



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: 04/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 12/10/2018	Any day expiry	14.73100	14.73100		14.36330	14.36330		19.04	0.00	0.00	0	0.00
\$ / R	On 15/10/2018	Any day expiry	14.73700	14.73700		14.36620	14.36620		18.43	0.00	0.00	0	4,314.00
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	274.39710	0.27440	549.26570	0.54927	274.397	18.98	0.61	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	106.65790	0.10666	27.46640	0.02747	106.658	19.31	0.33	0	314.00
\$ / R	On 17/10/2018	Any day expiry	14.74100	14.74100		14.37050	14.37050		18.77	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry	14.75080	14.75080		14.38140	14.38140		18.56	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	2.88840	0.00289	5.24350	0.00524	2.888	22.20	0.01	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	766.01050	0.76601	445.11730	0.44512	766.011	15.81	0.93	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry	14.75670	14.75670		14.38780	14.38780		18.77	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.76460	14.76460		14.39650	14.39650		18.55	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.76660	14.76660		14.39870	14.39870		18.61	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.76850	14.76850		14.40080	14.40080		18.67	0.00	1,764,360.00	120	4,249.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	3.28820	0.00329	7.08530	0.00709	3.288	20.81	0.01	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	24.16360	0.02416	54.18910	0.05419	24.164	17.61	0.07	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	871.36470	0.87136	553.85010	0.55385	871.365	17.04	0.90	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	36.11210	0.03611	93.75560	0.09376	36.112	16.87	0.11	0	600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	88.99670	0.08900	195.16360	0.19516	88.997	17.38	0.22	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	114.78710	0.11479	237.94170	0.23794	114.787	17.61	0.26	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	477.18610	0.47719	253.12300	0.25312	477.186	17.87	0.69	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	470.88680	0.47089	249.05040	0.24905	470.887	17.90	0.68	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	346.70720	0.34671	173.02130	0.17302	346.707	18.46	0.56	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	330.23490	0.33023	553.37940	0.55338	330.235	18.93	0.52	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	248.03420	0.24803	117.03450	0.11703	248.034	19.22	0.44	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	210.80450	0.21080	96.91860	0.09692	210.805	19.63	0.39	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	20.02980	0.02003	6.02800	0.00603	20.030	24.01	0.05	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	7.36630	0.00737	1.94020	0.00194	7.366	25.07	0.02	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.77050	14.77050	14.40300	14.40300		18.71	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.77250	14.77250	14.40520	14.40520		18.75	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.77840	14.77840	14.41170	14.41170		18.71	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.19730	0.00020	0.37180	0.00037	0.197	23.17	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	36.60100	0.03660	79.43050	0.07943	36.601	17.26	0.10	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	15.92620	0.01593	4.70360	0.00470	15.926	24.12	0.04	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.79420	14.79420	14.42690	14.42690		18.63	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.79820	14.79820	14.43070	14.43070		18.67	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	164.87350	0.16487	291.18430	0.29118	164.873	17.60	0.29	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	525.00240	0.52500	310.12700	0.31013	525.002	17.97	0.64	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.80010	14.80010	14.43260	14.43260		18.70	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00100	0.00000	0.13330	0.00013	0.001	20.67	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.37940	0.00038	0.81980	0.00082	0.379	22.98	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,588.85270	1.58885	1,233.23370	1.23323	1,588.853	17.17	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	415.52430	0.41552	238.99500	0.23899	415.524	18.51	0.55	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	406.12220	0.40612	232.96530	0.23297	406.122	18.56	0.54	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	342.56350	0.34256	192.20910	0.19221	342.563	18.99	0.48	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	432.46350	0.43246	649.60910	0.64961	432.463	18.99	0.52	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.80610	14.80610	14.43830	14.43830		18.54	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	375.09180	0.37509	215.57150	0.21557	375.092	18.67	0.50	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.81200	14.81200	14.44400	14.44400		18.57	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.81400	14.81400	14.44590	14.44590		18.59	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	499.65990	0.49966	302.79110	0.30279	499.660	18.19	0.59	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.82590	14.82590	14.45730	14.45730		18.65	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.82790	14.82790	14.45920	14.45920		18.67	0.00	21,858,250.00	1,500	8,424.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	9.30950	0.00931	13.44010	0.01344	9.310	17.14	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	61.77510	0.06178	123.18730	0.12319	61.775	16.34	0.13	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	70.47410	0.07047	137.37680	0.13738	70.474	16.44	0.14	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	869.64870	0.86965	595.48950	0.59549	869.649	16.93	0.79	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	172.98200	0.17298	289.35440	0.28935	172.982	17.32	0.27	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	718.19530	0.71820	472.42270	0.47242	718.195	17.43	0.71	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	447.43460	0.44743	274.18800	0.27419	447.435	18.56	0.52	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	438.65170	0.43865	268.26170	0.26826	438.652	18.60	0.52	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	67.65870	0.06766	32.30750	0.03231	67.659	23.35	0.11	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	35.97640	0.03598	16.24720	0.01625	35.976	24.48	0.06	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.83780	14.83780	14.46870	14.46870		18.60	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	867.80930	0.86781	1,129.69110	1.12969	867.809	20.23	0.67	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.83980	14.83980	14.47060	14.47060		18.61	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	91.02220	0.09102	164.77180	0.16477	91.022	16.61	0.16	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	204.18260	0.20418	327.02410	0.32702	204.183	17.40	0.29	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	492.51320	0.49251	697.55560	0.69756	492.513	18.74	0.51	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	758.74380	0.75874	1,006.53180	1.00653	758.744	19.82	0.63	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.84970	14.84970	14.48020	14.48020		18.50	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	54.49060	0.05449	103.96360	0.10396	54.491	16.13	0.11	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	89.95710	0.08996	160.48390	0.16048	89.957	16.48	0.16	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	385.58730	0.38559	239.47200	0.23947	385.587	19.11	0.44	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	224.09390	0.22409	131.16300	0.13116	224.094	20.71	0.28	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.85170	14.85170	14.48210	14.48210		18.50	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.85570	14.85570	14.48590	14.48590		18.51	0.00	1,787,051,575.80	120,294	838,198.