



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: 19/09/2018

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 21/09/2018	Any day expiry	14.65440	14.65440		14.83860	14.83860		19.12	0.00	0.00	0	300.00
\$ / R	On 25/09/2018	Any day expiry	14.66030	14.66030		14.84550	14.84550		16.41	0.00	0.00	0	197.00
\$ / R	On 26/09/2018	Any day expiry	14.66130	14.66130		14.84720	14.84720		16.62	0.00	0.00	0	0.00
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	69.85210	0.06985	47.82610	0.04783	69.852	17.71	0.30	0	40,000.00
\$ / R	On 27/09/2018	Any day expiry	14.66230	14.66230		14.84890	14.84890		17.00	0.00	0.00	0	0.00
\$ / R	On 27/09/2018	Any day expiry	15.00	Call	49.26670	0.04927	0.00000	0.00000	49.267	18.99	0.21	20,000	20,000.00
\$ / R	On 27/09/2018	Any day expiry	15.40	Call	12.12000	0.01212	34.60980	0.03461	12.120	21.27	0.06	20,000	0.00
\$ / R	On 28/09/2018	Any day expiry	14.66330	14.66330		14.85060	14.85060		17.31	0.00	738,530.00	50	2,583.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.31790	0.00032	0.55650	0.00056	0.318	26.50	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	888.69370	0.88869	1,075.30340	1.07530	888.694	21.00	0.97	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	5.82770	0.00583	4.97050	0.00497	5.828	20.86	0.03	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	38.02120	0.03802	23.27750	0.02328	38.021	18.85	0.16	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	231.24480	0.23124	382.33340	0.38233	231.245	17.73	0.62	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	2.23900	0.00224	5.50200	0.00550	2.239	28.02	0.01	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.82250	0.00082	1.92690	0.00193	0.823	32.02	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.66850	14.66850		14.85900	14.85900		17.43	0.00	0.00	0	55.00

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 03/10/2018	Any day expiry		14.67070	14.67070	14.86110	14.86110		17.61	0.00	0.00	0	189.00
\$ / R		On 12/10/2018	Any day expiry		14.69100	14.69100	14.88010	14.88010		18.16	0.00	0.00	0	0.00
\$ / R		On 15/10/2018	Any day expiry		14.69770	14.69770	14.88640	14.88640		17.99	0.00	7,387,450.00	500	4,000.00
\$ / R	14.88	Put	Any day expiry	394.55810	0.39456	295.59280	0.29559	394.558	18.70	0.59	0.00	0.00	0	314.00
\$ / R	14.96	Call	Any day expiry	187.14220	0.18714	268.70860	0.26871	187.142	19.02	0.37	0.00	0.00	0	314.00
\$ / R		On 17/10/2018	Any day expiry		14.70220	14.70220	14.89060	14.89060		18.18	0.00	0.00	0	235.00
\$ / R		On 22/10/2018	Any day expiry		14.71350	14.71350	14.90110	14.90110		18.16	0.00	0.00	0	0.00
\$ / R	13.20	Put	Any day expiry	7.26980	0.00727	6.11110	0.00611	7.270	18.41	0.02	0.00	0.00	0	1,630.00
\$ / R	14.00	Call	Any day expiry	776.40350	0.77640	945.98240	0.94598	776.404	16.86	0.84	0.00	0.00	0	1,630.00
\$ / R		On 25/10/2018	Any day expiry		14.71940	14.71940	14.90720	14.90720		18.48	0.00	0.00	0	70.00
\$ / R		On 29/10/2018	Any day expiry		14.72730	14.72730	14.91530	14.91530		18.38	0.00	0.00	0	225.00
\$ / R		On 31/10/2018	Any day expiry		14.73130	14.73130	14.91940	14.91940		18.48	0.00	0.00	0	4,637.00
\$ / R	13.00	Put	Any day expiry	7.23260	0.00723	6.72520	0.00673	7.233	18.38	0.02	0.00	0.00	0	500.00
\$ / R	13.80	Put	Any day expiry	51.89560	0.05190	37.46470	0.03746	51.896	16.90	0.12	0.00	0.00	0	1,000.00
\$ / R	13.93	Call	Any day expiry	873.73000	0.87373	1,041.68940	1.04169	873.730	16.97	0.84	0.00	0.00	0	500.00
\$ / R	14.25	Put	Any day expiry	154.67130	0.15467	111.68880	0.11169	154.671	17.49	0.28	0.00	0.00	0	250.00
\$ / R	14.67	Call	Any day expiry	395.88340	0.39588	509.17310	0.50917	395.883	18.32	0.54	0.00	0.00	0	250.00
\$ / R	14.82	Put	Any day expiry	420.08820	0.42009	331.66730	0.33167	420.088	18.71	0.53	0.00	0.00	0	114.00
\$ / R	15.01	Call	Any day expiry	265.55560	0.26556	348.89030	0.34889	265.556	19.34	0.40	0.00	0.00	0	114.00
\$ / R	16.47	Call	Any day expiry	44.20640	0.04421	68.18910	0.06819	44.206	23.33	0.09	0.00	0.00	0	500.00
\$ / R	17.02	Call	Any day expiry	19.11390	0.01911	33.15340	0.03315	19.114	23.88	0.04	0.00	0.00	0	500.00
\$ / R		On 01/11/2018	Any day expiry		14.73330	14.73330	14.92140	14.92140		18.51	0.00	0.00	0	55.00
\$ / R		On 02/11/2018	Any day expiry		14.73520	14.73520	14.92350	14.92350		18.55	0.00	0.00	0	0.00
\$ / R	14.85	Put	Any day expiry	446.80780	0.44681	355.62170	0.35562	446.808	18.88	0.53	0.00	0.00	0	1,100.00
