



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: 21/11/2018

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 22/11/2018	Any day expiry	13.92950	13.92950		14.11890	14.11890		19.22	0.00	0.00	0	179.00	
\$ / R	On 23/11/2018	Any day expiry	13.92950	13.92950		14.11890	14.11890		18.81	0.00	0.00	0	0.00	
\$ / R	On 23/11/2018	Any day expiry	13.67	Put	12.66500	0.01266	7.88790	0.00789	12.665	21.44	0.12	0.00	20,000.00	
\$ / R	On 23/11/2018	Any day expiry	14.25	Put	332.42890	0.33243	181.59190	0.18159	332.429	24.03	0.90	0.00	20,000.00	
\$ / R	On 28/11/2018	Any day expiry			13.93600	13.93600	14.12380	14.12380		17.09	0.00	0.00	368.00	
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	4.89440	0.00489	11.03010	0.01103	4.894	21.91	0.03	0.00	4,000.00	
\$ / R	On 29/11/2018	Any day expiry			13.93820	13.93820	14.12550	14.12550		17.31	0.00	0.00	461.00	
\$ / R	On 30/11/2018	Any day expiry			13.93960	13.93960	14.12720	14.12720		17.49	0.00	2,814,800.00	200	1,917.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	2.17420	0.00217	1.72820	0.00173	2.174	20.32	0.01	0.00	500.00	
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	94.34200	0.09434	49.87750	0.04988	94.342	17.75	0.35	0.00	1,000.00	
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	113.05010	0.11305	61.59880	0.06160	113.050	17.66	0.40	0.00	600.00	
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	97.01540	0.09702	189.84550	0.18985	97.015	17.93	0.37	0.00	500.00	
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	363.41790	0.36342	237.63650	0.23764	363.418	18.51	0.77	0.00	421.00	
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	43.91370	0.04391	98.38790	0.09839	43.914	18.68	0.20	0.00	600.00	
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	6.66780	0.00667	17.08470	0.01708	6.668	21.10	0.04	0.00	600.00	
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	6.28700	0.00629	15.83430	0.01583	6.287	21.27	0.03	0.00	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 30/11/2018	Any day expiry	16.70	Call	0.04420	0.00004	0.12720	0.00013	0.044	32.79	0.00	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.11070	0.00011	0.00850	0.00001	0.111	41.31	0.00	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			13.94680	13.94680	14.13570	14.13570		17.24	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,506.12970	1.50613	1,320.43530	1.32044	1,506.130	23.34	0.99	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			13.94830	13.94830	14.13740	14.13740		17.42	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	106.32890	0.10633	59.20270	0.05920	106.329	16.89	0.33	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	171.47420	0.17147	103.23700	0.10324	171.474	17.29	0.45	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	434.17560	0.43418	307.48790	0.30749	434.176	18.73	0.74	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	967.54700	0.96755	795.27730	0.79528	967.547	20.95	0.94	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,356.83170	1.35683	1,173.60790	1.17361	1,356.832	22.42	0.98	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			13.94970	13.94970	14.13910	14.13910		17.59	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	113.40150	0.11340	65.48720	0.06549	113.401	17.06	0.34	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	156.27620	0.15628	250.61940	0.25062	156.276	18.03	0.42	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	54.38010	0.05438	97.52100	0.09752	54.380	19.63	0.18	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry			13.95540	13.95540	14.14590	14.14590		17.50	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	98.62490	0.09862	58.16900	0.05817	98.625	16.93	0.28	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	180.55590	0.18056	115.16520	0.11517	180.556	17.33	0.42	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	16.62710	0.01663	33.23450	0.03323	16.627	20.77	0.06	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	3.86550	0.00387	7.75180	0.00775	3.866	22.76	0.01	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.95690	13.95690	14.14750	14.14750		17.62	0.00	1,642,188.60	117	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.95970	13.95970	14.15090	14.15090		17.81	0.00	829,052,623.30	59,389	790,134.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.24670	0.00025	0.16590	0.00017	0.247	23.77	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.35810	0.00036	0.23780	0.00024	0.358	23.38	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.59200	0.00059	0.38670	0.00039	0.592	22.84	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.82480	0.00082	0.53330	0.00053	0.825	22.48	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.88100	0.00088	0.56860	0.00057	0.881	22.41	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	1.14560	0.00115	0.73390	0.00073	1.146	22.12	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	1.58630	0.00159	1.00760	0.00101	1.586	21.77	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	1.86440	0.00186	1.17950	0.00118	1.864	21.59	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	2.82610	0.00283	1.77120	0.00177	2.826	21.12	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	4.12670	0.00413	2.56740	0.00257	4.127	20.69	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,463.82670	1.46383	1,653.46740	1.65347	1,463.827	20.69	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	5.87970	0.00588	3.82040	0.00382	5.880	20.07	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	6.66060	0.00666	4.44510	0.00445	6.661	19.79	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	7.93930	0.00794	5.48720	0.00549	7.939	19.40	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	13.19420	0.01319	9.37560	0.00938	13.194	18.29	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	15.00090	0.01500	10.71690	0.01072	15.001	18.01	0.06	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	974.70090	0.97470	1,161.61690	1.16162	974.701	18.01	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	17.06310	0.01706	12.24840	0.01225	17.063	17.73	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	19.41690	0.01942	13.99630	0.01400	19.417	17.46	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	784.87290	0.78487	969.16330	0.96916	784.873	16.90	0.91	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	26.51910	0.02652	19.25920	0.01926	26.519	16.79	0.09	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	28.68890	0.02869	20.85350	0.02085	28.689	16.62	0.10	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	738.38890	0.73839	921.75350	0.92175	738.389	16.62	0.90	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	38.08750	0.03809	25.09320	0.02509	38.088	16.74	0.13	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	39.60100	0.03960	25.76350	0.02576	39.601	16.76	0.13	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	571.19300	0.57119	736.21740	0.73622	571.193	16.96	0.81	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	61.49300	0.06149	35.31740	0.03532	61.493	16.96	0.19	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	72.82120	0.07282	42.60390	0.04260	72.821	17.05	0.21	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	532.52120	0.53252	693.50390	0.69350	532.521	17.05	0.79	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	99.78450	0.09978	60.51430	0.06051	99.785	17.22	0.27	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	125.75420	0.12575	78.40000	0.07840	125.754	17.35	0.31	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	132.88260	0.13288	83.40420	0.08340	132.883	17.39	0.33	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	151.83760	0.15184	96.89280	0.09689	151.838	17.47	0.36	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	168.17980	0.16818	108.71950	0.10872	168.180	17.54	0.38	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	172.43050	0.17243	111.82240	0.11182	172.430	17.56	0.39	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	332.13050	0.33213	462.72240	0.46272	332.131	17.56	0.61	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	218.54990	0.21855	146.18380	0.14618	218.550	17.73	0.45	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	253.76270	0.25376	366.58030	0.36658	253.763	17.81	0.52	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	232.10210	0.23210	337.64630	0.33765	232.102	17.98	0.48	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	272.40210	0.27240	186.74630	0.18675	272.402	17.98	0.52	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	333.68840	0.33369	233.60200	0.23360	333.688	18.33	0.58	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	346.64640	0.34665	243.72490	0.24372	346.646	18.40	0.59	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	182.91010	0.18291	269.78020	0.26978	182.910	18.43	0.41	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	366.50130	