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.44020	0.00244	4.11950	0.00412	2.440	21.99	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	3.06130	0.00306	4.66410	0.00466	3.061	21.80	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	4.14440	0.00414	5.53590	0.00554	4.144	21.53	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	4.66610	0.00467	6.21480	0.00621	4.666	21.12	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	4.77850	0.00478	6.36130	0.00636	4.779	21.04	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	5.25750	0.00526	6.98630	0.00699	5.258	20.72	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	5.92870	0.00593	7.86430	0.00786	5.929	20.32	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	6.29790	0.00630	8.34870	0.00835	6.298	20.12	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	7.37760	0.00738	9.77070	0.00977	7.378	19.59	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	8.55170	0.00855	11.32700	0.01133	8.552	19.11	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,364.25170	2.36425	1,997.22700	1.99723	2,364.252	19.11	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	10.05450	0.01005	13.33550	0.01334	10.055	18.59	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	10.70680	0.01071	14.21290	0.01421	10.707	18.39	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	11.69790	0.01170	15.55280	0.01555	11.698	18.10	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	15.12410	0.01512	20.24560	0.02025	15.124	17.30	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	16.14240	0.01614	21.65800	0.02166	16.142	17.10	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,871.84240	1.87184	1,507.55800	1.50756	1,871.842	17.10	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	17.23680	0.01724	23.18490	0.02318	17.237	16.90	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	18.41250	0.01841	27.04840	0.02705	18.413	16.70	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,676.73760	1.67674	1,322.17500	1.32218	1,676.738	16.29	0.95	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	21.61050	0.02161	38.38050	0.03838	21.611	16.21	0.05	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	22.50200	0.02250	41.71370	0.04171	22.502	16.09	0.05	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,628.20200	1.62820	1,277.61370	1.27761	1,628.202	16.09	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	24.74500	0.02474	50.34300	0.05034	24.745	15.81	0.05	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	25.08460	0.02508	51.67770	0.05168	25.085	15.77	0.06	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,440.18260	1.44018	1,105.73320	1.10573	1,440.183	15.85	0.93	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	34.48260	0.03448	69.83320	0.06983	34.483	15.85	0.07	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	39.60650	0.03961	78.63300	0.07863	39.607	15.93	0.08	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,395.30650	1.39531	1,064.53300	1.06453	1,395.306	15.93	0.92	0.00	0	228,616.00

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	13.60	Put	51.56430		0.05156		98.58980	0.09859	51.564	16.09	0.10	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	62.92270		0.06292		116.94610	0.11695	62.923	16.22	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	66.02810		0.06603		121.88090	0.12188	66.028	16.25	0.12	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	74.27980		0.07428		134.83990	0.13484	74.280	16.33	0.13	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,155.27350		1.15527		848.95080	0.84895	1,155.274	16.37	0.86	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	81.39770		0.08140		145.86030	0.14586	81.398	16.39	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	83.25020		0.08325		148.70860	0.14871	83.250	16.41	0.15	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,138.95020		1.13895		834.60860	0.83461	1,138.950	16.41	0.85	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	103.46620		0.10347		180.15910	0.18016	103.466	16.57	0.17	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,020.46170		1.02046		733.25270	0.73325	1,020.462	16.65	0.81	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	126.87800		0.12688		215.53300	0.21553	126.878	16.73	0.20	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	982.57800		0.98258		701.43300	0.70143	982.578	16.73	0.80	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	153.66150		0.15366		254.87680	0.25488	153.661	16.89	0.23	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	159.66110		0.15966		263.22170	0.26322	159.661	16.93	0.24	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	888.41940		0.88842		623.35500	0.62336	888.419	16.95	0.76	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	168.94310		0.16894		276.03790	0.27604	168.943	16.99	0.25	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	172.11070		0.17211		280.39000	0.28039	172.111	17.01	0.25	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	840.85470		0.84085		584.09070	0.58409	840.855	17.10	0.74	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	185.15470		0.18515		298.19070	0.29819	185.155	17.10	0.26	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	198.79880		0.19880		316.61790	0.31662	198.799	17.19	0.28	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	808.00390		0.80800		557.22370	0.55722	808.004	17.21	0.72	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	220.39560		0.22040		345.43040	0.34543	220.396	17.32	0.30	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	231.70410		0.23170		360.35790	0.36036	231.704	17.38	0.31	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	757.40410		0.75740		516.25790	0.51626	757.404	17.38	0.69	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	239.43450		0.23943		370.50240	0.37050	239.435	17.43	0.31	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	745.13450		0.74513		506.40240	0.50640	745.134	17.43	0.69	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	255.34400		0.25534		391.24410	0.39124	255.344	17.51	0.33	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	715.11570		0.71512		482.42170	0.48242	715.116	17.53	0.67	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	691.77920		0.69178		463.91250	0.46391	691.779	17.62	0.66	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	657.89920		0.65790		437.24900	0.43725	657.899	17.75	0.64	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	302.19920		0.30220		451.34900	0.45135	302.199	17.75	0.36	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	306.68310		0.30668		457.22740	0.45723	306.683	17.77	0.37	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	348.70330		0.34870		511.70850	0.51171	348.703	17.97	0.40	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	604.40330		0.60440		397.60850	0.39761	604.403	17.97	0.60	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	599.25520		0.59926		393.83630	0.39384	599.255	17.99	0.60	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	594.14330		0.59414		390.09530	0.39010	594.143	18.01	0.60	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	569.12550		0.56913		371.89770	0.37190	569.126	18.12	0.58	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	383.42550		0.38343		555.99770	0.55600	383.426	18.12	0.42	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	554.54390		0.55454		361.36890	0.36137	554.544	18.18	0.57	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	419.89610		0.41990		601.87710	0.60188	419.896	18.27	0.45	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	425.24920		0.42525		608.55840	0.60856	425.249	18.29	0.45	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	530.94920		0.53095		344.45840	0.34446	530.949	18.29	0.55	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	452.52030		0.45252		642.41420	0.64241	452.520	18.40	0.47	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	508.22030		0.50822		328.31420	0.32831	508.220	18.40	0.53	0.00	0	400.00