\$ / R	15.50	Call	Any day expiry	158.83810	0.15884	213.55180	0.21355	158.838	20.99	0.26	0.00	0.00	0	1,100.00
\$ / R		On 05/11/2018	Any day expiry		14.74120	14.74120	14.92960	14.92960		18.43	0.00	0.00	0	0.00
\$ / R	11.90	Put	Any day expiry	2.44920	0.00245	2.33940	0.00234	2.449	24.07	0.01	0.00	0.00	0	1,880.00
\$ / R	13.86	Put	Any day expiry	68.92120	0.06892	47.90620	0.04791	68.921	16.81	0.15	0.00	0.00	0	1,880.00
\$ / R	16.81	Call	Any day expiry	34.79240	0.03479	55.13340	0.05513	34.792	23.61	0.07	0.00	0.00	0	1,880.00
\$ / R		On 13/11/2018	Any day expiry		14.75700	14.75700	14.94580	14.94580		18.44	0.00	0.00	0	70.00
\$ / R		On 15/11/2018	Any day expiry		14.76100	14.76100	14.94990	14.94990		18.50	0.00	0.00	0	24.00
\$ / R		On 16/11/2018	Any day expiry		14.76300	14.76300	14.95190	14.95190		18.53	0.00	0.00	0	420.00
\$ / R	10.83	Put	Any day expiry	0.39600	0.00040	0.34060	0.00034	0.396	25.41	0.00	0.00	0.00	0	51,000.00
\$ / R	11.67	Put	Any day expiry	2.74190	0.00274	2.34840	0.00235	2.742	23.88	0.01	0.00	0.00	0	51,000.00
\$ / R	13.22	Call	Any day expiry	1,561.48830	1.56149	1,748.00670	1.74801	1,561.488	16.64	0.96	0.00	0.00	0	51,000.00
\$ / R	14.00	Put	Any day expiry	123.25610	0.12326	91.21450	0.09121	123.256	17.16	0.21	0.00	0.00	0	10,000.00
\$ / R	14.72	Call	Any day expiry	454.82530	0.45483	566.52140	0.56652	454.825	18.47	0.53	0.00	0.00	0	5,000.00
\$ / R	14.74	Call	Any day expiry	445.73500	0.44574	556.16010	0.55616	445.735	18.51	0.52	0.00	0.00	0	5,000.00
\$ / R	14.89	Call	Any day expiry	385.56520	0.38557	483.21880	0.48322	385.565	18.93	0.47	0.00	0.00	0	5,000.00
\$ / R	14.89	Put	Any day expiry	512.56520	0.51257	421.31880	0.42132	512.565	18.93	0.53	0.00	0.00	0	15,000.00
\$ / R		On 19/11/2018	Any day expiry		14.76890	14.76890	14.95800	14.95800		18.56	0.00	0.00	0	0.00
\$ / R	14.84	Call	Any day expiry	415.96940	0.41597	518.95310	0.51895	415.969	18.67	0.49	0.00	0.00	0	10,000.00
\$ / R		On 23/11/2018	Any day expiry		14.77690	14.77690	14.96620	14.96620		18.63	0.00	0.00	0	0.00
\$ / R	14.62	Call	Any day expiry	535.16490	0.53516	652.97490	0.65297	535.165	18.29	0.57	0.00	0.00	0	20,400.00

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 23/11/2018	Any day expiry	15.31	Call	284.75610	0.28476	358.93880	0.35894	284.756	20.04	0.35	0.00	0	10,000.00
\$ / R	On 29/11/2018	Any day expiry			14.78890	14.78890	14.97850	14.97850		18.62	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.79090	14.79090	14.98050	14.98050		18.65	0.00	0.00	0	8,251.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	23.02390	0.02302	21.55980	0.02156	23.024	17.71	0.05	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	104.13890	0.10414	79.19990	0.07920	104.139	16.97	0.17	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	885.05040	0.88505	1,036.70040	1.03670	885.050	17.27	0.75	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	232.56130	0.23256	182.21540	0.18222	232.561	17.59	0.30	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	475.99850	0.47600	582.26470	0.58226	475.998	18.70	0.51	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	97.39270	0.09739	129.41510	0.12942	97.393	23.38	0.13	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	58.89880	0.05890	80.14910	0.08015	58.899	24.62	0.08	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.80090	14.80090	14.99080	14.99080		18.62	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	946.06110	0.94606	827.26700	0.82727	946.061	20.32	0.66	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.80290	14.80290	14.99280	14.99280		18.63	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	136.59080	0.13659	106.73050	0.10673	136.591	17.07	0.20	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	264.71260	0.26471	211.07950	0.21108	264.713	17.68	0.32	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	567.28440	0.56728	478.58340	0.47858	567.284	18.89	0.51	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	836.87130	0.83687	725.40270	0.72540	836.871	19.94	0.62	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.81290	14.81290	15.00310	15.00310		18.61	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	91.84080	0.09184	70.67630	0.07068	91.841	16.84	0.15	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	135.12500	0.13512	106.28450	0.10628	135.125	17.02	0.20	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	425.92530	0.42593	516.66380	0.51666	425.925	19.32	0.44	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	265.04380	0.26504	328.11300	0.32811	265.044	20.87	0.30	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.81490	14.81490	15.00510	15.00510		18.63	0.00	0.00	0	1,172.