0.36650	259.37460	0.25937	366.501	18.50	0.61	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	373.22890	0.37323	264.96760	0.26497	373.229	18.53	0.61	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	160.36650	0.16037	238.84370	0.23884	160.366	18.67	0.37	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	400.66650	0.40067	287.94370	0.28794	400.667	18.67	0.63	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	428.91970	0.42892	311.87180	0.31187	428.920	18.81	0.65	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	145.80670	0.14581	218.89830	0.21890	145.807	18.84	0.34	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	472.74860	0.47275	349.48190	0.34948	472.749	19.02	0.68	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	495.27770	0.49528	369.02980	0.36903	495.278	19.12	0.70	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	124.97770	0.12498	189.92980	0.18993	124.978	19.12	0.30	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	510.51360	0.51051	382.32780	0.38233	510.514	19.19	0.71	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	120.21360	0.12021	183.22780	0.18323	120.214	19.19	0.29	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	541.48540	0.54149	409.54210	0.40954	541.485	19.33	0.73	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	109.02800	0.10903	167.37190	0.16737	109.028	19.36	0.27	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	100.78640	0.10079	155.57420	0.15557	100.786	19.50	0.25	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	89.51470	0.08951	139.27300	0.13927	89.515	19.71	0.23	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	629.81470	0.62981	488.37300	0.48837	629.815	19.71	0.77	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	638.05660	0.63806	495.81110	0.49581	638.057	19.74	0.78	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	713.64890	0.71365	564.62800	0.56463	713.649	20.05	0.81	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	73.34890	0.07335	115.52800	0.11553	73.349	20.05	0.19	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	71.89570	0.07190	113.37110	0.11337	71.896	20.09	0.19	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	70.47130	0.07047	111.25280	0.11125	70.471	20.12	0.19	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	773.91140	0.77391	620.30220	0.62030	773.911	20.28	0.83	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	59.68410	0.05968	95.58920	0.09559	59.684	20.36	0.16	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	835.10120	0.83510	677.66190	0.67766	835.101	20.46	0.85	0.00	0	13,150.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	843.94030	0.84394	685.98290	0.68598	843.940	20.49	0.85	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	53.64030	0.05364	86.88290	0.08688	53.640	20.49	0.15	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	888.47720	0.88848	728.03760	0.72804	888.477	20.62	0.87	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	48.17720	0.04818	78.93760	0.07894	48.177	20.62	0.14	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	46.14300	0.04614	75.95880	0.07596	46.143	20.68	0.13	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	44.19140	0.04419	73.08870	0.07309	44.191	20.73	0.13	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	43.24500	0.04324	71.69280	0.07169	43.245	20.76	0.12	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	979.09720	0.97910	813.92220	0.81392	979.097	20.89	0.89	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,071.48420	1.07148	901.99660	0.90200	1,071.484	21.16	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	31.18420	0.03118	52.89660	0.05290	31.184	21.16	0.09	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	30.50830	0.03051	51.82590	0.05183	30.508	21.18	0.09	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	25.58760	0.02559	43.97730	0.04398	25.588	21.39	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	25.02980	0.02503	43.08050	0.04308	25.030	21.42	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	22.41530	0.02242	38.85570	0.03886	22.415	21.55	0.07	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	20.06990	0.02007	35.03380	0.03503	20.070	21.69	0.06	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,260.36990	1.26037	1,084.13380	1.08413	1,260.370	21.69	0.94	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,308.26720	1.30827	1,130.67920	1.13068	1,308.267	21.82	0.94	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,356.38310	1.35638	1,177.55890	1.17756	1,356.383	21.95	0.95	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	13.79750	0.01380	24.59470	0.02459	13.798	22.15	0.04	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	11.40900	0.01141	20.38020	0.02038	11.409	22.42	0.04	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	10.93860	0.01094	19.54630	0.01955	10.939	22.49	0.04	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,550.78820	1.55079	1,367.84600	1.36785	1,550.788	22.55	0.97	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	10.48820	0.01049	18.74600	0.01875	10.488	22.55	0.03	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	10.27040	0.01027	18.35820	0.01836	10.270	22.58	0.03	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	8.68700	0.00869	15.55330	0.01555	8.687	22.82	0.03	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	8.50780	0.00851	15.23720	0.01524	8.508	22.86	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	8.33250	0.00833	14.92760	0.01493	8.333	22.89	0.03	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	6.91340	0.00691	12.41260	0.01241	6.913	23.16	0.02	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	6.49860	0.00650	11.67420	0.01167	6.499	23.26	0.02	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,885.48770	1.88549	1,698.43070	1.69843	1,885.488	23.59	0.98	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	5.08320	0.00508	9.14330	0.00914	5.083	23.62	0.02	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	4.50110	0.00450	8.09690	0.00810	4.501	23.81	0.02	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	3.75680	0.00376	6.75450	0.00675	3.757	24.09	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	3.02030	0.00302	5.42180	0.00542	3.020	24.42	0.01	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	2.84750	0.00285	5.10830	0.00511	2.848	24.52	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	2.53270	0.00253	4.53680	0.00454	2.533	24.70	0.01	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	2.34370	0.00234	4.19350	0.00419	2.344	24.82	0.01	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	1.28160	0.00128	2.26240	0.00226	1.282	25.81	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.91870	0.00092	1.44720	0.00145	0.919	26.81	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.96060	0.00096	1.00930	0.00101	0.961	28.45	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.96830	13.96830	14.16110	14.16110		17.78	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	244.67800	0.24468	170.05960	0.17006	244.678	17.71	0.45	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	286.82260	0.28682	0.00000	0.00000	286.823	17.88	0.50	249,603,475.68	36,000	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	495.05020	0.49505	373.09540	0.37310	495.050	18.91	0.66	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 20/12/2018	Any day expiry	14.90	Put	989.24540	0.98925	826.30760	0.82631	989.245	20.76	0.86	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,359.78550	1.35979	1,182.51440	1.18251	1,359.785	21.92	0.93	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.96980	13.96980	14.16280	14.16280		17.78	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	39.19610	0.03920	25.65150	0.02565	39.196	16.89	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	53.09400	0.05309	34.29510	0.03430	53.094	16.85	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	92.25580	0.09226	135.53290	0.13553	92.256	20.05	0.21	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	78.90310	0.07890	117.06430	0.11706	78.903	20.31	0.18	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.98470	13.98470	14.17970	14.17970		17.35	0.00	0.00	0	3,405.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	29.49460	0.02949	16.98780	0.01699	29.495	16.29	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	228.89840	0.22890	161.47320	0.16147	228.898	17.04	0.40	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	230.65950	0.23066	313.13530	0.31314	230.660	18.00	0.40	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	486.38980	0.48639	371.18630	0.37119	486.390	18.09	0.61	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,053.70190	1.05370	892.38360	0.89238	1,053.702	20.12	0.84	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	2.76410	0.00276	3.94640	0.00395	2.764	23.53	0.01	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	2.35710	0.00236	2.66800	0.00267	2.357	27.04	0.01	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.98790	13.98790	14.18310	14.18310		17.31	0.00	0.00	0	55.00