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	14.84	Call	490.65070	0.49065	315.93490	0.31593	490.651	18.48	0.52	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	486.34210	0.48634	312.91390	0.31291	486.342	18.51	0.52	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	510.19090	0.51019	712.32500	0.71233	510.191	18.64	0.50	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	571.70500	0.57170	784.98310	0.78498	571.705	18.90	0.53	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	427.40500	0.42740	270.88310	0.27088	427.405	18.90	0.47	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	423.72690	0.42373	268.29290	0.26829	423.727	18.92	0.47	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	395.39950	0.39540	248.44860	0.24845	395.399	19.13	0.44	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	391.99220	0.39199	246.07460	0.24607	391.992	19.16	0.44	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	375.37960	0.37538	234.55670	0.23456	375.380	19.29	0.43	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	703.76460	0.70376	937.69310	0.93769	703.765	19.42	0.59	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	738.52120	0.73852	977.26400	0.97726	738.521	19.55	0.60	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	773.93100	0.77393	1,017.21640	1.01722	773.931	19.68	0.62	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	310.25300	0.31025	189.86990	0.18987	310.253	19.87	0.37	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	287.04620	0.28705	174.15570	0.17416	287.046	20.10	0.34	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	282.13700	0.28214	170.85400	0.17085	282.137	20.15	0.34	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	921.61530	0.92162	1,181.71870	1.18172	921.615	20.21	0.67	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	277.31530	0.27732	167.61870	0.16762	277.315	20.21	0.33	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	274.93790	0.27494	166.02540	0.16603	274.938	20.23	0.33	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	256.66320	0.25666	153.84410	0.15384	256.663	20.44	0.31	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	254.47170	0.25447	152.39020	0.15239	254.472	20.47	0.31	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	252.26310	0.25226	150.95100	0.15095	252.263	20.49	0.31	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	233.26350	0.23326	138.63650	0.13864	233.263	20.71	0.29	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	227.26730	0.22727	134.77550	0.13478	227.267	20.79	0.28	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,190.93860	1.19094	1,475.69420	1.47569	1,190.939	21.06	0.74	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	204.86420	0.20486	120.46790	0.12047	204.864	21.08	0.26	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	194.55610	0.19456	113.94530	0.11395	194.556	21.23	0.25	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	180.12380	0.18012	104.49530	0.10450	180.124	21.45	0.23	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	164.03970	0.16404	93.71360	0.09371	164.040	21.72	0.21	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	159.92970	0.15993	90.97890	0.09098	159.930	21.80	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	152.04680	0.15205	85.75900	0.08576	152.047	21.94	0.20	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	147.03060	0.14703	82.45550	0.08246	147.031	22.04	0.19	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	111.28030	0.11128	60.42500	0.06043	111.280	22.72	0.15	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	90.09060	0.09009	48.08570	0.04809	90.091	23.19	0.12	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	75.73120	0.07573	39.89450	0.03989	75.731	23.58	0.11	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry	14.86760	Call	14.86760	14.86760	14.49740	14.49740		18.39	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	111.67690	0.11168	190.29130	0.19029	111.677	16.49	0.18	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	230.81620	0.23082	356.53320	0.35653	230.816	17.22	0.30	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	521.18990	0.52119	721.21720	0.72122	521.190	18.52	0.49	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	783.25800	0.78326	1,023.34340	1.02334	783.258	19.54	0.61	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.86960	Call	14.86960	14.86960	14.49930	14.49930		18.39	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	25.19010	0.02519	43.07350	0.04307	25.190	16.24	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	28.75620	0.02876	55.51300	0.05551	28.756	15.86	0.06	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	601.49470	0.60149	401.16900	0.40117	601.495	17.99	0.58	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	558.36490	0.55836	369.64330	0.36964	558.365	18.18	0.55	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R			On 31/12/2018	Any day expiry			14.88950	14.88950	14.51840	14.51840	18.27	0.00	0.00	0	3,714.00
\$ / R	13.00	Put	On 31/12/2018	Any day expiry	25.29020	0.02529	33.25500	0.03325	25.290	16.99	0.05	0.00	0	500.00	
\$ / R	13.80	Put	On 31/12/2018	Any day expiry	103.64450	0.10364	174.17840	0.17418	103.645	16.22	0.16	0.00	0	1,000.00	
\$ / R	14.22	Call	On 31/12/2018	Any day expiry	887.02380	0.88702	634.61690	0.63462	887.024	16.84	0.73	0.00	0	500.00	
\$ / R	14.25	Put	On 31/12/2018	Any day expiry	228.32500	0.22832	350.22910	0.35023	228.325	16.90	0.28	0.00	0	250.00	
\$ / R	14.96	Put	On 31/12/2018	Any day expiry	574.33510	0.57434	777.49970	0.77750	574.335	18.42	0.50	0.00	0	250.00	
\$ / R	16.93	Call	On 31/12/2018	Any day expiry	112.46930	0.11247	64.81150	0.06481	112.469	22.90	0.14	0.00	0	500.00	
\$ / R	17.58	Call	On 31/12/2018	Any day expiry	70.04870	0.07005	38.23270	0.03823	70.049	24.14	0.09	0.00	0	500.00	
\$ / R			On 02/01/2019	Any day expiry	14.89340	14.89340	14.52230	14.52230		18.26	0.00	0.00	0	55.00	
\$ / R			On 18/01/2019	Any day expiry	14.92500	14.92500	14.55280	14.55280		18.35	0.00	0.00	0	0.00	
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	23.46040	0.02346	31.23350	0.03123	23.460	17.84	0.04	0.00	0	263.00	
\$ / R			On 30/01/2019	Any day expiry	14.94860	14.94860	14.57570	14.57570		18.31	0.00	0.00	0	55.00	
\$ / R			On 31/01/2019	Any day expiry	14.95050	14.95050	14.57760	14.57760		18.31	0.00	0.00	0	1,020.00	
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	42.79390	0.04279	59.24050	0.05924	42.794	16.77	0.07	0.00	0	500.00	
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	279.02400	0.27902	403.11190	0.40311	279.024	16.88	0.29	0.00	0	250.00	
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	902.39930	0.90240	665.77820	0.66578	902.399	17.15	0.67	0.00	0	500.00	
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	554.83400	0.55483	388.74520	0.38875	554.834	18.71	0.48	0.00	0	250.00	
\$ / R			On 13/02/2019	Any day expiry	14.97600	14.97600	14.60240	14.60240		18.40	0.00	0.00	0	70.00	
\$ / R			On 28/02/2019	Any day expiry	15.00550	15.00550	14.63100	14.63100		18.37	0.00	0.00	0	5,787.00	
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	57.54910	0.05755	80.30590	0.08031	57.549	16.53	0.08	0.00	0	500.00	
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	318.37580	0.31838	441.76830	0.44177	318.376	16.88	0.30	0.00	0	250.00	
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	922.00670	0.92201	693.43460	0.69343	922.007	17.42	0.64	0.00	0	500.00	
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	599.73090	0.59973	432.25710	0.43226	599.731	18.91	0.47	0.00	0	250.00	
\$ / R			On 18/03/2019	Foreign Exchange Future	15.04080	15.04080	14.66530	14.66530		18.42	0.00	72,647,064.00	4,830	44,296.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	2.37190	0.00237	4.35050	0.00435	2.372	21.26	0.00	0.00	0	1,000.00	
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	11.08050	0.01108	14.74450	0.01474	11.080	17.78	0.02	0.00	0	1,000.00	
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	29.70680	0.02971	44.87000	0.04487	29.707	16.64	0.04	0.00	0	721.00	
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	31.66070	0.03166	47.48840	0.04749	31.661	16.62	0.04	0.00	0	720.00	
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	57.13180	0.05713	80.72910	0.08073	57.132	16.40	0.07	0.00	0	16,000.00	
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	58.80170	0.05880	82.86690	0.08287	58.802	16.38	0.08	0.00	0	139,342.00	
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	65.88630	0.06589	91.89910	0.09190	65.886	16.34	0.08	0.00	0	14,028.00	
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	70.66220	0.07066	97.95530	0.09796	70.662	16.31	0.09	0.00	0	1,155.00	
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	77.82240	0.07782	106.99450	0.10699	77.822	16.27	0.10	0.00	0	138,000.00	
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	81.06860	0.08107	111.07520	0.11108	81.069	16.25	0.10	0.00	0	10,125.00	
\$ / R	13.25	Put	On 18/03/2019	Foreign Exchange Future	92.69340	0.09269	128.02750	0.12803	92.693	16.20	0.11	0.00	0	224,707.00	
\$ / R	13.36	Put	On 18/03/2019	Foreign Exchange Future	107.00280	0.10700	151.68580	0.15169	107.003	16.13	0.13	0.00	0	134,750.00	
\$ / R	13.46	Put	On 18/03/2019	Foreign Exchange Future	121.50250	0.12150	175.66650	0.17567	121.503	16.08	0.14	0.00	0	20,000.00	
\$ / R	13.50	Put	On 18/03/2019	Foreign Exchange Future	127.72130	0.12772	185.93670	0.18594	127.721	16.05	0.15	0.00	0	50.00	
