098	382.099	17.13	0.51	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	208.00340	0.20800	202.88830	0.20289	208.003	18.38	0.32	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.11590	14.11590	14.08390	14.08390		17.13	0.00	0.00	0	150.00
\$ / R	On 18/01/2019	Any day expiry			14.12110	14.12110	14.08920	14.08920		17.20	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	25.82110	0.02582	31.32810	0.03133	25.821	16.15	0.06	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.14220	14.14220	14.11010	14.11010		17.27	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	231.46480	0.23146	230.15660	0.23016	231.465	18.81	0.30	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.14390	14.14390	14.11180	14.11180		17.29	0.00	0.00	0	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	74.29960	0.07430	83.20140	0.08320	74.300	16.19	0.13	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	500.21910	0.50022	525.65910	0.52566	500.219	17.39	0.50	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	530.24050		0.53024		556.22230	0.55622	530.241	17.50	0.52	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	375.96370		0.37596		371.13120	0.37113	375.964	17.77	0.44	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	185.68670		0.18569		185.33310	0.18533	185.687	19.36	0.25	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	135.46750		0.13547		135.86320	0.13586	135.468	20.09	0.19	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.16670		14.16670		14.13450	14.13450		17.32	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.19300		14.19300		14.16060	14.16060		17.50	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	106.62490		0.10662		116.08150	0.11608	106.625	16.25	0.15	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	552.38160		0.55238		577.97200	0.57797	552.382	17.50	0.48	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	581.79560		0.58180		607.86430	0.60786	581.796	17.60	0.50	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	425.59860		0.42560		421.51700	0.42152	425.599	18.11	0.43	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	237.98240		0.23798		237.68530	0.23769	237.982	19.58	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	181.29550		0.18130		181.35850	0.18136	181.295	20.29	0.21	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.22470		14.22470		14.19190	14.19190		17.56	0.00	27,240,300.50	1,915	53,135.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.16890		0.00317		3.55600	0.00356	3.169	21.49	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	17.99990		0.01800		18.79300	0.01879	18.000	17.59	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	56.17320		0.05617		60.79410	0.06079	56.173	16.58	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	59.53790		0.05954		64.50810	0.06451	59.538	16.53	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	106.52060		0.10652		115.51740	0.11552	106.521	16.19	0.14	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	110.16530		0.11017		119.35630	0.11936	110.165	16.20	0.15	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	125.65500		0.12566		135.64350	0.13564	125.655	16.25	0.16	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	136.10060		0.13610		146.59750	0.14660	136.101	16.28	0.17	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	151.74360		0.15174		162.96740	0.16297	151.744	16.33	0.19	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	158.82240		0.15882		170.35900	0.17036	158.822	16.35	0.20	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	184.08280		0.18408		196.68050	0.19668	184.083	16.41	0.22	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	206.18960		0.20619		219.64310	0.21964	206.190	16.46	0.24	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	214.92200		0.21492		228.69980	0.22870	214.922	16.48	0.25	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	226.95200		0.22695		241.16290	0.24116	226.952	16.51	0.26	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	245.82720		0.24583		260.68270	0.26068	245.827	16.55	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	258.97030		0.25897		274.25890	0.27426	258.970	16.57	0.28	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	277.16530		0.27717		293.13480	0.29313	277.165	16.64	0.30	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	296.11780		0.29612		312.77120	0.31277	296.118	16.71	0.31	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	328.02250		0.32802		345.75710	0.34576	328.023	16.83	0.33	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	336.29910		0.33630		354.30600	0.35431	336.299	16.85	0.34	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	344.69970		0.34470		362.97500	0.36297	344.700	16.88	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	357.52210		0.35752		376.20490	0.37620	357.522	16.92	0.35	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	375.04290		0.37504		394.26080	0.39426	375.043	16.98	0.36	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	402.22330		0.40222		422.23150	0.42223	402.223	17.07	0.38	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	406.85660		0.40686		426.99870	0.42700	406.857	17.08	0.38	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	425.68880		0.42569		446.35370	0.44635	425.689	17.14	0.39	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	474.82460		0.47482		496.76970	0.49677	474.825	17.28	0.42	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	495.28940		0.49529		517.73260	0.51773	495.289	17.33	0.43	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	581.66910		0.58167		606.04050	0.60604	581.669	17.56	0.47	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	628.51220		0.62851		653.68610	0.65369	628.512	17.70	0.49	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	565.18700		0.56519		557.75820	0.55776	565.187	17.74	0.50	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 18/03/2019	Foreign Exchange Future	14.35	Put	670.88610		0.67089	696.73900	0.69674	670.886	17.83	0.51	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	714.52150		0.71452	741.01670	0.74102	714.521	17.95	0.53	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	727.21510		0.72722	753.88740	0.75389	727.215	17.99	0.53	0.00	0	7,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	733.59890		0.73360	760.35880	0.76036	733.599	18.01	0.54	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	497.59330		0.49759	491.81560	0.49182	497.593	18.06	0.46	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	490.57930		0.49058	484.97130	0.48497	490.579	18.10	0.45	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	765.87930		0.76588	793.07130	0.79307	765.879	18.10	0.55	0.00	0	10,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	785.53370		0.78553	812.97890	0.81298	785.534	18.15	0.56	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	805.40300		0.80540	833.09260	0.83309	805.403	18.20	0.56	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	866.24090		0.86624	894.64090	0.89464	866.241	18.37	0.58	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	928.86730		0.92887	957.92280	0.95792	928.867	18.53	0.61	0.00	0	24,326.