\$ / R	On 07/01/2019	Any day expiry			13.99590	13.99590	14.19160	14.19160		17.18	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	181.23160	0.18123	126.48210	0.12648	181.232	16.64	0.32	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	293.99240	0.29399	389.22810	0.38923	293.992	17.52	0.46	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	146.98600	0.14699	199.92450	0.19992	146.986	19.02	0.26	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.00860	14.00860	14.20510	14.20510		17.13	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			14.01010	14.01010	14.20680	14.20680		17.14	0.00	0.00	0	8.00
\$ / R	On 18/01/2019	Any day expiry			14.01330	14.01330	14.21020	14.21020		17.17	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	17.32960	0.01733	13.99810	0.01400	17.330	15.52	0.05	0.00	0	263.00
\$ / R	On 25/01/2019	Any day expiry			14.02440	14.02440	14.02600	14.02600		17.15	0.00	715,326.00	51	51.00
\$ / R	On 30/01/2019	Any day expiry			14.03310	14.03310	14.23070	14.23070		17.25	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.03500	14.03500	14.23250	14.23250		17.27	0.00	0.00	0	1,838.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	66.27970	0.06628	46.25450	0.04625	66.280	15.92	0.13	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	525.34930	0.52535	420.82830	0.42083	525.349	17.63	0.54	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	557.52580	0.55753	448.41680	0.44842	557.526	17.76	0.56	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	299.99380	0.29999	379.45440	0.37945	299.994	18.07	0.40	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	138.47800	0.13848	179.16830	0.17917	138.478	19.87	0.21	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	97.85070	0.09785	127.29860	0.12730	97.851	20.65	0.15	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.06030	14.06030	14.25480	14.25480		17.31	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.06410	14.06410	14.25830	14.25830		17.35	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.08360	14.08360	14.07550	14.07550		17.40	0.00	211,132.50	15	15.00
\$ / R	On 28/02/2019	Any day expiry			14.08880	14.08880	14.28070	14.28070		17.46	0.00	0.00	0	5,841.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	101.19470	0.10119	76.53500	0.07654	101.195	16.05	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	576.92550	0.57693	479.75700	0.47976	576.926	17.68	0.52	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	608.10280	0.60810	507.19400	0.50719	608.103	17.79	0.53	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	357.30010	0.35730	432.33850	0.43234	357.300	18.38	0.39	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	192.76420	0.19276	235.75940	0.23576	192.764	20.02	0.24	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	143.84810	0.14385	177.34300	0.17734	143.848	20.75	0.18	0.00	0	250.00
\$ / R	On 05/03/2019	Any day expiry			14.09700	14.09700	14.28940	14.28940		17.46	0.00	0.00	0	80.00

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			14.11820		14.11820		14.31190	14.31190		17.51	0.00	24,918,623.00	1,765	59,194.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.28910		0.00229		2.13800	0.00214	2.289	21.40	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	16.31360		0.01631		13.28330	0.01328	16.314	17.65	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	50.10510		0.05011		41.01490	0.04101	50.105	16.26	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	53.12540		0.05313		43.49900	0.04350	53.125	16.19	0.09	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	102.14090		0.10214		77.97040	0.07797	102.141	15.98	0.15	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	105.88280		0.10588		80.98430	0.08098	105.883	15.99	0.15	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	121.84810		0.12185		93.91120	0.09391	121.848	16.06	0.17	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	132.66240		0.13266		102.72780	0.10273	132.662	16.09	0.18	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	148.91790		0.14892		116.06250	0.11606	148.918	16.15	0.20	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	156.29310		0.15629		122.14480	0.12214	156.293	16.17	0.21	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	182.70520		0.18271		144.05990	0.14406	182.705	16.25	0.23	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	205.90940		0.20591		163.48230	0.16348	205.909	16.31	0.25	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	215.09590		0.21510		171.21360	0.17121	215.096	16.33	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	227.76450		0.22776		181.90690	0.18191	227.765	16.36	0.27	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	249.08490		0.24908		198.78800	0.19879	249.085	16.46	0.29	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	263.96060		0.26396		210.60880	0.21061	263.961	16.52	0.30	0.00	0	550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	283.28780		0.28329		226.03910	0.22604	283.288	16.61	0.31	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	303.43350		0.30343		242.21340	0.24221	303.433	16.69	0.33	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	337.35650		0.33736		271.53590	0.27154	337.357	16.82	0.35	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	346.15950		0.34616		279.18360	0.27918	346.159	16.85	0.36	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	355.09420		0.35509		286.95870	0.28696	355.094	16.88	0.36	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	368.73400		0.36873		298.86150	0.29886	368.734	16.93	0.37	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	387.36850		0.38737		315.17810	0.31518	387.368	17.00	0.38	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	416.26900		0.41627		340.60260	0.34060	416.269	17.10	0.40	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	421.19680		0.42120		344.95160	0.34495	421.197	17.11	0.41	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	441.21640		0.44122		362.65940	0.36266	441.216	17.18	0.42	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	493.41670		0.49342		409.11340	0.40911	493.417	17.34	0.45	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	515.14380		0.51514		428.55760	0.42856	515.144	17.41	0.46	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	608.03680		0.60804		511.17680	0.51118	608.037	17.71	0.50	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	657.57800		0.65758		555.31310	0.55531	657.578	17.88	0.52	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	488.43230		0.48843		578.53120	0.57853	488.432	17.92	0.47	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	702.32800		0.70233		596.03240	0.59603	702.328	18.02	0.54	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	748.34120		0.74834		638.35550	0.63836	748.341	18.16	0.56	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	761.71150		0.76171		650.68720	0.65069	761.711	18.20	0.57	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	768.43340		0.76843		656.89620	0.65690	768.433	18.22	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	426.94420		0.42694		507.57470	0.50757	426.944	18.29	0.42	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	420.60740		0.42061		500.22510	0.50023	420.607	18.33	0.42	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	802.40740		0.80241		688.32510	0.68833	802.407	18.33	0.58	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	823.07400		0.82307		707.49510	0.70750	823.074	18.39	0.59	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	843.94900		0.84395		726.89010	0.72689	843.949	18.45	0.60	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	907.78920		0.90779		786.41110	0.78641	907.789	18.63	0.62	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	973.36840		0.97337		847.85490	0.84785	973.368	18.82	0.64	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,025.52790		1.02553		896.91080	0.89691	1,025.528	18.96	0.65	0.00	0	135,043.00