\$ / R	13.55	Put	On 18/03/2019	Foreign Exchange Future	135.87090	0.13587	199.33360	0.19933	135.871	16.03	0.15	0.00	0	10,000.00	
\$ / R	13.60	Put	On 18/03/2019	Foreign Exchange Future	146.64500	0.14665	213.35440	0.21335	146.645	16.09	0.16	0.00	0	4,000.00	
\$ / R	13.68	Put	On 18/03/2019	Foreign Exchange Future	165.07190	0.16507	237.11440	0.23711	165.072	16.19	0.18	0.00	0	14,200.00	
\$ / R	13.70	Put	On 18/03/2019	Foreign Exchange Future	169.91080	0.16991	243.31220	0.24331	169.911	16.21	0.18	0.00	0	2,500.00	
\$ / R	13.72	Put	On 18/03/2019	Foreign Exchange Future	174.84670	0.17485	249.61360	0.24961	174.847	16.24	0.19	0.00	0	10,000.00	
\$ / R	13.75	Put	On 18/03/2019	Foreign Exchange Future	182.42470	0.18242	259.25900	0.25926	182.425	16.28	0.19	0.00	0	17,981.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	192.86670	0.19287	272.48380	0.27248	192.867	16.32	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	212.07150	0.21207	296.63840	0.29664	212.072	16.41	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	223.58320	0.22358	311.02390	0.31102	223.583	16.46	0.22	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	254.10730	0.25411	351.15440	0.35115	254.107	16.59	0.24	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	267.01950	0.26702	367.99120	0.36799	267.020	16.64	0.25	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	322.71510	0.32272	0.00000	0.00000	322.715	16.83	0.29	8,540,828.86	2,000	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	353.00710	0.35301	478.25190	0.47825	353.007	16.93	0.30	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,101.63780	1.10164	853.44160	0.85344	1,101.638	16.96	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	382.11350	0.38211	513.33190	0.51333	382.113	17.05	0.32	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	422.12530	0.42213	560.31200	0.56031	422.125	17.23	0.34	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,001.40170	1.00140	767.15980	0.76716	1,001.402	17.31	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	990.79570	0.99080	758.08310	0.75808	990.796	17.35	0.65	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	449.99570	0.45000	592.78310	0.59278	449.996	17.35	0.35	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	464.28450	0.46428	609.35920	0.60936	464.284	17.41	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	478.80690	0.47881	626.15430	0.62615	478.807	17.46	0.37	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	523.75400	0.52375	677.85970	0.67786	523.754	17.64	0.39	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	570.73740	0.57074	732.02690	0.73203	570.737	17.81	0.41	6,167.76	1	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	614.16830	0.61417	781.73000	0.78173	614.168	17.97	0.43	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	619.70680	0.61971	788.04540	0.78805	619.707	17.99	0.43	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	625.26500	0.62526	794.38270	0.79438	625.265	18.01	0.43	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	774.61840	0.77462	577.38620	0.57739	774.618	18.24	0.54	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	741.33420	0.74133	925.55770	0.92556	741.334	18.40	0.48	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	790.15090	0.79015	980.29710	0.98030	790.151	18.55	0.49	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	796.34770	0.79635	987.22830	0.98723	796.348	18.57	0.49	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	692.14100	0.69214	510.43420	0.51043	692.141	18.65	0.50	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	833.96460	0.83396	1,029.19890	1.02920	833.965	18.68	0.51	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	840.30730	0.84031	1,036.25700	1.03626	840.307	18.70	0.51	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	917.98490	0.91798	1,122.37800	1.12238	917.985	18.93	0.53	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	596.08860	0.59609	433.96450	0.43396	596.089	19.18	0.44	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	592.93070	0.59293	431.51050	0.43151	592.931	19.20	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	580.49560	0.58050	421.85030	0.42185	580.496	19.28	0.43	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	574.38500	0.57438	0.00000	0.00000	574.385	19.31	0.43	6,473.43	1	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	568.34090	0.56834	412.43820	0.41244	568.341	19.35	0.43	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	533.53470	0.53353	385.60350	0.38560	533.535	19.58	0.40	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	493.34220	0.49334	354.84780	0.35485	493.342	19.87	0.38	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	473.44840	0.47345	339.62360	0.33962	473.448	20.02	0.37	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	447.59180	0.44759	319.93240	0.31993	447.592	20.24	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	419.13590	0.41914	297.99870	0.29800	419.136	20.49	0.33	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	385.10230	0.38510	270.27080	0.27027	385.102	20.83	0.31	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	370.24480	0.37024	258.22210	0.25822	370.245	20.98	0.30	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	335.64080	0.33564	230.65130	0.23065	335.641	21.36	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	332.16330	0.33216	228.08280	0.22808	332.163	21.39	0.27	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	276.06770	0.27607	187.00180	0.18700	276.068	21.95	0.23	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	274.67340	0.27467	185.98950	0.18599	274.673	21.96	0.23	0.00	0	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	267.81060	0.26781	181.02020	0.18102	267.811	22.04	0.22	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	259.84050	0.25984	175.26340	0.17526	259.840	22.13	0.22	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	258.53750	0.25854	174.32490	0.17432	258.538	22.15	0.22	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	257.24210	0.25724	173.38990	0.17339	257.242	22.17	0.22	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	241.08520	0.24109	161.78350	0.16178	241.085	22.37	0.20	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	232.87650	0.23288	155.91440	0.15591	232.877	22.47	0.20	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	211.18560	0.21119	140.49310	0.14049	211.186	22.78	0.18	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	166.72740	0.16673	115.18500	0.11518	166.727	23.55	0.15	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	145.35970	0.14536	100.80180	0.10080	145.360	24.47	0.13	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.05850	15.05850	14.68250	14.68250		18.41	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	264.67010	0.26467	360.69820	0.36070	264.670	16.61	0.24	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			15.06240	15.06240	14.68630	14.68630		18.42	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	70.97060	0.07097	100.53740	0.10054	70.971	16.24	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	355.64670	0.35565	476.45010	0.47645	355.647	16.93	0.30	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	941.24440	0.94124	718.71890	0.71872	941.244	17.70	0.61	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	636.55990	0.63656	468.46510	0.46847	636.560	19.12	0.45	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.07020	15.07020	14.69400	14.69400		18.40	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.12520	15.12520	14.74640	14.74640		18.50	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	82.84870	0.08285	119.05930	0.11906	82.849	15.89	0.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,797.16000	1.79716	1,479.00720	1.47901	1,797.160	16.12	0.84	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	390.09940	0.39010	508.60710	0.50861	390.099	16.92	0.30	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	958.55840	0.95856	742.78390	0.74278	958.558	17.92	0.58	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	670.73410	0.67073	503.81080	0.50381	670.734	19.30	0.44	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.18610	15.18610	14.80420	14.80420		18.52	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	91.64080	0.09164	134.42330	0.13442	91.641	15.53	0.10	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	420.38100	0.42038	537.35020	0.53735	420.381	16.92	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	975.94710	0.97595	764.24600	0.76425	975.947	18.18	0.56	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	701.13020	0.70113	534.73150	0.53473	701.130	19.49	0.43	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.19200	15.19200	14.80980	14.80980		18.50	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.21370	15.21370	14.83040	14.83040		18.50	0.00	91,282.20	6	19,046.