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.81890	14.81890	15.00920	15.00920		18.77	0.00	1,058,010,184.40	71,396	810,666.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	6.02740	0.00603	5.68780	0.00569	6.027	22.14	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	6.88960	0.00689	6.49660	0.00650	6.890	21.77	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	8.26890	0.00827	7.78630	0.00779	8.269	21.27	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	9.39080	0.00939	8.78470	0.00878	9.391	20.95	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	9.63270	0.00963	9.00140	0.00900	9.633	20.89	0.02	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	10.66440	0.01066	9.92290	0.00992	10.664	20.63	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	12.11060	0.01211	11.20810	0.01121	12.111	20.31	0.02	2,357,473.68	7,300	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	12.90580	0.01291	11.91190	0.01191	12.906	20.15	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	15.22730	0.01523	13.95580	0.01396	15.227	19.74	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	17.74110	0.01774	16.15350	0.01615	17.741	19.36	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,336.64110	2.33664	2,525.35350	2.52535	2,336.641	19.36	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	20.93860	0.02094	18.92940	0.01893	20.939	18.94	0.04	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	22.31790	0.02232	20.12090	0.02012	22.318	18.79	0.04	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	24.40410	0.02440	21.91720	0.02192	24.404	18.56	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	31.51770	0.03152	27.99480	0.02799	31.518	17.93	0.06	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	33.60240	0.03360	29.76440	0.02976	33.602	17.77	0.06	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,852.50240	1.85250	2,038.96440	2.03896	1,852.502	17.77	0.94	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	35.82670	0.03583	31.64740	0.03165	35.827	17.61	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	38.19990	0.03820	33.65120	0.03365	38.200	17.45	0.07	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,662.33420	1.66233	1,847.25310	1.84725	1,662.334	17.13	0.92	0.00	0	7,100.00

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	13.22	Put	44.56490	0.04456	39.00110	0.03900	44.565	17.07	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	46.31740	0.04632	40.46860	0.04047	46.317	16.97	0.08	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,615.21740	1.61522	1,799.66860	1.79967	1,615.217	16.97	0.92	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	50.68180	0.05068	44.11370	0.04411	50.682	16.75	0.09	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	51.33880	0.05134	44.66140	0.04466	51.339	16.72	0.09	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,434.13070	1.43413	1,610.99100	1.61099	1,434.131	16.74	0.89	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	65.23070	0.06523	51.79100	0.05179	65.231	16.74	0.11	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	72.30390	0.07230	55.09260	0.05509	72.304	16.78	0.12	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,391.20390	1.39120	1,564.29260	1.56429	1,391.204	16.78	0.88	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	88.15460	0.08815	67.94200	0.06794	88.155	16.86	0.14	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	102.57580	0.10258	79.74740	0.07975	102.576	16.93	0.16	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	106.43510	0.10644	82.92360	0.08292	106.435	16.95	0.16	17,487,834.45	7,300	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	116.53910	0.11654	91.26850	0.09127	116.539	16.99	0.17	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,161.82310	1.16182	1,325.76370	1.32576	1,161.823	17.02	0.82	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	125.10670	0.12511	98.37580	0.09838	125.107	17.03	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	