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	14.82	Put	1,033.06960	1.03307	904.00800	0.90401	1,033.070	18.98	0.65	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,040.63040	1.04063	911.12360	0.91112	1,040.630	19.01	0.66	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,048.21030	1.04821	918.26360	0.91826	1,048.210	19.03	0.66	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	290.16770	0.29017	347.16880	0.34717	290.168	19.36	0.31	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,203.59920	1.20360	1,065.38110	1.06538	1,203.599	19.45	0.70	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,251.53130	1.25153	1,111.10160	1.11110	1,251.531	19.57	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,267.63640	1.26764	1,126.48730	1.12649	1,267.636	19.61	0.71	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,275.71070	1.27571	1,134.20650	1.13421	1,275.711	19.64	0.71	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	256.36170	0.25636	307.15340	0.30715	256.362	19.72	0.28	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,324.47490	1.32447	1,180.87750	1.18088	1,324.475	19.76	0.73	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,332.65350	1.33265	1,188.71600	1.18872	1,332.654	19.78	0.73	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	247.25640	0.24726	296.34280	0.29634	247.256	19.83	0.27	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,431.89900	1.43190	1,284.03000	1.28403	1,431.899	20.04	0.75	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	209.74610	0.20975	251.65260	0.25165	209.746	20.31	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	208.26590	0.20827	249.88530	0.24989	208.266	20.33	0.23	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	202.46470	0.20246	242.94940	0.24295	202.465	20.41	0.23	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	199.45250	0.19945	239.56300	0.23956	199.453	20.45	0.22	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	196.48550	0.19649	236.22620	0.23623	196.485	20.48	0.22	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	179.64230	0.17964	217.27240	0.21727	179.642	20.69	0.20	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	160.73560	0.16074	195.40510	0.19541	160.736	20.95	0.19	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	158.38180	0.15838	192.57040	0.19257	158.382	20.98	0.18	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	151.54230	0.15154	184.33080	0.18433	151.542	21.08	0.18	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	141.88000	0.14188	172.66940	0.17267	141.880	21.24	0.17	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	139.82580	0.13983	170.18630	0.17019	139.826	21.27	0.16	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	127.24820	0.12725	154.96460	0.15496	127.248	21.50	0.15	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	112.65330	0.11265	137.25650	0.13726	112.653	21.79	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	106.44120	0.10644	129.70180	0.12970	106.441	21.93	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	92.53500	0.09254	112.76050	0.11276	92.535	22.27	0.11	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	91.26190	0.09126	111.20630	0.11121	91.262	22.31	0.11	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	71.96340	0.07196	86.99870	0.08700	71.963	22.96	0.09	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	71.57020	0.07157	86.41730	0.08642	71.570	22.99	0.09	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	69.64720	0.06965	83.57820	0.08358	69.647	23.11	0.09	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	67.43440	0.06743	80.31310	0.08031	67.434	23.25	0.08	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	67.07520	0.06708	79.78290	0.07978	67.075	23.27	0.08	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	66.71860	0.06672	79.25670	0.07926	66.719	23.30	0.08	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	62.31520	0.06232	73.48510	0.07349	62.315	23.60	0.08	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	60.11380	0.06011	70.83490	0.07083	60.114	23.77	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	54.40550	0.05441	63.96670	0.06397	54.406	24.24	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	43.20920	0.04321	50.51080	0.05051	43.209	25.43	0.05	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	35.72400	0.03572	42.60240	0.04260	35.724	26.26	0.04	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.13300	14.13300	14.32750	14.32750		17.64	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	508.80080	0.50880	423.88520	0.42389	508.801	17.38	0.44	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.13620	14.13620	14.33100	14.33100		17.66	0.00	0.00	0	3,753.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	135.19670	0.13520	105.31590	0.10532	135.197	16.12	0.18	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 29/03/2019	Any day expiry	14.20	Put	626.63550	0.62664	530.31840	0.53032	626.636	17.76	0.50	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	657.19130	0.65719	557.74590	0.55775	657.191	17.86	0.51	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	404.21470	0.40421	478.00390	0.47800	404.215	18.70	0.39	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	239.94400	0.23994	285.17910	0.28518	239.944	20.25	0.25	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	187.25610	0.18726	225.29230	0.22529	187.256	20.89	0.20	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.14280	14.14280	14.33790	14.33790		17.64	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.18210	14.18210	14.37950	14.37950		17.76	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.18860	14.18860	14.38650	14.38650		17.73	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	168.83970	0.16884	134.83840	0.13484	168.840	16.15	0.19	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,017.37110	1.01737	1,160.25050	1.16025	1,017.371	16.56	0.70	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	670.16120	0.67016	574.41950	0.57442	670.161	17.73	0.48	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	700.17840	0.70018	601.74640	0.60175	700.178	17.82	0.49	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	444.38470	0.44438	517.10480	0.51710	444.385	18.90	0.38	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	282.67260	0.28267	329.56130	0.32956	282.673	20.37	0.26	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	228.53710	0.22854	269.73070	0.26973	228.537	20.90	0.22	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.23980	14.23980	14.44030	14.44030		17.84	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	199.82820	0.19983	162.53170	0.16253	199.828	16.22	0.20	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	708.63370	0.70863	612.78130	0.61278	708.634	17.76	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	738.11700	0.73812	640.03850	0.64004	738.117	17.84	0.48	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	479.72140	0.47972	551.03850	0.55104	479.721	19.14	0.38	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	319.31400	0.31931	368.51250	0.36851	319.314	20.51	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	263.32810	0.26333	305.74420	0.30574	263.328	21.02	0.23	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.24500	14.24500	14.44560	14.44560		17.82	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.26440	14.26440	14.46490	14.46490		17.87	0.00	1,711,728.00	120	18,716.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.81770	0.00782	7.13190	0.00713	7.818	17.47	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	76.35080	0.07635	59.53160	0.05953	76.351	15.78	0.09	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	153.36980	0.15337	124.20380	0.12420	153.370	16.06	0.16	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	207.48780	0.20749	169.85970	0.16986	207.488	16.23	0.20	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	212.80350	0.21280	174.31960	0.17432	212.803	16.25	0.21	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	283.77070	0.28377	236.03730	0.23604	283.771	16.46	0.25	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	524.86700	0.52487	445.85150	0.44585	524.867	17.19	0.38	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	550.00610	0.55001	468.70300	0.46870	550.006	17.27	0.39	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	886.48070	0.88648	1,001.13520	1.00114	886.481	17.43	0.59	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	702.57400	0.70257	798.06940	0.79807	702.574	18.16	0.50	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	645.75310	0.64575	734.71550	0.73472	645.753	18.42	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	994.59390	0.99459	881.07780	0.88108	994.594	18.50	0.55	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	569.39240	0.56939	649.15260	0.64915	569.392	18.82	0.42	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	493.01610	0.49302	562.39840	0.56240	493.016	19.29	0.37	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	380.92660	0.38093	434.92260	0.43492	380.927	20.20	0.30	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	348.12250	0.34812	398.91070	0.39891	348.123	20.49	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	327.40500	0.32740	376.60920	0.37661	327.405	20.65	0.26	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	314.36550	0.31437	361.72920	0.36173	314.365	20.77	0.25	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	139.70540	0.13971	155.39700	0.15540	139.705	24.17	0.12	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.27500	14.27500	14.47540	