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.43420	0.00943	9.48270	0.00948	9.434	19.12	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	25.32550	0.02533	43.30220	0.04330	25.326	14.53	0.03	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	63.57210	0.06357	97.21880	0.09722	63.572	15.11	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	93.18560	0.09319	136.48910	0.13649	93.186	15.40	0.10	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	96.15920	0.09616	140.36020	0.14036	96.159	15.42	0.10	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	137.25530	0.13726	192.84140	0.19284	137.255	15.72	0.13	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	284.96380	0.28496	371.30730	0.37131	284.964	16.44	0.22	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	300.62680	0.30063	389.85320	0.38985	300.627	16.50	0.23	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,567.22690	1.56723	1,278.98340	1.27898	1,567.227	16.61	0.75	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,297.12030	1.29712	1,045.69020	1.04569	1,297.120	17.12	0.67	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,213.00880	1.21301	972.73240	0.97273	1,213.009	17.38	0.64	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	604.44870	0.60445	750.62420	0.75062	604.449	17.47	0.37	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,098.46000	1.09846	873.04620	0.87305	1,098.460	17.82	0.60	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	813.78440	0.81378	629.50900	0.62951	813.784	19.06	0.48	0.00	0	25,000.00

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	15.62	Call	790.81440	0.79081	610.52580	0.61053	790.814	19.17	0.47	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	735.06900	0.73507	565.14960	0.56515	735.069	19.46	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	700.43210	0.70043	537.13850	0.53714	700.432	19.65	0.42	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	678.50620	0.67851	519.39470	0.51939	678.506	19.78	0.41	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	324.46980	0.32447	238.76460	0.23876	324.470	22.67	0.22	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.22540	15.22540	14.84160	14.84160		18.56	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	655.68460	0.65568	806.53560	0.80654	655.685	17.62	0.38	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	437.83290	0.43783	322.88080	0.32288	437.833	21.62	0.28	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.24120	15.24120	14.85650	14.85650		18.56	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	97.50150	0.09750	146.74940	0.14675	97.501	15.19	0.10	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	445.91060	0.44591	559.94130	0.55994	445.911	16.94	0.30	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	990.54970	0.99055	780.33760	0.78034	990.550	18.42	0.54	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	725.15360	0.72515	558.81870	0.55882	725.154	19.67	0.42	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.24710	15.24710	14.86210	14.86210		18.54	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.25100	15.25100	14.86580	14.86580		18.55	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	190.96640	0.19097	261.59300	0.26159	190.966	15.88	0.16	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	616.82450	0.61682	470.75420	0.47075	616.824	20.41	0.37	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.30560	15.30560	14.91920	14.91920		18.58	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	103.24760	0.10325	161.09530	0.16110	103.248	14.83	0.10	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	473.21090	0.47321	584.22000	0.58422	473.211	16.95	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,014.48520	1.01449	805.95420	0.80595	1,014.485	18.64	0.53	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	757.35570	0.75736	590.77160	0.59077	757.356	19.83	0.42	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.30760	15.30760	14.92110	14.92110		18.58	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.33100	15.33100	14.94410	14.94410		18.62	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	581.51720	0.58152	710.43460	0.71043	581.517	17.22	0.33	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	733.61350	0.73361	573.42650	0.57343	733.614	20.09	0.40	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.36410	15.36410	14.97650	14.97650		18.61	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	106.60700	0.10661	166.48410	0.16648	106.607	14.50	0.10	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	496.82710	0.49683	603.78210	0.60378	496.827	16.97	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,026.37520	1.02638	820.95850	0.82096	1,026.375	18.85	0.51	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	778.70830	0.77871	613.06570	0.61307	778.708	20.00	0.41	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.36990	15.36990	14.98230	14.98230		18.59	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.37580	15.37580	14.98800	14.98800		18.66	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	369.74710	0.36975	289.20470	0.28920	369.747	23.76	0.21	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.39720	15.39720	15.00900	15.00900		18.64	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.59560	0.01560	16.46120	0.01646	15.596	17.79	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	37.84460	0.03784	73.40120	0.07340	37.845	13.08	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	381.58330	0.38158	471.58090	0.47158	381.583	16.61	0.24	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	402.44920	0.40245	495.16430	0.49516	402.449	16.67	0.25	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	446.18120	0.44618	544.35210	0.54435	446.181	16.80	0.27	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	465.18840	0.46519	565.63640	0.56564	465.188	16.85	0.27	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	492.57540	0.49258	596.21370	0.59621	492.575	16.93	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	541.61270	0.54161	653.80750	0.65381	541.613	17.06	0.30	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	721.24930	0.72125	864.70430	0.86470	721.249	17.51	0.36	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	1,103.39070	1.10339	1,275.92800	1.27593	1,103.391	18.60	0.46	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,057.78730	1.05779	850.43000	0.85043	1,057.787	18.84	0.52	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,217.00490	1.21700	1,398.34830	1.39835	1,217.005	18.86	0.49	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	949.80430	0.94980	758.38620	0.75839	949.804	19.29	0.47	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	617.90610	0.61791	479.21390	0.47921	617.906	21.17	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	545.95790	0.54596	420.83890	0.42084	545.958	21.69	0.30	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	513.36480	0.51336	394.59350	0.39459	513.365	21.95	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	501.63310	0.50163	385.18180	0.38518	501.633	22.05	0.27	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	453.14770	0.45315	352.76840	0.35277	453.148	22.50	0.25	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	431.32290	0.43132	339.08760	0.33909	431.323	22.73	0.24	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	416.47630	0.41648	327.78570	0.32779	416.476	23.01	0.23	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	413.10350	0.41310	325.07890	0.32508	413.103	23.08	0.23	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	365.44220	0.36544	286.92760	0.28693	365.442	24.26	0.20	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.42450	15.42450	15.03570	15.03570		18.61	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	111.99260	0.11199	172.24270	0.17224	111.993	14.29	0.10	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	518.19830	0.51820	623.72980	0.62373	518.198	16.97	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,046.93650	1.04694	842.92530	0.84293	1,046.936	18.99	0.50	