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	978.75020		0.97875	1,008.28990	1.00829	978.750	18.65	0.62	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	985.95860		0.98596	1,015.56380	1.01556	985.959	18.67	0.62	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	993.18690		0.99319	1,022.85710	1.02286	993.187	18.69	0.62	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,000.43520		1.00044	1,030.16970	1.03017	1,000.435	18.71	0.63	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	346.55960		0.34656	344.23700	0.34424	346.560	18.99	0.34	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	344.15220		0.34415	341.86990	0.34187	344.152	19.01	0.34	0.00	0	200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,150.00070		1.15000	1,180.66630	1.18067	1,150.001	19.08	0.67	1,444,991,639.19	152,200	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,196.33870		1.19634	1,227.21780	1.22722	1,196.339	19.20	0.68	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,211.91900		1.21192	1,242.86300	1.24286	1,211.919	19.24	0.68	1,938,721,492.20	199,648	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,219.73210		1.21973	1,250.71100	1.25071	1,219.732	19.26	0.68	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	305.85120		0.30585	304.15370	0.30415	305.851	19.33	0.31	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,266.95270		1.26695	1,298.12050	1.29812	1,266.953	19.37	0.70	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,274.87970		1.27488	1,306.07380	1.30607	1,274.880	19.39	0.70	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	295.47400		0.29547	293.93120	0.29393	295.474	19.43	0.30	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,371.15230		1.37115	1,402.68350	1.40268	1,371.152	19.62	0.72	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	252.44350		0.25244	251.48250	0.25148	252.443	19.88	0.26	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	250.73490		0.25073	249.79740	0.24980	250.735	19.89	0.26	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	244.03040		0.24403	243.17840	0.24318	244.030	19.97	0.25	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	240.75450		0.24075	239.94090	0.23994	240.755	20.01	0.25	0.00	0	1.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	237.52750		0.23753	236.75390	0.23675	237.528	20.05	0.25	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	218.56990		0.21857	218.02220	0.21802	218.570	20.26	0.23	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	196.46930		0.19647	196.16600	0.19617	196.469	20.49	0.21	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	193.70410		0.19370	193.43270	0.19343	193.704	20.52	0.21	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	185.66170		0.18566	185.47140	0.18547	185.662	20.62	0.20	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	174.26110		0.17426	174.18080	0.17418	174.261	20.76	0.19	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	171.83130		0.17183	171.77400	0.17177	171.831	20.79	0.19	0.00	0	11,406.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	156.90330		0.15690	156.97680	0.15698	156.903	20.99	0.17	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	139.47180		0.13947	139.67990	0.13968	139.472	21.26	0.16	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	132.01490		0.13201	132.27270	0.13227	132.015	21.38	0.15	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	115.23130		0.11523	115.58890	0.11559	115.231	21.69	0.13	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	113.68840		0.11369	114.05210	0.11405	113.688	21.73	0.13	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	89.54110		0.08954	89.99500	0.08999	89.541	22.29	0.10	18,719,644.86	12,600	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	88.95900		0.08896	89.41440	0.08941	88.959	22.30	0.10	93,971,618.00	63,500	63,500.00	

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 18/03/2019	Foreign Exchange Future	17.02	Call	86.11270	0.08611	86.57330	0.08657	86.113	22.38	0.10	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	83.18790	0.08319	83.62280	0.08362	83.188	22.50	0.10	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	82.77060	0.08277	83.19640	0.08320	82.771	22.52	0.10	137,986,333.87	99,824	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	82.35780	0.08236	82.77300	0.08277	82.358	22.55	0.10	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	77.24300	0.07724	77.53660	0.07754	77.243	22.85	0.09	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	74.67890	0.07468	74.91100	0.07491	74.679	23.02	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	68.01180	0.06801	68.07810	0.06808	68.012	23.49	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	54.83920	0.05484	54.55890	0.05456	54.839	24.67	0.06	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	47.00710	0.04701	46.51050	0.04651	47.007	25.62	0.05	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.24050	14.24050	14.20760	14.20760		17.68	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	489.01570	0.48902	510.85560	0.51086	489.016	17.32	0.42	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.24400	14.24400	14.21110	14.21110		17.71	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	137.97170	0.13797	148.10350	0.14810	137.972	16.31	0.17	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	599.79360	0.59979	623.48160	0.62348	599.794	17.63	0.47	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	628.22920	0.62823	652.86320	0.65286	628.229	17.71	0.48	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	469.37520	0.46938	464.37100	0.46437	469.375	18.44	0.42	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	283.88050	0.28388	282.84600	0.28285	283.880	19.82	0.28	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	224.82020	0.22482	223.75620	0.22376	224.820	20.46	0.23	