14.47540		17.95	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 20/06/2019	Any day expiry	14.72	Put	1,060.44580		1.06045		944.11580	0.94412	1,060.446	18.64	0.56	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	184.30640		0.18431		210.27880	0.21028	184.306	22.48	0.16	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.28910		14.28910		14.48940	14.48940		17.97	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	225.34100		0.22534		185.71800	0.18572	225.341	16.28	0.21	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	739.43080		0.73943		644.15150	0.64415	739.431	17.81	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	768.76300		0.76876		671.38730	0.67139	768.763	17.89	0.46	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	510.29410		0.51029		579.03740	0.57904	510.294	19.39	0.37	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	350.50420		0.35050		400.45600	0.40046	350.504	20.68	0.27	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	294.88830		0.29489		337.28680	0.33729	294.888	21.17	0.23	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.29440		14.29440		14.49470	14.49470		17.95	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.29790		14.29790		14.49820	14.49820		17.97	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	376.64100		0.37664		319.55590	0.31956	376.641	16.69	0.30	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	287.71580		0.28772		328.43980	0.32844	287.716	21.30	0.23	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.34720		14.34720		14.54730	14.54730		18.07	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	253.08030		0.25308		209.29150	0.20929	253.080	16.34	0.21	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	770.92370		0.77092		676.81080	0.67681	770.924	17.82	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	800.06910		0.80007		703.94310	0.70394	800.069	17.90	0.45	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	547.22320		0.54722		613.92670	0.61393	547.223	19.61	0.37	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	387.16570		0.38717		436.72640	0.43673	387.166	20.80	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	331.76330		0.33176		374.42470	0.37442	331.763	21.28	0.24	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.34900		14.34900		14.54900	14.54900		18.07	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.37020		14.37020		14.57010	14.57010		18.05	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	949.65840		0.94966		846.92410	0.84692	949.658	18.24	0.49	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	377.50720		0.37751		424.92030	0.42492	377.507	21.01	0.26	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.40020		14.40020		14.60020	14.60020		18.14	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	276.78370		0.27678		227.85160	0.22785	276.784	16.40	0.22	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	796.34530		0.79635		704.04690	0.70405	796.345	17.82	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	825.33270		0.82533		731.10940	0.73111	825.333	17.90	0.44	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	572.36120		0.57236		637.85460	0.63785	572.361	19.81	0.37	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	413.82270		0.41382		463.65500	0.46365	413.823	20.94	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	358.08440		0.35808		401.42810	0.40143	358.084	21.42	0.24	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.40560		14.40560		14.60560	14.60560		18.12	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.41100		14.41100		14.61100	14.61100		18.14	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	182.53980		0.18254		215.29610	0.21530	182.540	24.83	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.43070		14.43070		14.63070	14.63070		18.20	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	13.43480		0.01343		12.93440	0.01293	13.435	15.90	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	143.11200		0.14311		110.00220	0.11000	143.112	15.27	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	650.41730		0.65042		569.66880	0.56967	650.417	17.35	0.38	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	681.76620		0.68177		598.66380	0.59866	681.766	17.44	0.39	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	746.60840		0.74661		658.86730	0.65887	746.608	17.63	0.41	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	774.44930		0.77445		684.80600	0.68481	774.449	17.71	0.42	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	814.23190		0.81423		721.94190	0.72194	814.232	17.82	0.43	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	884.54680		0.88455		787.79580	0.78780	884.547	18.01	0.45	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,128.34290		1.12834		1,019.44060	1.01944	1,128.343	18.58	0.51	0.00	0	1,200.00

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	15.38	Put	1,592.42760	1.59243	1,463.00050	1.46300	1,592.428	19.55	0.61	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,729.01620	1.72902	1,594.84510	1.59485	1,729.016	19.82	0.63	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	533.06900	0.53307	591.53400	0.59153	533.069	20.28	0.34	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	320.34210	0.32034	357.01930	0.35702	320.342	22.01	0.21	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	284.13890	0.28414	310.57590	0.31058	284.139	22.70	0.19	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	269.32100	0.26932	293.86170	0.29386	269.321	23.09	0.18	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	264.04470	0.26404	287.90880	0.28791	264.045	23.24	0.18	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	242.55120	0.24255	263.65560	0.26366	242.551	23.91	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	233.04620	0.23305	252.92590	0.25293	233.046	24.24	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	225.21090	0.22521	244.08050	0.24408	225.211	24.54	0.15	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	223.33860	0.22334	241.96490	0.24196	223.339	24.61	0.15	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	171.28580	0.17129	198.07600	0.19808	171.286	24.85	0.12	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.45570	14.45570	14.65590	14.65590		18.20	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	299.19190	0.29919	244.44770	0.24445	299.192	16.44	0.22	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	819.31880	0.81932	727.68520	0.72769	819.319	17.81	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	848.12510	0.84813	754.65370	0.75465	848.125	17.89	0.43	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	602.50650	0.60251	666.77020	0.66677	602.507	19.96	0.36	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	444.22660	0.44423	493.49080	0.49349	444.227	21.04	0.28	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	386.30970	0.38631	429.10350	0.42910	386.310	21.53	0.25	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.45930	14.45930	14.65950	14.65950		18.21	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.51120	14.51120	14.71160	14.71160		18.27	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	317.83950	0.31784	262.04970	0.26205	317.840	16.42	0.22	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	841.51260	0.84151	750.47120	0.75047	841.513	17.82	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	870.14040	0.87014	777.35090	0.77735	870.140	17.89	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	625.50130	0.62550	688.26760	0.68827	625.501	20.15	0.36	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	469.60640	0.46961	518.12220	0.51812	469.606	21.19	0.28	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	413.11640	0.41312	455.58520	0.45559	413.116	21.67	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.56350	14.56350	14.76440	14.76440		18.36	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	333.47440	0.33347	277.73120	0.27773	333.474	16.40	0.22	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	861.59090	0.86159	770.76470	0.77076	861.591	17.84	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	890.06240	0.89006	797.57650	0.79758	890.062	17.91	0.42	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	651.07790	0.65108	713.22920	0.71323	651.078	20.31	0.36	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	496.65540	0.49666	544.99350	0.54499	496.655	21.34	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	441.07030	0.44107	483.61100	0.48361	441.070	21.81	0.25	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.56920	14.56920	14.77040	14.77040		18.35	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.59020	14.59020	14.79200	14.79200		18.46	0.00	7,295,100.00	500	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	67.86790	0.06787	51.59750	0.05160	67.868	14.07	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	