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	805.73790	0.80574	639.48930	0.63949	805.738	20.12	0.41	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.42840	15.42840	15.03960	15.03960		18.69	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.48800	15.48800	15.09810	15.09810		18.75	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	112.18090	0.11218	177.44390	0.17744	112.181	13.95	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	537.99010	0.53799	644.92180	0.64492	537.990	16.98	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,062.86630	1.06287	863.33580	0.86334	1,062.866	19.23	0.49	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	829.62070	0.82962	665.49310	0.66549	829.621	20.34	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.54870	15.54870	15.15730	15.15730		18.81	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	128.41690	0.12842	184.32440	0.18432	128.417	14.21	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	554.19330	0.55419	662.57850	0.66258	554.193	16.98	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,084.79520	1.08480	887.95110	0.88795	1,084.795	19.42	0.48	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	856.39480	0.85639	692.52680	0.69253	856.395	20.50	0.40	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.55500	15.55500	15.16340	15.16340		18.80	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.57800	15.57800	15.18580	15.18580		18.87	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	38.51720	0.03852	34.02490	0.03402	38.517	14.49	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	324.90160	0.32490	426.89760	0.42690	324.902	15.85	0.20	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	776.54270	0.77654	626.64020	0.62664	776.543	21.10	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	463.78820	0.46379	361.20720	0.36121	463.788	24.93	0.22	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.61560	15.61560	15.22260	15.22260		18.85	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	143.25350	0.14325	198.94980	0.19895	143.254	14.39	0.11	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	570.46920	0.57047	679.63590	0.67964	570.469	16.97	0.28	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,106.41390	1.10641	912.59160	0.91259	1,106.414	19.60	0.48	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	885.52620	0.88553	722.34250	0.72234	885.526	20.65	0.39	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.61980	15.61980	15.22670	15.22670		18.86	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.68050	15.68050	15.28580	15.28580		18.96	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.74530	15.74530	15.34910	15.34910		18.99	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.77460	15.77460	15.37770	15.37770		18.98	0.00	0.00	0	3,966.00

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 02/04/2020	Any day expiry		15.81010	15.81010		15.41240	15.41240		19.03	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.86660	15.86660		15.46750	15.46750		19.05	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.93770	15.93770		15.53690	15.53690		19.13	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.95860	15.95860		15.55730	15.55730		19.12	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		16.05480	16.05480		15.65120	15.65120		19.17	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.15520	16.15520		15.74910	15.74910		19.21	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.85570	14.85570		14.48590	14.48590		18.51	0.00	0.00	0	337.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		15.04080	15.04080		14.66530	14.66530		18.42	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.21370	15.21370		14.83040	14.83040		18.50	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		15.39720	15.39720		15.00900	15.00900		18.64	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.57800	15.57800		15.18580	15.18580		18.87	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry		19.20580	19.20580		18.69190	18.69190		17.21	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.41300	19.41300		18.90280	18.90280		17.43	0.00	20,073,042.00	1,034	439,766.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.75150	19.75150		19.23010	19.23010		17.39	0.00	19,751,500.00	1,000	5,644.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	249.44010	0.24944	351.85540	0.35186	249.440	16.90	0.19	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	818.28580	0.81829	576.86090	0.57686	818.286	17.59	0.48	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	408.03600	0.40804	268.74810	0.26875	408.036	18.88	0.28	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.06910	20.06910		19.53440	19.53440		17.85	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.41250	20.41250		19.86850	19.86850		18.21	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.75260	20.75260		20.19950	20.19950		18.58	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		21.12430	21.12430		20.56080	20.56080		18.86	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13134	0.13134		0.12765	0.12765		22.58	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13406	0.13406		0.13028	0.13028		21.42	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13663	0.13663		0.13274	0.13274		20.97	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		16.98900	16.98900		16.58740	16.58740		17.02	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.20760	17.20760		16.81150	16.81150		17.35	0.00	13,611,211.60	791	109,986.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.57090	17.57090		17.16460	17.16460		17.23	0.00	0.00	0	36,646.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	105.73340	0.10573	137.36950	0.13737	105.733	15.36	0.11	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,740.24410	1.74024	1,397.39800	1.39740	1,740.244	15.28	0.83	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	675.81880	0.67582	848.43380	0.84843	675.819	16.90	0.43	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	301.19330	0.30119	204.43510	0.20444	301.193	20.50	0.23	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.91610	17.91610		17.49680	17.49680		17.34	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.16210	18.16210		17.73420	17.73420		17.42	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	562.81100	0.56281	678.53420	0.67853	562.811	15.98	0.30	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	729.27360	0.72927	566.65460	0.56665	729.274	19.25	0.36	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		18.29570	18.29570		17.86450	17.86450		17.46	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		18.61240	18.61240		18.17180	18.17180		17.58	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future		19.05650	19.05650		18.60670	18.60670		17.79	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.34000	98.34000		98.12000	98.12000			0.00	0.00	0	51.00

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
AL37	On 01/11/2018	Index Future		588.45000	588.45000		590.51900	590.51900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		599.76800	599.76800		601.87600	601.87600			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		609.72700	609.72700		611.86900	611.86900			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		677.45000	677.45000		681.72200	681.72200			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		690.48000	690.48000		694.83400	694.83400			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		701.94600	701.94600		706.37100	706.37100			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		611.82700	611.82700		615.65500	615.65500			0.00	12,236,540.00	2	861.00