127.31600	0.12732	100.21430	0.10021	127.316	17.04	0.18	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,146.21600	1.14622	1,309.41430	1.30941	1,146.216	17.04	0.82	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	150.95880	0.15096	119.98400	0.11998	150.959	17.12	0.21	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,032.75750	1.03276	1,190.04840	1.19005	1,032.758	17.16	0.78	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	177.49890	0.17750	142.38920	0.14239	177.499	17.21	0.24	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	996.39890	0.99640	1,151.58920	1.15159	996.399	17.21	0.77	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	207.05640	0.20706	167.56340	0.16756	207.056	17.29	0.26	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	213.86660	0.21387	172.94060	0.17294	213.867	17.33	0.27	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	906.22400	0.90622	1,054.87400	1.05487	906.224	17.35	0.73	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	224.34160	0.22434	181.22840	0.18123	224.342	17.39	0.28	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	227.90180	0.22790	184.04750	0.18405	227.902	17.41	0.28	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	861.38530	0.86139	1,004.82670	1.00483	861.385	17.49	0.71	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	242.48530	0.24249	195.62670	0.19563	242.485	17.49	0.29	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	257.61510	0.25762	207.68400	0.20768	257.615	17.57	0.31	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	830.38400	0.83038	969.97420	0.96997	830.384	17.59	0.69	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	281.34260	0.28134	227.91890	0.22792	281.343	17.69	0.32	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	293.66590	0.29367	238.60350	0.23860	293.666	17.74	0.33	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	782.56590	0.78257	917.80350	0.91780	782.566	17.74	0.67	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	302.05380	0.30205	245.89400	0.24589	302.054	17.78	0.34	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	770.95380	0.77095	905.09400	0.90509	770.954	17.78	0.66	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	319.23810	0.31924	260.86830	0.26087	319.238	17.86	0.35	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	720.37780	0.72038	849.53650	0.84954	720.378	17.96	0.63	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	688.17740	0.68818	813.98910	0.81399	688.177	18.08	0.61	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	369.27740	0.36928	304.78910	0.30479	369.277	18.08	0.39	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	374.02460	0.37402	308.97840	0.30898	374.025	18.10	0.39	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	418.25670	0.41826	348.17500	0.34818	418.257	18.28	0.42	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	637.15670	0.63716	757.37500	0.75737	637.157	18.28	0.58	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	632.23180	0.63223	751.89440	0.75189	632.232	18.30	0.58	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	627.34200	0.62734	746.44630	0.74645	627.342	18.32	0.58	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	603.37420		0.60337		719.68530	0.71969	603.374	18.41	0.56	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	454.47420		0.45447		380.48530	0.38049	454.474	18.41	0.44	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	589.37500		0.58938		704.01480	0.70401	589.375	18.47	0.55	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	492.24580		0.49225		414.36780	0.41437	492.246	18.55	0.46	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	497.76690		0.49777		419.33300	0.41933	497.767	18.57	0.46	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	566.66690		0.56667		678.53300	0.67853	566.667	18.57	0.54	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	525.83210		0.52583		444.64110	0.44464	525.832	18.67	0.48	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	544.73210		0.54473		653.84110	0.65384	544.732	18.67	0.52	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	527.72530		0.52773		634.64340	0.63464	527.725	18.75	0.51	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	585.03670		0.58504		497.56800	0.49757	585.037	18.90	0.51	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	647.96010		0.64796		553.50270	0.55350	647.960	19.15	0.53	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	466.86010		0.46686		562.70270	0.56270	466.860	19.15	0.47	9,213,434.67	1,333	11,433.