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.25100	14.25100	14.21800	14.21800		17.69	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.29320	14.29320	14.25980	14.25980		17.81	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	440.85150	0.44085	436.85160	0.43685	440.852	19.01	0.37	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.30030	14.30030	14.26670	14.26670		17.80	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	169.00680	0.16901	179.75630	0.17976	169.007	16.33	0.18	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,122.06030	1.12206	1,103.71860	1.10372	1,122.060	16.69	0.71	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	641.38790	0.64139	664.02670	0.66403	641.388	17.65	0.45	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	669.58570	0.66959	692.70830	0.69271	669.586	17.72	0.46	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	507.00450	0.50700	501.32510	0.50133	507.004	18.66	0.41	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	325.68390	0.32568	323.38270	0.32338	325.684	19.98	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	266.19270	0.26619	264.71120	0.26471	266.193	20.51	0.24	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.35440	14.35440	14.32050	14.32050		17.89	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	195.69570	0.19570	206.71980	0.20672	195.696	16.32	0.19	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	676.97230	0.67697	700.02010	0.70002	676.972	17.67	0.44	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	705.11010	0.70511	728.56300	0.72856	705.110	17.74	0.45	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	539.93980	0.53994	534.80740	0.53481	539.940	18.90	0.40	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	363.16790	0.36317	360.97640	0.36098	363.168	20.18	0.29	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	301.09100	0.30109	299.64830	0.29965	301.091	20.66	0.25	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.35970	14.35970	14.32570	14.32570		17.87	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.37880	14.37880	14.34470	14.34470		17.97	0.00	0.00	0	19,380.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	8.51550	0.00852	8.67350	0.00867	8.515	17.54	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	72.78650	0.07279	76.07830	0.07608	72.786	15.67	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	149.28870	0.14929	157.62120	0.15762	149.289	16.09	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	202.07340	0.20207	213.11100	0.21311	202.073	16.30	0.19	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	207.15570	0.20716	218.36540	0.21837	207.156	16.31	0.19	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	274.88540	0.27489	288.22740	0.28823	274.885	16.51	0.24	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	500.42770	0.50043	520.54280	0.52054	500.428	17.10	0.36	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	524.38390	0.52438	544.95660	0.54496	524.384	17.17	0.37	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	972.85880	0.97286	960.22510	0.96023	972.859	17.33	0.61	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	777.96550	0.77797	768.85110	0.76885	777.966	18.00	0.52	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	716.95890	0.71696	708.98720	0.70899	716.959	18.24	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	950.10010	0.95010	976.57030	0.97657	950.100	18.32	0.52	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	634.44910	0.63445	628.03090	0.62803	634.449	18.60	0.45	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	550.61240	0.55061	545.97060	0.54597	550.612	19.03	0.40	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	427.27400	0.42727	424.90850	0.42491	427.274	19.87	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	392.24690	0.39225	390.48900	0.39049	392.247	20.16	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	369.95350	0.36995	367.91630	0.36792	369.953	20.33	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	355.50210	0.35550	353.66900	0.35367	355.502	20.44	0.28	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	154.25430	0.15425	156.30190	0.15630	154.254	23.46	0.13	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.38920	14.38920	14.35510	14.35510		17.96	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,013.58330	1.01358	1,040.62630	1.04063	1,013.583	18.44	0.53	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	207.72960	0.20773	208.19870	0.20820	207.730	21.99	0.17	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.40320	14.40320	14.36900	14.36900		17.97	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	217.89010	0.21789	229.57100	0.22957	217.890	16.30	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	705.12710	0.70513	728.19060	0.72819	705.127	17.66	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	733.24020	0.73324	756.72670	0.75673	733.240	17.74	0.44	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	566.18840	0.56619	561.76890	0.56177	566.188	19.12	0.40	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	392.12180	0.39212	390.48110	0.39048	392.122	20.34	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	331.03890	0.33104	329.87120	0.32987	331.039	20.81	0.25	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.40840	14.40840	14.37420	14.37420		17.94	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.41190	14.41190	14.37770	14.37770		17.96	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	361.54090	0.36154	377.66480	0.37766	361.541	16.67	0.28	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	322.39470	0.32239	321.35940	0.32136	322.395	20.94	0.24	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.46060	14.46060	14.42620	14.42620		18.02	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	242.34110	0.24234	253.74390	0.25374	242.341	16.30	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	734.28680	0.73429	756.71080	0.75671	734.287	17.64	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	762.33480	0.76233	785.13790	0.78514	762.335	17.71	0.43	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	599.30820	0.59931	594.40640	0.59441	599.308	19.31	0.39	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	426.87150	0.42687	424.30560	0.42431	426.872	20.47	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	366.68770	0.36669	364.53080	0.36453	366.688	20.92	0.26	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.46230	14.46230	14.42790	14.42790		18.02	