ALBI	On 07/02/2019	Index Future		623.59500	623.59500		627.49600	627.49600			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future		633.95000	633.95000		637.91500	637.91500			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.54000	10.54000		10.36870	10.36870		14.24	0.00	400,520.00	38	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.68650	10.68650		10.51040	10.51040		14.11	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.82830	10.82830		10.64600	10.64600		14.48	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.98270	10.98270		10.79640	10.79640		14.77	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		11.13660	11.13660		10.94710	10.94710		15.13	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		11.30420	11.30420		11.11100	11.11100		15.40	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		11.55340	11.55340		11.31380	11.31380		15.45	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.71740	11.71740		11.47330	11.47330		15.33	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.86800	11.86800		11.61760	11.61760		15.86	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.88580	11.88580		11.63350	11.63350		16.11	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		12.04520	12.04520		11.78830	11.78830		16.33	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		12.20340	12.20340		11.94350	11.94350		16.45	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		640.06560	640.06560		655.07540	655.07540			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		15.08350	15.08350		14.74040	14.74040		17.75	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future		15.42000	15.42000		15.06630	15.06630		17.95	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.73910	15.73910		15.37340	15.37340		18.39	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		16.08700	16.08700		15.71390	15.71390		18.69	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		16.37250	16.37250		15.99300	15.99300		18.76	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		17.06320	17.06320		16.67200	16.67200		19.18	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.14350	2.14350		2.09480	2.09480		16.35	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.16240	2.16240		2.11430	2.11430		16.09	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18240	2.18240		2.13370	2.13370		16.51	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		314.01840	314.01840		169.29520	169.29520			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.32890	2.32890		2.27380	2.27380		16.58	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.37980	2.37980		2.32320	2.32320		16.34	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
DKK / R	On 14/06/2019	Foreign Exchange Future	2.42820		2.42820		2.37000	2.37000		16.75	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.47260		2.47260		2.41360	2.41360		16.81	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.62240		2.62240		2.55870	2.55870		17.69	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.69870		2.69870		2.63060	2.63060		18.11	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future	11.24433		74.31232		11.15471	74.82471			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.38753		75.74167		11.29431	76.26381			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.50954		73.20981		11.41315	73.74053			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 01/11/2018	Bond Future	11.47699		76.22476		11.39741	76.73726			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.61254		77.69087		11.52980	78.21312			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.73373		74.72082		11.64808	75.25167			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 01/11/2018	GOVI	605.85600		605.85600		609.91400	609.91400			0.00	0.00	0	462.00
GOVI	On 07/02/2019	GOVI	617.50900		617.50900		621.64400	621.64400			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	627.76300		627.76300		631.96600	631.96600			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89830		1.89830		1.85070	1.85070		18.46	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.92430		1.92430		1.87610	1.87610		18.06	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.94860		1.94860		1.89930	1.89930		18.48	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.30468		132.30468		132.28426	132.28426			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.46581		133.46581		133.44549	133.44549			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.70353		135.70353		135.68207	135.68207			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.43829		100.43829		100.42255	100.42255			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.39348		102.39348		102.37789	102.37789			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	103.03777		103.03777		103.02131	103.02131			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	102.60436		102.60436		102.58820	102.58820			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.60181		104.60181		104.58557	104.58557			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.21105		105.21105		105.19398	105.19398			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	122.55686		122.55686		122.53747	122.53747			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.35138		123.35138		123.33215	123.33215			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.41946		125.41946		125.39910	125.39910			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future	116.51569		116.51569		116.49724	116.49724			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	118.78378		118.78378		118.76545	118.76545			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.09027		119.09027		119.07075	119.07075			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 01/11/2018	Bond Future	122.47835		122.47835		122.45889	122.45889			0.00	0.00	0	10,079.00
I2050	On 07/02/2019	Bond Future	123.09109		123.09109		123.07176	123.07176			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	125.15495		125.15495		125.13448	125.13448			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future	253.11100		253.11100		253.10400	253.10400			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future	258.03800		258.03800		258.03200	258.03200			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.36500		262.36500		262.35700	262.35700			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	0.14560		0.14560		0.14210	0.14210			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14530		0.14530		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14470		0.14470		0.14160	0.14160			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.81900		1.81900		1.78270	1.78270		14.81	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.84980		1.84980		1.81250	1.81250		14.99	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.87860		1.87860		1.84040	1.84040		15.96	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.66340		9.66340		9.48630	9.48630		15.09	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.79480		9.79480		9.61410	9.61410		15.02	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.92200		9.92200		9.73710	9.73710		15.41	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.06350		10.06350		9.87460	9.87460		15.77	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.57870		10.57870		10.38280	10.38280		16.59	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.74490		10.74490		10.54800	10.54800		16.72	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
PULA / R	On 14/12/2018	Foreign Exchange Future			1.36880		1.36880		1.34900	1.34900			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.37620		1.37620		1.35960	1.35960			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38350		1.38350		1.36980	1.36980			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.30680		1.30680		1.30490	1.30490			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15830		1.15830		1.16050	1.16050			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16820		1.16820		1.17040	1.17040			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17760		1.17760		1.17980	1.17980			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.21739		111.15958		9.10675	111.81468		7.15	0.00	47,242,821.50	425	67,010.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.05000		0.00005		0.25000	0.00025	0.050	6.59	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	10.92000		0.01092		28.43000	0.02843	10.920	6.71	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,130.11000		2.13011		1,647.03000	1.64703	2,130.110	7.08	0.80	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,141.20000		1.14120		816.96000	0.81696	1,141.200	7.26	0.58	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.31679		107.99291		9.20049	108.66051		7.40	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	171.20000		0.17120		242.30000	0.24230	171.200	6.74	0.09	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	314.37000		0.31437		427.19000	0.42719	314.370	6.84	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	649.32000		0.64932		837.52000	0.83752	649.320	7.07	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,551.64000		2.55164		2,178.99000	2.17899	2,551.640	7.31	0.60	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,747.96000		1.74796		2,098.69000	2.09869	1,747.960	7.41	0.49	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	776.04000		0.77604		628.65000	0.62865	776.040	8.02	0.25	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	752.15000		0.75215		608.72000	0.60872	752.150	8.04	0.24	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.40653		109.78579		9.28501	110.46435		7.44	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.77679		300.77679		300.93254	300.93254			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.28463		299.28463		299.44453	299.44453			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.30253		304.30253		304.46327	304.46327			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			234.70040		234.70040		234.66334	234.66334			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.36677		235.36677		235.32984	235.32984			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.31308		239.31308		239.27411	239.27411			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