597.70690	0.59771	530.85410	0.53085	597.707	17.17	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	451.04650	0.45105	493.29140	0.49329	451.047	21.95	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	221.36500	0.22137	250.72830	0.25073	221.365	24.64	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.62450	14.62450	14.82750	14.82750		18.49	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	350.50110	0.35050	296.75810	0.29676	350.501	16.40	0.22	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	883.25460	0.88325	791.96730	0.79197	883.255	17.90	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	911.62040	0.91162	818.67560	0.81868	911.620	17.97	0.41	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 31/12/2019	Any day expiry	16.21	Call	681.45690	0.68146	744.16100	0.74416	681.457	20.53	0.36	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	530.86810	0.53087	579.30040	0.57930	530.868	21.54	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	475.98720	0.47599	518.66280	0.51866	475.987	22.01	0.26	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.62830	14.62830	14.83140	14.83140		18.56	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.68350	14.68350	14.88850	14.88850		18.67	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.74260	14.74260	14.94960	14.94960		18.76	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.76930	14.76930	14.97720	14.97720		18.78	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			14.80160	14.80160	15.01060	15.01060		18.86	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.85310	14.85310	15.06380	15.06380		18.93	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.91790	14.91790	15.13080	15.13080		19.00	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.93690	14.93690	15.15050	15.15050		19.06	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.02460	15.02460	15.24110	15.24110		19.12	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.11600	15.11600	15.33560	15.33560		19.21	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.95970	13.95970	14.15090	14.15090		17.81	0.00	279,194.00	20	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.11820	14.11820	14.31190	14.31190		17.51	0.00	141,182.00	10	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.26440	14.26440	14.46490	14.46490		17.87	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.43070	14.43070	14.63070	14.63070		18.20	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.59020	14.59020	14.79200	14.79200		18.46	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			17.82720	17.82720	18.13780	18.13780		17.18	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.86340	17.86340	18.17920	18.17920		17.82	0.00	4,840,981.40	271	448,779.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	23.18780	0.02319	49.25430	0.04925	23.188	19.70	0.06	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			18.00550	18.00550	18.33490	18.33490		17.18	0.00	0.00	0	23.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.15490	18.15490	18.47710	18.47710		17.11	0.00	2,178,588.00	120	11,340.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	623.53540	0.62354	496.96090	0.49696	623.535	17.11	0.45	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,380.31030	1.38031	1,162.97690	1.16298	1,380.310	17.85	0.69	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	194.49150	0.19449	257.66690	0.25767	194.492	18.60	0.19	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	170.37640	0.17038	227.32660	0.22733	170.376	18.75	0.17	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	66.85960	0.06686	91.73250	0.09173	66.860	19.78	0.08	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.42260	18.42260	18.75680	18.75680		17.28	0.00	9,579,752.00	520	5,301.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.72770	18.72770	19.06270	19.06270		17.68	0.00	9,082,934.50	485	9,915.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.02360	19.02360	19.35950	19.35950		18.03	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.35220	19.35220	19.69570	19.69570		18.55	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12370	0.12370	0.12610	0.12610		29.68	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12615	0.12615	0.12860	0.12860		23.55	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12844	0.12844	0.13097	0.13097		23.20	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			15.89530	15.89530	16.11460	16.11460		16.03	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.93490	15.93490	16.15890	16.15890		16.20	0.00	40,713,669.50	2,555	129,327.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.25610	16.25610	16.48680	16.48680		16.09	0.00	16,483,685.40	1,014	36,518.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	281.63450	0.28163	215.32950	0.21533	281.635	15.25	0.30	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	711.24460	0.71124	848.02080	0.84802	711.245	15.77	0.59	0.00	0	650.00

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	17.33	Put	1,349.44710		1.34945	1,180.01220	1.18001		1,349.447	18.00	0.72	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	53.43520		0.05344	69.24170	0.06924		53.435	21.30	0.07	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.55030		16.55030	16.79410	16.79410			16.54	0.00	82,751.50	5	4,675.00
€ / R	On 14/08/2019	Any day expiry			16.77070		16.77070	17.01350	17.01350			16.75	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,106.40070		1.10640	974.33310	0.97433		1,106.401	17.09	0.51	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	314.77930		0.31478	357.63160	0.35763		314.779	20.49	0.21	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.89000		16.89000	17.13320	17.13320			16.89	0.00	0.00	0	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	547.66410		0.54766	614.85460	0.61485		547.664	19.02	0.32	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.20630		17.20630	17.44940	17.44940			17.15	0.00	0.00	0	0.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	92.10970		0.09211	81.56790	0.08157		92.110	15.72	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	643.17920		0.64318	560.70380	0.56070		643.179	15.95	0.32	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	450.35220		0.45035	496.00450	0.49600		450.352	20.88	0.23	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.52780		17.52780	17.78130	17.78130			17.49	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.56000		97.56000	97.73000	97.73000				0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			605.95100		605.95100	604.04200	604.04200				0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			616.60900		616.60900	614.66700	614.66700				0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			628.93900		628.93900	626.96700	626.96700				0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			698.28300		698.28300	695.11300	695.11300				0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			710.56500		710.56500	707.34100	707.34100				0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			724.77400		724.77400	721.49500	721.49500				0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			633.19800		633.19800	630.02600	630.02600				0.00	0.00	0	911.00
ALBI	On 02/05/2019	Index Future			644.33600		644.33600	641.10900	641.10900				0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			657.22000		657.22000	653.93800	653.93800				0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.14130		10.14130	10.26840	10.26840			13.74	0.00	0.00	0	23,926.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.27130		10.27130	10.39980	10.39980			13.42	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.39410		10.39410	10.52740	10.52740			13.83	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.53480		10.53480	10.66730	10.66730			14.29	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.67090		10.67090	10.80350	10.80350			14.62	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.82120		10.82120	10.95840	10.95840			15.07	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.50940		10.50940	10.69360	10.69360			14.83	0.00	2,101,880.00	200	700.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.64940		10.64940	10.83610	10.83610			14.60	0.00	12,246,810.00	1,150	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.77440		10.77440	10.96680	10.96680			15.01	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.78960		10.78960	10.98230	10.98230			15.50	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.93000		10.93000	11.12160	11.12160			15.93	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.06740		11.06740	11.26050	11.26050			16.18	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			156.38000		156.38000	208.47000	208.47000				0.00	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CHF / R	On 14/12/2018	Foreign Exchange Future	14.05490	14.05490	14.27050	14.27050	16.41	0.00	3,513,725.00	250	1,366.00			