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.48320	14.48320	14.44870	14.44870		18.08	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	907.48290	0.90748	932.43820	0.93244	907.483	18.05	0.47	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	415.57510	0.41558	412.99680	0.41300	415.575	20.69	0.28	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.51320	14.51320	14.47850	14.47850		18.09	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	261.68790	0.26169	273.07310	0.27307	261.688	16.27	0.20	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	758.76860	0.75877	781.62150	0.78162	758.769	17.63	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	786.72270	0.78672	809.93080	0.80993	786.723	17.71	0.42	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	621.90940	0.62191	617.50900	0.61751	621.909	19.52	0.38	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	452.60400	0.45260	450.01430	0.45001	452.604	20.62	0.29	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 30/08/2019	Any day expiry	16.70	Call	392.60230	0.39260	390.32230	0.39032	392.602	21.09	0.26	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.51850	14.51850	14.48380	14.48380		18.07	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.52380	14.52380	14.48900	14.48900		18.08	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	206.00690	0.20601	203.85270	0.20385	206.007	24.59	0.14	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.54320	14.54320	14.50830	14.50830		18.13	0.00	22,483,787.20	1,546	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.13810	0.01414	14.31650	0.01432	14.138	16.03	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	128.95460	0.12895	138.47380	0.13847	128.955	14.95	0.12	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	618.24830	0.61825	639.33720	0.63934	618.248	17.16	0.36	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	648.36780	0.64837	669.95580	0.66996	648.368	17.26	0.37	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	710.74590	0.71075	733.30740	0.73331	710.746	17.44	0.39	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	737.56430	0.73756	760.52390	0.76052	737.564	17.51	0.40	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	775.90710	0.77591	799.41260	0.79941	775.907	17.62	0.41	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	843.77240	0.84377	868.18040	0.86818	843.772	17.80	0.43	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,080.47660	1.08048	1,107.00210	1.10700	1,080.477	18.36	0.49	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,531.67590	1.53168	1,561.52400	1.56152	1,531.676	19.26	0.59	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,665.19930	1.66520	1,695.71560	1.69572	1,665.199	19.52	0.61	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	576.81510	0.57682	573.42980	0.57343	576.815	19.96	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	350.10450	0.35010	348.24500	0.34825	350.104	21.67	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	308.48680	0.30849	307.89930	0.30790	308.487	22.28	0.20	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	292.22340	0.29222	291.66600	0.29167	292.223	22.66	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	286.42560	0.28643	285.87740	0.28588	286.426	22.80	0.19	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	262.77360	0.26277	262.24250	0.26224	262.774	23.45	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	252.29650	0.25230	251.76520	0.25177	252.297	23.77	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	243.65170	0.24365	243.11570	0.24312	243.652	24.06	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	241.58300	0.24158	241.04520	0.24105	241.583	24.13	0.16	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	190.89250	0.19089	188.12230	0.18812	190.893	24.54	0.13	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.56790	14.56790	14.53290	14.53290		18.12	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	277.69540	0.27770	290.38830	0.29039	277.695	16.17	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	780.50650	0.78051	803.66230	0.80366	780.506	17.60	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	808.31770	0.80832	831.82080	0.83182	808.318	17.67	0.41	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	649.24360	0.64924	645.16640	0.64517	649.244	19.65	0.38	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	481.42460	0.48142	478.76120	0.47876	481.425	20.72	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	419.57120	0.41957	417.13920	0.41714	419.571	21.20	0.26	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.57150	14.57150	14.53640	14.53640		18.13	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.62260	14.62260	14.58720	14.58720		18.17	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	294.47460	0.29447	306.83020	0.30683	294.475	16.13	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	801.46980	0.80147	825.10360	0.82510	801.470	17.59	0.40	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	829.16860	0.82917	853.13310	0.85313	829.169	17.66	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	669.57560	0.66958	665.84730	0.66585	669.576	19.84	0.37	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	505.28680	0.50529	502.50930	0.50251	505.287	20.88	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	445.28490	0.44528	442.63800	0.44264	445.285	21.35	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.67660	14.67660	14.64080	14.64080		18.34	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	306.84040	0.30684	321.54560	0.32155	306.840	16.06	0.21	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	820.61950	0.82062	845.83520	0.84584	820.619	17.61	0.39	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 29/11/2019	Any day expiry	14.25	Put	848.24180		0.84824		873.81840	0.87382	848.242	17.68	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	696.37900		0.69638		693.89320	0.69389	696.379	20.04	0.37	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	533.18250		0.53318		531.71240	0.53171	533.183	21.05	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	473.85560		0.47386		472.77110	0.47277	473.856	21.51	0.27	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.68240		14.68240		14.64650	14.64650		18.33	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.70380		14.70380		14.66760	14.66760		18.37	0.00	0.00	0	9,870.