R203	On 01/11/2018	Bond Future			8.58495		98.45680		8.48384	98.80954		3.90	0.00	0.00	0	38,201.00
R203	On 07/02/2019	Bond Future			8.69809		100.35052		8.58890	100.70994		3.85	0.00	0.00	0	0.00
R203	On 02/05/2019	Bond Future			8.79418		98.08941		8.67735	98.45469		4.29	0.00	0.00	0	0.00
R203	On 28/02/2023	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
R2030	On 01/11/2018	Bond Future			9.62998		91.06524		9.52466	91.72793		9.72	0.00	13,841,916.48	152	54,746.00
R2030	On 07/02/2019	Bond Future			9.72090		88.80738		9.61132	89.48266		10.14	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	394.18000		0.39418		517.20000	0.51720	394.180	9.42	0.16	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,788.90000		1.78890		2,122.75000	2.12275	1,788.900	10.24	0.46	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.80422		90.28160		9.69079	90.96805		10.30	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.83068		89.18831		9.73052	89.86767		10.95	0.00	0.00	0	41,378.00
R2032	On 07/02/2019	Bond Future			9.92369		90.90377		9.81971	91.59613		10.97	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			10.00468		88.25786		9.89728	88.96161		11.69	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			9.96088		92.94821		9.87086	93.62373		11.65	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future			10.05456		94.73594		9.96120	95.42433		11.68	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.13139		91.81147		10.03514	92.51123		12.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			10.04418		89.43851		9.95918	90.07652		12.22	0.00	32,823,933.17	367	52,307.00
R2037	On 07/02/2019	Bond Future			10.13158		86.89879		10.04358	87.54891		12.86	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.21032		88.34134		10.11964	89.00219		13.14	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 01/11/2018	Bond Future			10.11399		92.71024		10.03405	93.35280		12.60	0.00	0.00	0	27,962.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1.80000		0.00180		4.44000	0.00444	1.800	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	4.66000		0.00466		10.60000	0.01060	4.660	11.30	0.01	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	383.41000		0.38341		561.48000	0.56148	383.410	12.30	0.22	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	889.23000		0.88923		1,191.18000	1.19118	889.230	12.60	0.40	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.20065		89.98281		10.11790	90.63769		13.28	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.27852		91.47654		10.19329	92.14212		13.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.13815		89.73989		10.05820	90.39036		13.19	0.00	6,909,971.53	77	38,002.00
R2044	On 07/02/2019	Bond Future			10.22169		87.08059		10.13898	87.74356		13.91	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.29660		88.52612		10.21145	89.19999		14.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future			10.11349		88.86007		10.04364	89.44264		13.61	0.00	0.00	0	101,273.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 07/02/2019	Bond Future			10.19816		90.56926		10.12589	91.16287		13.68	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.26728		87.63890		10.19292	88.24236		14.71	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.44721		102.00956		7.40493	102.05691		0.62	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.50742		100.32666		7.45245	100.37479		0.57	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.60548		101.99228		7.53166	102.04112		0.57	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.91472		98.17590		7.87937	98.25065		1.72	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			8.01226		100.06422		7.97212	100.14028		1.76	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.10762		98.32595		8.06228	98.40318		1.98	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.91742		70.50770		9.82738	71.07967		13.09	0.00	124,023,044.30	1,759	123,205.00
R209	On 01/11/2018	Bond Future	8.89	Call	1.51000		0.00151		4.02000	0.00402	1.510	11.88	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	3.82000		0.00382		9.31000	0.00931	3.820	11.88	0.01	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	3,067.02000		3.06702	2,594.92000	2.59492	3,067.020	3,067.020	12.66	0.87	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	366.33000		0.36633	545.97000	0.54597	366.330	366.330	12.93	0.25	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,371.95000		1.37195	1,079.28000	1.07928	1,371.950	1,371.950	13.20	0.59	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	860.59000		0.86059	654.35000	0.65435	860.590	860.590	13.46	0.43	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	808.22000		0.80822	611.97000	0.61197	808.220	808.220	13.49	0.41	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.99814		71.86384		9.90512	72.44676		13.15	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	258.40000		0.25840	335.04000	0.33504	258.400	258.400	11.57	0.11	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	983.92000		0.98392	1,180.64000	1.18064	983.920	983.920	12.46	0.30	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,676.18000		1.67618	1,464.41000	1.46441	1,676.180	1,676.180	13.43	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.06786		69.90913		9.97219	70.50168		14.05	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.72011		185.72011		185.69123	185.69123			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.33548		189.33548		189.30668	189.30668			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.95519		189.95519		189.92481	189.92481			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
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future	155.48613		155.48613		155.46303	155.46303			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.35781		156.35781		156.33487	156.33487			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.97932		158.97932		158.95499	158.95499			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future	9.73560		81.89248		9.63542	82.50879		10.67	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future	9.82835		83.46763		9.72433	84.09567		10.68	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.90463		81.30624		9.79726	81.94464		11.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	10.09325		69.53918		10.01332	70.06303		13.99	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future	10.17696		70.87673		10.09437	71.41054		14.06	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.24530		68.75968		10.16042	69.30231		15.08	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	10.78550		10.78550		10.54150	10.54150		15.87	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.94360		10.94360		10.69620	10.69620		15.77	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	11.09540		11.09540		10.84290	10.84290		15.97	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.29820		2.29820		2.29700	2.29700		24.97	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.17740		2.17740		2.17790	2.17790		24.84	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.05830		2.05830		2.07150	2.07150		24.90	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.24170		1.24170		1.17570	1.17570			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.18570		1.18570		1.12590	1.12590			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.13870		1.13870		1.08190	1.08190			0.00	0.00	0	0.00
Total for Derivatives :												2,182,880,502.63	134,397	11 417 609.00
Grand Total:												2,182,880,502.63	134,397	11 417 609.00