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	463.30600		0.46331		558.60980	0.55861	463.306	19.18	0.46	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	435.83060		0.43583		526.90470	0.52690	435.831	19.38	0.44	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	432.51500		0.43252		523.06650	0.52307	432.515	19.41	0.44	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	416.31630		0.41632		504.29300	0.50429	416.316	19.53	0.43	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	781.83720		0.78184		676.99210	0.67699	781.837	19.66	0.59	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	816.86330		0.81686		709.54530	0.70955	816.863	19.79	0.60	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	852.47200		0.85247		742.73370	0.74273	852.472	19.91	0.61	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	352.16690		0.35217		429.42990	0.42943	352.167	20.09	0.37	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	329.00910		0.32901		402.18780	0.40219	329.009	20.32	0.35	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	324.08630		0.32409		396.38400	0.39638	324.086	20.37	0.35	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,000.34530		1.00035		881.46820	0.88147	1,000.345	20.42	0.66	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	319.24530		0.31925		390.66820	0.39067	319.245	20.42	0.34	0.00	0	4,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	316.85420		0.31685		387.84160	0.38784	316.854	20.45	0.34	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	298.40470		0.29840		366.00440	0.36600	298.405	20.65	0.32	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	296.18260		0.29618		363.36690	0.36337	296.183	20.68	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	293.95550		0.29396		360.74960	0.36075	293.955	20.70	0.32	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	274.71120		0.27471		338.09560	0.33810	274.711	20.93	0.30	33,118,842.28	7,300	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	268.60400		0.26860		330.88890	0.33089	268.604	21.00	0.30	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,268.55690		1.26856		1,136.64350	1.13664	1,268.557	21.27	0.72	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	245.62730		0.24563		303.67280	0.30367	245.627	21.29	0.27	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	234.96330		0.23496		290.99040	0.29099	234.963	21.44	0.26	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	219.92330		0.21992		273.06000	0.27306	219.923	21.66	0.25	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	202.99480		0.20299		252.80320	0.25280	202.995	21.93	0.23	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	198.63800		0.19864		247.57660	0.24758	198.638	22.01	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	190.24360		0.19024		237.49050	0.23749	190.244	22.16	0.22	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	184.87450		0.18487		231.02770	0.23103	184.875	22.25	0.21	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	146.04570		0.14605		185.49860	0.18550	146.046	22.95	0.17	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	122.34180		0.12234		156.46870	0.15647	122.342	23.44	0.15	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	105.85500		0.10585		136.12020	0.13612	105.855	23.84	0.13	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.83090		14.83090		15.02150	15.02150		18.73	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	160.25720		0.16026		128.35410	0.12835	160.257	17.10	0.21	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	292.44180		0.29244		238.41600	0.23842	292.442	17.66	0.32	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	596.30300	0.59630	509.19570	0.50920	596.303	18.85	0.50	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	862.07680	0.86208	753.24260	0.75324	862.077	19.84	0.60	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.83290	14.83290	15.02350	15.02350		18.74	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	48.97610	0.04898	42.69070	0.04269	48.976	17.08	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	55.68730	0.05569	48.30540	0.04831	55.687	16.79	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	636.03050	0.63603	753.08330	0.75308	636.031	18.37	0.57	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	594.52550	0.59453	706.74400	0.70674	594.526	18.54	0.54	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.85210	14.85210	15.04320	15.04320		18.61	0.00	0.00	0	4,706.