CHF / R	On 18/03/2019	Foreign Exchange Future	14.35360	14.35360	14.57600	14.57600	16.50	0.00	0.00	0	0.00			
CHF / R	On 14/06/2019	Foreign Exchange Future	14.62820	14.62820	14.86240	14.86240	17.26	0.00	0.00	0	150.00			
CHF / R	On 16/09/2019	Foreign Exchange Future	14.94320	14.94320	15.17960	15.17960	17.84	0.00	0.00	0	0.00			
CHF / R	On 13/12/2019	Foreign Exchange Future	15.23790	15.23790	15.47450	15.47450	18.18	0.00	0.00	0	0.00			
CHF / R	On 16/03/2020	Foreign Exchange Future	15.86310	15.86310	16.12230	16.12230	18.66	0.00	0.00	0	0.00			
CNH / R	On 14/12/2018	Foreign Exchange Future	2.01370	2.01370	2.03750	2.03750	15.55	0.00	0.00	0	0.00			
CNH / R	On 18/03/2019	Foreign Exchange Future	2.03140	2.03140	2.05550	2.05550	15.55	0.00	0.00	0	0.00			
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04930	2.04930	2.07440	2.07440	15.69	0.00	0.00	0	0.00			
DKK / R	On 14/12/2018	Foreign Exchange Future	2.14150	2.14150	2.17130	2.17130	15.85	0.00	0.00	0	140.00			
DKK / R	On 18/03/2019	Foreign Exchange Future	2.18560	2.18560	2.21620	2.21620	15.52	0.00	0.00	0	0.00			
DKK / R	On 14/06/2019	Foreign Exchange Future	2.22690	2.22690	2.25870	2.25870	15.89	0.00	0.00	0	0.00			
DKK / R	On 16/09/2019	Foreign Exchange Future	2.27330	2.27330	2.30550	2.30550	16.03	0.00	0.00	0	0.00			
DKK / R	On 13/12/2019	Foreign Exchange Future	2.39730	2.39730	2.43270	2.43270	16.99	0.00	0.00	0	0.00			
DKK / R	On 16/03/2020	Foreign Exchange Future	2.44840	2.44840	2.48570	2.48570	17.38	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	11.16641	76.98924	11.23739	76.58535		0.00	0.00	0	494.00			
ES33	On 02/05/2019	Bond Future	11.26772	74.55218	11.34101	74.14150		0.00	0.00	0	0.00			
ES33	On 01/08/2019	Bond Future	11.36762	76.04412	11.44327	75.62675		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	11.38576	79.13730	11.45134	78.71414		0.00	0.00	0	5,169.00			
ES42	On 02/05/2019	Bond Future	11.48687	76.26863	11.55460	75.83850		0.00	0.00	0	0.00			
ES42	On 01/08/2019	Bond Future	11.58490	77.79554	11.65477	77.35836		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	626.71400	626.71400	623.47000	623.47000		0.00	0.00	0	460.00			
GOVI	On 02/05/2019	GOVI	637.73800	637.73800	634.43700	634.43700		0.00	0.00	0	0.00			
GOVI	On 01/08/2019	GOVI	650.49000	650.49000	647.13300	647.13300		0.00	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.78380	1.78380		1.80860	1.80860		18.20	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.80820	1.80820		1.83350	1.83350		17.41	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.82960	1.82960		1.85610	1.85610		18.06	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.13915	132.13915		132.12302	132.12302			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.49298	134.49298		134.47724	134.47724			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.16722	137.16722		137.15378	137.15378			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		101.87472	101.87472		100.61463	100.61463			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		102.61627	102.61627		101.33432	101.33432			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		104.69251	104.69251		103.38658	103.38658			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future		102.33740	102.33740		102.56874	102.56874			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		103.01486	103.01486		103.25075	103.25075			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.09904	105.09904		105.34170	105.34170			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		120.09517	120.09517		120.51327	120.51327			0.00	0.00	0	9,892.00
I2038	On 02/05/2019	Bond Future		122.23441	122.23441		122.66072	122.66072			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.65496	124.65496		125.09211	125.09211			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		113.79264	113.79264		114.48698	114.48698			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.13366	114.13366		114.84095	114.84095			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.44297	116.44297		117.16679	117.16679			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future		117.34984	117.34984		118.13964	118.13964			0.00	0.00	0	10,302.00
I2050	On 02/05/2019	Bond Future		119.44009	119.44009		120.24450	120.24450			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.03798	120.03798		120.86110	120.86110			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 07/02/2019	Index Future		253.52900	253.52900		253.82500	253.82500			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.04500	258.04500		258.34700	258.34700			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.26500	263.26500		263.57600	263.57600			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		0.13580	0.13580		0.13760	0.13760			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13580	0.13580		0.13680	0.13680			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
KES / R	On 14/06/2019	Foreign Exchange Future			0.13530		0.13530		0.13610	0.13610			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.63980		1.63980		1.65940	1.65940		14.90	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.66560		1.66560		1.68560	1.68560		14.23	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.68960		1.68960		1.71020	1.71020		15.02	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.55290		9.55290		9.66180	9.66180		13.82	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.67480		9.67480		9.78560	9.78560		13.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.79050		9.79050		9.90460	9.90460		14.01	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.92230		9.92230		10.03590	10.03590		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.41190		10.41190		10.53600	10.53600		15.64	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.55600		10.55600		10.68350	10.68350		16.17	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31790		1.31790		1.33030	1.33030			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32470		1.32470		1.33750	1.33750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33000		1.33000		1.34550	1.34550			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.27960		1.27960		1.28470	1.28470			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.14150		1.14150		1.14190	1.14190			0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15140		1.15140		1.15200	1.15200			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16030		1.16030		1.16100	1.16100			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			8.08380		8.08380	0.12322	7.93020	7.93020		20.15	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.10204		109.22992		9.18252	108.76415		6.92	0.00	4,478,426.72	41	67,120.00
R186	On 07/02/2019	Bond Future	8.30	Call	100.34000		0.10034		84.06000	0.08406	100.340	6.29	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	226.74000		0.22674		191.12000	0.19112	226.740	6.36	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	581.72000		0.58172		494.74000	0.49474	581.720	6.58	0.29	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,380.60000		1.38060		1,667.70000	1.66770	1,380.600	6.82	0.50	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,685.59000		1.68559		1,475.43000	1.47543	1,685.590	6.89	0.57	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,787.51000		1.78751		1,567.90000	1.56790	1,787.510	6.91	0.59	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,928.48000		1.92848		1,696.58000	1.69658	1,928.480	6.93	0.62	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,343.66000		2.34366		2,079.53000	2.07953	2,343.660	7.01	0.68	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	558.47000		0.55847		726.98000	0.72698	558.470	7.10	0.26	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	208.18000		0.20818		289.29000	0.28929	208.180	7.57	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	197.80000		0.19780		275.80000	0.27580	197.800	7.59	0.11	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.16299		111.15143		9.24695	110.67805		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	581.58000		0.58158		450.86000	0.45086	581.580	6.39	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	769.88000		0.76988		610.96000	0.61096	769.880	6.50	0.27	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	822.27000		0.82227		656.16000	0.65616	822.270	6.53	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	914.82000		0.91482		736.50000	0.73650	914.820	6.57	0.30	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,596.17000		1.59617		1,352.82000	1.35282	1,596.170	6.83	0.44	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,164.32000		2.16432		1,886.92000	1.88692	2,164.320	6.97	0.53	0.00	0	90.00