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	58.98230		0.05898		65.82310	0.06582	58.982	13.76	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	568.53330		0.56853		587.50230	0.58750	568.533	17.01	0.31	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	483.43720		0.48344		482.62330	0.48262	483.437	21.65	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	242.37210		0.24237		242.09050	0.24209	242.372	24.40	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.73870		14.73870		14.70200	14.70200		18.46	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	323.99680		0.32400		337.79440	0.33779	323.997	16.10	0.21	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	840.77680		0.84078		866.62440	0.86662	840.777	17.66	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	868.32030		0.86832		894.54120	0.89454	868.320	17.73	0.39	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	725.78380		0.72578		724.23840	0.72424	725.784	20.25	0.37	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	566.19930		0.56620		565.95890	0.56596	566.199	21.24	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	507.72690		0.50773		507.95720	0.50796	507.727	21.69	0.27	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.74260		14.74260		14.70580	14.70580		18.47	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.79890		14.79890		14.76130	14.76130		18.57	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.85910		14.85910		14.82060	14.82060		18.65	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.88630		14.88630		14.84730	14.84730		18.72	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			14.91930		14.91930		14.87980	14.87980		18.74	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.97170		14.97170		14.93150	14.93150		18.80	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.03770		15.03770		14.99650	14.99650		18.92	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.05710		15.05710		15.01560	15.01560		18.93	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.14640		15.14640		15.10360	15.10360		19.03	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.23950		15.23950		15.19540	15.19540		19.11	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.06070		14.06070		14.02900	14.02900		17.41	0.00	70,303.50	5	396.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.22470		14.22470		14.19190	14.19190		17.56	0.00	0.00	0	5.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.37880		14.37880		14.34470	14.34470		17.97	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.54320		14.54320		14.50830	14.50830		18.13	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.70380		14.70380		14.66760	14.66760		18.37	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.40060		18.40060		18.42150	18.42150		16.14	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.44490		18.44490		18.47240	18.47240		16.18	0.00	14,995,703.70	813	455,771.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	118.92940		0.11893		129.40560	0.12941	118.929	17.48	0.21	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.75630		18.75630		18.78160	18.78160		16.25	0.00	0.00	0	11,147.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	391.89530		0.39190		390.21500	0.39022	391.895	16.16	0.32	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	985.71600		0.98572		981.30210	0.98130	985.716	16.59	0.57	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	324.47180		0.32447		341.46600	0.34147	324.472	17.28	0.28	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	288.43900		0.28844		304.34340	0.30434	288.439	17.46	0.26	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	124.31990		0.12432		133.67040	0.13367	124.320	18.63	0.13	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.04340		19.04340		19.06870	19.06870		16.72	0.00	0.00	0	5,506.00

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			19.35510		19.35510		19.38240	19.38240		17.18	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.66140		19.66140		19.68830	19.68830		17.70	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			20.00750		20.00750		20.03410	20.03410		18.35	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12399		0.12399		0.12421	0.12421		25.02	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12653		0.12653		0.12673	0.12673		23.65	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12890		0.12890		0.12909	0.12909		23.03	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.07370		16.07370		16.09170	16.09170		16.04	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.12080		16.12080		16.14700	16.14700		16.01	0.00	49,023,352.80	3,041	135,997.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.45630		16.45630		16.47990	16.47990		16.36	0.00	7,471,160.20	454	36,636.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	255.83080		0.25583		257.66260	0.25766	255.831	15.40	0.27	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	866.40670		0.86641		890.01090	0.89001	866.407	15.83	0.63	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,234.79630		1.23480		1,227.75600	1.22776	1,234.796	17.78	0.67	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	82.85420		0.08285		87.61480	0.08761	82.854	21.19	0.09	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.76900		16.76900		16.79190	16.79190		16.74	0.00	0.00	0	4,906.00
€ / R	On 14/08/2019	Any day expiry			16.99270		16.99270		17.01570	17.01570		16.96	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,014.04410		1.01404		1,013.10480	1.01310	1,014.044	16.97	0.47	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	374.08180		0.37408		386.81840	0.38682	374.082	20.25	0.23	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.11440		17.11440		17.13790	17.13790		17.01	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	632.43270		0.63243		650.94950	0.65095	632.433	18.80	0.35	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.42880		17.42880		17.44990	17.44990		17.29	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.78460		17.78460		17.80850	17.80850		17.61	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.98000		97.98000		97.94000	97.94000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			603.36000		603.36000		604.74400	604.74400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.03000		614.03000		615.44200	615.44200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			626.39600		626.39600		627.84500	627.84500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			694.13900		694.13900		696.99200	696.99200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			706.41500		706.41500		709.32200	709.32200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			720.64100		720.64100		723.61700	723.61700			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			629.19300		629.19300		632.85100	632.85100			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			640.32000		640.32000		644.04600	644.04600			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			653.21600		653.21600		657.02600	657.02600			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.25870		10.25870		10.23130	10.23130		13.57	0.00	533,452.40	52	23,978.