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	42.92000	0.04292	38.27830	0.03828	42.920	17.40	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	149.79200	0.14979	120.02340	0.12002	149.792	16.92	0.19	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	910.20280	0.91020	1,050.89390	1.05089	910.203	17.40	0.70	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	289.89380	0.28989	237.22920	0.23723	289.894	17.46	0.31	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	651.19780	0.65120	560.50190	0.56050	651.198	18.87	0.51	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	145.32370	0.14532	180.82860	0.18083	145.324	23.26	0.16	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	96.69340	0.09669	121.59180	0.12159	96.693	24.51	0.11	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.85590	14.85590	15.04720	15.04720		18.61	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.88660	14.88660	15.07880	15.07880		18.72	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	35.22000	0.03522	29.99570	0.03000	35.220	17.91	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.90960	14.90960	15.10250	15.10250		18.67	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.91150	14.91150	15.10450	15.10450		18.68	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	62.84330	0.06284	53.63940	0.05364	62.843	17.14	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	339.88730	0.33989	284.70660	0.28471	339.887	17.46	0.31	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	927.57390	0.92757	1,056.70340	1.05670	927.574	17.70	0.65	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	591.48390	0.59148	685.97710	0.68598	591.484	19.16	0.47	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.93650	14.93650	15.13020	15.13020		18.75	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.96520	14.96520	15.15980	15.15980		18.81	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	78.75030	0.07875	66.59940	0.06660	78.750	16.87	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	377.48210	0.37748	322.15300	0.32215	377.482	17.42	0.32	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	946.64330	0.94664	1,069.89280	1.06989	946.643	17.92	0.62	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	633.33770	0.63334	725.47530	0.72548	633.338	19.33	0.46	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.99980	14.99980	15.19530	15.19530		18.76	0.00	9,464,873.80	631	33,410.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.86680	0.00387	3.14270	0.00314	3.867	21.34	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.77720	0.01378	13.02380	0.01302	13.777	17.45	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	38.87880	0.03888	31.34610	0.03135	38.879	16.65	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	41.52710	0.04153	33.55770	0.03356	41.527	16.65	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	75.77750	0.07578	62.49990	0.06250	75.778	16.66	0.09	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	78.00160	0.07800	64.39810	0.06440	78.002	16.66	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	87.41020	0.08741	72.44420	0.07244	87.410	16.67	0.10	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	93.72460	0.09372	77.86120	0.07786	93.725	16.67	0.11	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	103.15170	0.10315	85.97030	0.08597	103.152	16.67	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	107.40700	0.10741	0.00000	0.00000	107.407	16.67	0.12	18,200,075.79	10,125	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	141.06760	0.14107	118.82400	0.11882	141.068	16.68	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	159.63020	0.15963	135.02490	0.13502	159.630	16.68	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	211.69710	0.21170	176.42180	0.17642	211.697	16.86	0.20	0.00	0	14,200.00