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	9.25	Call	2,320.64000		2.32064	2,035.36000	2.03536	2,320.640	7.01	0.55	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	2,484.15000		2.48415	2,187.12000	2.18712	2,484.150	7.05	0.57	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	931.04000		0.93104	1,006.74000	1.00674	931.040	7.50	0.27	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	704.55000		0.70455	751.63000	0.75163	704.550	7.77	0.21	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	650.58000		0.65058	691.67000	0.69167	650.580	7.85	0.20	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	609.15000		0.60915	646.71000	0.64671	609.150	7.91	0.19	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.21383		108.07259	9.30150	107.59191		7.14	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	546.38000		0.54638	456.40000	0.45640	546.380	6.12	0.19	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,080.07000		2.08007	1,798.71000	1.79871	2,080.070	6.96	0.45	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	1,131.55000		1.13155	1,166.15000	1.16615	1,131.550	8.18	0.25	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			297.71493		297.71493	297.65670	297.65670			0.00	0.00	0	2,355.00	
R197	On 02/05/2019	Bond Future			303.01801		303.01801	302.96025	302.96025			0.00	0.00	0	0.00	
R197	On 01/08/2019	Bond Future			301.58829		301.58829	301.53524	301.53524			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			230.84807		230.84807	231.35794	231.35794			0.00	0.00	0	8,990.00	
R202	On 02/05/2019	Bond Future			234.96015		234.96015	235.48011	235.48011			0.00	0.00	0	0.00	
R202	On 01/08/2019	Bond Future			235.69794		235.69794	236.23289	236.23289			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			8.41505		101.28557	8.49720	101.01305		3.50	0.00	0.00	0	60,251.00	
R2023	On 02/05/2019	Bond Future			8.46045		99.13735	8.54817	98.86056		3.86	0.00	0.00	0	0.00	
R2023	On 01/08/2019	Bond Future			8.48353		101.12081	8.57766	100.84046		3.79	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			9.54520		89.89348	9.63527	89.33448		9.42	0.00	25,529,748.32	284	55,560.00	
R2030	On 07/02/2019	Bond Future	8.90	Call	218.37000		0.21837	179.78000	0.17978	218.370	8.42	0.13	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.18	Call	592.42000		0.59242	495.32000	0.49532	592.420	8.75	0.27	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	9.60	Call	1,711.11000		1.71111	1,476.14000	1.47614	1,711.110	9.28	0.54	0.00	0	1,320.00	
R2030	On 07/02/2019	Bond Future	9.68	Call	1,996.46000		1.99646	1,733.02000	1.73302	1,996.460	9.35	0.59	0.00	0	4,000.00	
R2030	On 07/02/2019	Bond Future	10.20	Put	355.58000		0.35558	490.66000	0.49066	355.580	10.00	0.16	0.00	0	4,000.00	
R2030	On 02/05/2019	Bond Future			9.60776		91.47509	9.70087	90.90676		9.61	0.00	0.00	0	0.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	611.72000		0.61172	504.74000	0.50474	611.720	8.63	0.21	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	1,681.14000		1.68114	1,457.83000	1.45783	1,681.140	9.26	0.42	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	1,051.56000		1.05156	1,219.70000	1.21970	1,051.560	10.15	0.27	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.66578		89.29989	9.76219	88.72195		9.87	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	

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
R2032	On 07/02/2019	Bond Future		9.73227	92.18433		9.81196	91.64805		10.09	0.00	0.00	0	42,549.00
R2032	On 02/05/2019	Bond Future		9.79353	89.64902		9.87572	89.10385		10.74	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.84859	91.44314		9.93337	90.88884		10.62	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		9.86333	96.15439		9.93784	95.59780		10.72	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future		9.92183	93.34544		9.99852	92.77959		11.46	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		9.97554	95.21325		10.05451	94.63790		11.35	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		9.92339	88.44903		9.99760	87.89158		11.79	0.00	0.00	0	58,272.00
R2037	On 02/05/2019	Bond Future		9.98401	90.00524		10.06035	89.43850		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.04176	87.55040		10.12035	86.97406		12.49	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		9.99820	91.59874		10.06209	91.08374		12.16	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future		10.05859	93.21047		10.12429	92.68684		12.42	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,395.58000	1.39558	1,222.95000	1.22295	1,395.580	11.51	0.31	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,636.49000	3.63649	3,325.48000	3.32548	3,636.490	12.36	0.57	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		10.11641	90.56936		10.18397	90.03718		12.92	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		10.00056	88.87246		10.06431	88.34949		12.72	0.00	73,853,014.26	831	37,044.00
R2044	On 02/05/2019	Bond Future		10.05812	90.43613		10.12362	89.90446		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.11309	87.86476		10.18041	87.32417		13.56	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.98681	92.32566		10.05063	91.78872		12.52	0.00	0.00	0	109,519.00
R2048	On 02/05/2019	Bond Future		10.03932	89.51276		10.10484	88.96687		13.45	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.08775	91.30388		10.15500	90.74884		13.37	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		5.98467	101.67340		6.07245	101.59500		0.41	0.00	0.00	0	17,072.00
R207	On 02/05/2019	Bond Future		5.41089	103.46207		5.52779	103.38284		0.37	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.83805	101.88936		4.01532	101.81059		0.22	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

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
R208	On 07/02/2019	Bond Future			7.37837		101.27423		7.46139	101.11467		1.45	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.33404		99.65463		7.42754	99.49279		1.67	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.20716		101.64856		7.31425	101.48547		1.51	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			9.80920		73.05544		9.87799	72.61814		12.15	0.00	0.00	0	121,966.00
R209	On 07/02/2019	Bond Future	9.04	Call	139.11000		0.13911		124.33000	0.12433	139.110	10.64	0.09	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	838.35000		0.83835		745.84000	0.74584	838.350	11.44	0.34	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	709.16000		0.70916		878.19000	0.87819	709.160	12.44	0.27	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.86232		71.19142		9.93297	70.74675		12.99	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,025.93000		1.02593		896.35000	0.89635	1,025.930	12.03	0.30	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,721.06000		2.72106		2,477.74000	2.47774	2,721.060	12.93	0.55	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	808.77000		0.80877		902.82000	0.90282	808.770	14.23	0.20	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.91005		72.61605		9.98255	72.16400		12.86	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			186.65334		186.65334		186.73673	186.73673			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future			187.42212		187.42212		187.50796	187.50796			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			191.21442		191.21442		191.30556	191.30556			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			155.52055		155.52055		155.35766	155.35766			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.29091		158.29091		158.12587	158.12587			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.42229		161.42229		161.25700	161.25700			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			9.63180		84.65996		9.71664	84.14237		9.93	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future			9.68829		82.59962		9.77575	82.07336		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.73895		84.25229		9.82918	83.71715		10.42	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			9.97653		72.18399		10.04028	71.76382		12.93	0.00	0.00	0	29,831.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/05/2019	Bond Future	10.02880		70.15774		10.09420	69.73055		13.83	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.07695		71.56158		10.14403	71.12720		13.72	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	10.17240		10.17240		10.30590	10.30590		15.34	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.31110		10.31110		10.44820	10.44820		15.04	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.44400		10.44400		10.58750	10.58750		15.36	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.58530		2.58530		2.58830	2.58830		21.21	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48150		2.48150		2.48360	2.48360		20.88	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39000		2.39000		2.38630	2.38630		21.35	0.00	0.00	0	0.00
Total for Derivatives :												1,323,071,339.68	105,913	11 778 123.00
Grand Total:												1,323,071,339.68	105,913	11 778 123.00