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.39270		10.39270		10.36470	10.36470		13.63	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.52330		10.52330		10.49400	10.49400		13.98	0.00	52,616.50	5	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.66530		10.66530		10.63580	10.63580		14.39	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.80460		10.80460		10.77440	10.77440		14.75	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.96350		10.96350		10.93000	10.93000		15.11	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
CAD/ R	On 14/12/2018			Foreign Exchange Future	10.74200	10.74200		10.73600	10.73600		14.62	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019			Foreign Exchange Future	10.88820	10.88820		10.88040	10.88040		14.68	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019			Foreign Exchange Future	11.02030	11.02030		11.01280	11.01280		15.16	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019			Foreign Exchange Future	11.03560	11.03560		11.02810	11.02810		15.61	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019			Foreign Exchange Future	11.17710	11.17710		11.16790	11.16790		15.98	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020			Foreign Exchange Future	11.31770	11.31770		11.30800	11.30800		16.14	0.00	0.00	0	0.00
CHF / R	On 14/12/2018			Foreign Exchange Future	14.06530	14.06530		14.10580	14.10580		16.54	0.00	0.00	0	1,616.00
CHF / R	On 18/03/2019			Foreign Exchange Future	14.37350	14.37350		14.41210	14.41210		17.00	0.00	0.00	0	0.00
CHF / R	On 14/06/2019			Foreign Exchange Future	14.66090	14.66090		14.70100	14.70100		17.63	0.00	0.00	0	150.00
CHF / R	On 16/09/2019			Foreign Exchange Future	14.97860	14.97860		15.01770	15.01770		18.13	0.00	0.00	0	0.00
CHF / R	On 13/12/2019			Foreign Exchange Future	15.26360	15.26360		15.30160	15.30160		18.35	0.00	0.00	0	0.00
CHF / R	On 16/03/2020			Foreign Exchange Future	15.89860	15.89860		15.93240	15.93240		18.81	0.00	0.00	0	0.00
CNH / R	On 14/12/2018			Foreign Exchange Future	2.02850	2.02850		2.02730	2.02730		15.84	0.00	0.00	0	0.00
CNH / R	On 18/03/2019			Foreign Exchange Future	2.04850	2.04850		2.04670	2.04670		15.60	0.00	0.00	0	0.00
CNH / R	On 14/06/2019			Foreign Exchange Future	2.06810	2.06810		2.06550	2.06550		15.73	0.00	0.00	0	0.00
DKK / R	On 14/12/2018			Foreign Exchange Future	2.16500	2.16500		2.16750	2.16750		15.34	0.00	0.00	0	240.00
DKK / R	On 18/03/2019			Foreign Exchange Future	2.21100	2.21100		2.21320	2.21320		15.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019			Foreign Exchange Future	2.25430	2.25430		2.25650	2.25650		15.92	0.00	0.00	0	0.00
DKK / R	On 16/09/2019			Foreign Exchange Future	2.30180	2.30180		2.30370	2.30370		16.31	0.00	0.00	0	0.00
DKK / R	On 13/12/2019			Foreign Exchange Future	2.42820	2.42820		2.43020	2.43020		17.24	0.00	0.00	0	0.00
DKK / R	On 16/03/2020			Foreign Exchange Future	2.48200	2.48200		2.48520	2.48520		17.54	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	11.25393	76.49170		11.16185	77.01529			0.00	0.00	0	494.00
ES33	On 02/05/2019			Bond Future	11.35691	74.05284		11.26169	74.58612			0.00	0.00	0	0.00
ES33	On 01/08/2019			Bond Future	11.45808	75.54545		11.35924	76.09057			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	11.46731	78.61171		11.37525	79.20549			0.00	0.00	0	5,169.00

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
ES42	On 02/05/2019	Bond Future	11.57001		75.74122		11.47476	76.34597			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.66922		77.26849		11.57044	77.88656			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	622.67800		622.67800		626.37100	626.37100			0.00	0.00	0	461.00
GOVI	On 02/05/2019	GOVI	633.69000		633.69000		637.45200	637.45200			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	646.45200		646.45200		650.29900	650.29900			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.79860	1.79860		1.79400	1.79400			17.47	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.82330	1.82330		1.81840	1.81840			17.29	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.84560	1.84560		1.84050	1.84050			17.93	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.34190	133.34190		133.36301	133.36301				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.72969	135.72969		135.75188	135.75188				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.44817	138.44817		138.47278	138.47278				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	101.99493	101.99493		101.91645	101.91645				0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.74820	102.74820		102.66887	102.66887				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.84163	104.84163		104.76213	104.76213				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	103.99025	103.99025		104.00601	104.00601				0.00	12,478,830.00	120	5,890.00
I2033	On 02/05/2019	Bond Future	104.70678	104.70678		104.72351	104.72351				0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	106.84001	106.84001		106.85853	106.85853				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	123.11947	123.11947		123.13848	123.13848				0.00	0.00	0	9,871.00
I2038	On 02/05/2019	Bond Future	125.32415	125.32415		125.34431	125.34431				0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.82484	127.82484		127.84723	127.84723				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	117.75039	117.75039		117.99253	117.99253				0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future	118.17278	118.17278		118.42003	118.42003				0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	120.58069	120.58069		120.83456	120.83456				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	121.86604	121.86604		121.88513	121.88513				0.00	18,279,906.00	150	10,255.00
I2050	On 02/05/2019	Bond Future	124.04832	124.04832		124.06831	124.06831				0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	124.75705	124.75705		124.77910	124.77910				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	257.68900	257.68900		257.76000	257.76000				0.00	0.00	0	508.00
IGOV	On 02/05/2019	Index Future	262.30300	262.30300		262.37700	262.37700				0.00	0.00	0	215.00

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
IGOV	On 01/08/2019	Index Future		267.64600	267.64600		267.72600	267.72600			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		0.13750	0.13750		0.13710	0.13710			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13690	0.13690		0.13660	0.13660			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13600	0.13600		0.13630	0.13630			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.69180	1.69180		1.69140	1.69140		14.60	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.71940	1.71940		1.71880	1.71880		14.34	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.74490	1.74490		1.74450	1.74450		15.17	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.53930	9.53930		9.52150	9.52150		13.81	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.66420	9.66420		9.64580	9.64580		13.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.78550	9.78550		9.76600	9.76600		14.33	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.91810	9.91810		9.89820	9.89820		14.87	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.41370	10.41370		10.38910	10.38910		15.78	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.56630	10.56630		10.54600	10.54600		16.14	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.32540	1.32540		1.32620	1.32620			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.33180	1.33180		1.33090	1.33090			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.33760	1.33760		1.33560	1.33560			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.31180	1.31180		1.31670	1.31670			0.00	0.00	0	150.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.14650	1.14650		1.15100	1.15100			0.00	286,625.00	250	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.15690	1.15690		1.16120	1.16120			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.16620	1.16620		1.17060	1.17060			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		8.06530	8.06530	0.12324	8.05090	8.05090		19.28	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		9.20392	108.64074		9.13133	109.06010		7.06	0.00	543,203.70	5	64,767.00
R186	On 07/02/2019	Bond Future	8.30	Call	103.53000	0.10353	138.69000	0.13869	103.530	6.43	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	220.94000	0.22094	284.35000	0.28435	220.940	6.51	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	538.23000	0.53823	658.25000	0.65825	538.230	6.73	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,831.94000	1.83194	1,616.24000	1.61624	1,831.940	6.97	0.56	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,725.79000	1.72579	1,972.20000	1.97220	1,725.790	7.08	0.55	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,098.37000	2.09837	2,370.58000	2.37058	2,098.370	7.16	0.61	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	855.93000	0.85593	734.50000	0.73450	855.930	7.25	0.33	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.90	Put	372.27000	0.37227	313.25000	0.31325	372.270	7.70	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	356.62000	0.35662	299.85000	0.29985	356.620	7.72	0.16	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future		9.26756	110.56226		9.19164	110.98959		7.08	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
R186	On 02/05/2019	Bond Future	8.50	Call	525.77000	0.52577	618.92000	0.61892	525.770	6.45	0.20	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	696.56000	0.69656	809.82000	0.80982	696.560	6.57	0.24	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	744.40000	0.74440	862.89000	0.86289	744.400	6.59	0.25	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	828.68000	0.82868	956.03000	0.95603	828.680	6.64	0.27	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,449.21000	1.44921	1,631.49000	1.63149	1,449.210	6.90	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,970.08000	1.97008	2,188.82000	2.18882	1,970.080	7.04	0.48	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,114.13000	2.11413	2,341.74000	2.34174	2,114.130	7.08	0.50	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,264.72000	2.26472	2,501.09000	2.50109	2,264.720	7.12	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,191.93000	1.19193	1,070.03000	1.07003	1,191.930	7.56	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	923.18000	0.92318	825.93000	0.82593	923.180	7.83	0.25	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	858.10000	0.85810	767.05000	0.76705	858.100	7.91	0.24	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	807.81000	0.80781	721.64000	0.72164	807.810	7.97	0.22	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.32065	107.48729	9.24073	107.92480		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	479.79000	0.47979	559.12000	0.55912	479.790	6.12	0.17	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,886.76000	1.88676	2,081.07000	2.08107	1,886.760	6.96	0.42	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,341.02000	1.34102	1,227.70000	1.22770	1,341.020	8.16	0.28	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			299.36577	299.36577	299.41439	299.41439			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.72639	304.72639	304.77761	304.77761			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.37397	303.37397	303.43053	303.43053			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			235.02919	235.02919	235.06607	235.06607			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			239.23786	239.23786	239.27655	239.27655			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.09581	240.09581	240.13865	240.13865			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			8.52261	100.92894	8.45344	101.15810		3.63	0.00	17,157,919.80	170	53,011.00
R2023	On 02/05/2019	Bond Future			8.57259	98.78367	8.49840	99.01748		3.94	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.59994	100.77424	8.51929	101.01419		3.82	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			9.66190	89.17011	9.58480	89.64713		9.65	0.00	3,299,294.07	37	53,879.00
R2030	On 07/02/2019	Bond Future	8.90	Call	207.64000	0.20764	272.24000	0.27224	207.640	8.64	0.11	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	535.49000	0.53549	663.49000	0.66349	535.490	8.98	0.23	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,507.49000	1.50749	1,753.35000	1.75335	1,507.490	9.51	0.47	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,757.28000	1.75728	2,025.14000	2.02514	1,757.280	9.58	0.52	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	612.88000	0.61288	518.97000	0.51897	612.880	10.22	0.23	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.72712	90.74741	9.64726	91.23339		9.78	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
R2030	On 02/05/2019	Bond Future	8.90	Call	554.34000		0.55434		656.16000	0.65616	554.340	8.80	0.19	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,516.12000		1.51612		1,715.41000	1.71541	1,516.120	9.43	0.38	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,383.26000		1.38326		1,241.90000	1.24190	1,383.260	10.31	0.32	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.78756		88.57070		9.70440	89.06778		9.82	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			9.83380		91.50186		9.75692	92.01796		10.37	0.00	0.00	0	41,727.00
R2032	On 02/05/2019	Bond Future			9.89705		88.96313		9.81760	89.48888		11.02	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.95375		90.75631		9.87134	91.29392		10.53	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			9.95990		95.43397		9.86759	96.12243		11.02	0.00	0.00	0	71,509.00
R2035	On 02/05/2019	Bond Future			10.02013		92.62109		9.92497	93.32217		11.75	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.07525		94.48769		9.97677	95.20424		11.24	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			10.00872		87.80852		9.91651	88.50099		12.10	0.00	64,978,304.80	740	54,015.00
R2037	On 02/05/2019	Bond Future			10.07075		89.36172		9.97574	90.06698		12.32	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.12957		86.90683		10.03129	87.62762		12.37	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.07837		90.95326		9.99135	91.65423		12.51	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.14002		92.56219		10.05041	93.27600		12.74	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,371.24000		1.37124		1,603.52000	1.60352	1,371.240	11.84	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,475.74000		3.47574		3,883.22000	3.88322	3,475.740	12.68	0.54	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.19875		89.92143		10.10610	90.65102		12.82	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			10.07517		88.26093		9.98819	88.97454		13.08	0.00	16,857,837.63	191	39,738.00
R2044	On 02/05/2019	Bond Future			10.13381		89.82223		10.04431	90.54892		13.34	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.18952		87.25145		10.09709	87.99408		13.44	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 07/02/2019	Bond Future			10.05657		91.73904		9.96958	92.47161		12.87	0.00	0.00	0	110,910.00
R2048	On 02/05/2019	Bond Future			10.10999		88.92422		10.02056	89.67017		13.80	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.15896		90.71635		10.06673	91.47864		13.25	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			6.11530		101.55677		6.06004	101.60608		0.43	0.00	27,826,554.98	274	17,895.00

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
R207	On 02/05/2019	Bond Future			5.57179		103.35305		5.49685	103.40380		0.39	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.05522		101.79288		3.93525	101.84615		0.24	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			7.56107		100.92352		7.51583	101.01021		1.50	0.00	0.00	0	25,618.00
R208	On 02/05/2019	Bond Future			7.53501		99.30720		7.48357	99.39597		1.71	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.43076		101.30843		7.37018	101.40043		1.56	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			9.88867		72.55060		9.79659	73.13604		12.43	0.00	7,109,958.80	98	123,571.00
R209	On 07/02/2019	Bond Future	9.04	Call	155.64000		0.15564		218.35000	0.21835	155.640	10.90	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	822.48000		0.82248		1,027.71000	1.02771	822.480	11.72	0.31	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,009.09000		1.00909		840.94000	0.84094	1,009.090	12.71	0.32	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.94292		70.68446		9.84823	71.28060		13.23	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	998.08000		0.99808		1,181.26000	1.18126	998.080	12.28	0.28	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,591.66000		2.59166		2,920.44000	2.92044	2,591.660	13.17	0.52	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,031.08000		1.03108		903.56000	0.90356	1,031.080	14.45	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.99140		72.10911		9.89374	72.71834		12.74	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			189.27728		189.27728		189.30683	189.30683			0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future			190.11062		190.11062		190.14179	190.14179			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.98411		193.98411		194.01859	194.01859			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 07/02/2019	Bond Future			156.05280		156.05280		156.07820	156.07820			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.84731		158.84731		158.87401	158.87401			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			162.01242		162.01242		162.04193	162.04193			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			9.74360		83.97883		9.67186	84.41500		10.16	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future			9.80235		81.91422		9.72826	82.35854		10.76	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
R213	On 01/08/2019	Bond Future		9.85500	83.56489		9.77813	84.01933		10.38	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		10.05132	71.69148		9.95927	72.29846		13.25	0.00	0.00	0	29,770.00
R214	On 02/05/2019	Bond Future		10.10459	69.66307		10.01002	70.28120		14.15	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future		10.15338	71.06700		10.05594	71.69854		13.58	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		10.26210	10.26210		10.25020	10.25020		15.12	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.40890	10.40890		10.39580	10.39580		15.18	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.54920	10.54920		10.53470	10.53470		15.48	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.53180	2.53180		2.55600	2.55600		21.05	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.42470	2.42470		2.45300	2.45300		21.33	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.33640	2.33640		2.36230	2.36230		21.84	0.00	0.00	0	0.00
Total for Derivatives :												5,246,994,392.52	645,239	11 947 717.00
Grand Total:												5,246,994,392.52	645,239	11 947 717.00