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 18/03/2019	Foreign Exchange Future	13.70	Put	217.03870	0.21704	180.60450	0.18060	217.039	16.88	0.21	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	222.46910	0.22247	185.37940	0.18538	222.469	16.90	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	230.78520	0.23079	192.69920	0.19270	230.785	16.93	0.21	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	242.18370	0.24218	202.75990	0.20276	242.184	16.97	0.22	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	263.00370	0.26300	221.19410	0.22119	263.004	17.03	0.24	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	275.40700	0.27541	232.21190	0.23221	275.407	17.07	0.24	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	308.02340	0.30802	261.30390	0.26130	308.023	17.17	0.26	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	321.72430	0.32172	273.57140	0.27357	321.724	17.21	0.27	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	412.72900	0.41273	354.82190	0.35482	412.729	17.47	0.32	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,121.28040	1.12128	1,257.49160	1.25749	1,121.280	17.50	0.67	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	443.80150	0.44380	381.01790	0.38102	443.802	17.59	0.34	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	485.53750	0.48554	416.35820	0.41636	485.538	17.75	0.36	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,024.52910	1.02453	1,148.88970	1.14889	1,024.529	17.83	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	514.46860	0.51447	442.51950	0.44252	514.469	17.86	0.37	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	529.25870	0.52926	456.09830	0.45610	529.259	17.92	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	544.26450	0.54426	469.89700	0.46990	544.264	17.97	0.38	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	638.73850	0.63874	557.22980	0.55723	638.738	18.29	0.42	64,602,156.89	10,125	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	683.10330	0.68310	598.48670	0.59849	683.103	18.44	0.44	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	688.74820	0.68875	603.74710	0.60375	688.748	18.46	0.44	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	694.41510	0.69442	609.03020	0.60903	694.415	18.47	0.44	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	803.90640	0.80391	909.47140	0.90947	803.906	18.69	0.53	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	812.28500	0.81228	719.35640	0.71936	812.285	18.84	0.48	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	861.80540	0.86181	765.90210	0.76590	861.805	18.98	0.50	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	868.08320	0.86808	771.81390	0.77181	868.083	19.00	0.50	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	723.19820	0.72320	820.96620	0.82097	723.198	19.07	0.49	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	906.16760	0.90617	807.71420	0.80771	906.168	19.11	0.51	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	912.58530	0.91259	813.76840	0.81377	912.585	19.13	0.51	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	991.02640	0.99103	887.81400	0.88781	991.026	19.35	0.53	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	628.73550	0.62874	716.43550	0.71644	628.736	19.58	0.44	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	625.61790	0.62562	712.97300	0.71297	625.618	19.60	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	601.29260	0.60129	685.91980	0.68592	601.293	19.75	0.43	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	566.74700	0.56675	647.42070	0.64742	566.747	19.97	0.41	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	526.85980	0.52686	602.62530	0.60263	526.860	20.24	0.38	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	507.06600	0.50707	580.16640	0.58017	507.066	20.40	0.37	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	481.26210	0.48126	550.95910	0.55096	481.262	20.61	0.35	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	452.75420	0.45275	518.80440	0.51880	452.754	20.85	0.34	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	403.46550	0.40347	463.03690	0.46304	403.466	21.33	0.30	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	367.61220	0.36761	423.59710	0.42360	367.612	21.68	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	364.07720	0.36408	419.88570	0.41989	364.077	21.71	0.28	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	306.62030	0.30662	356.22890	0.35623	306.620	22.25	0.24	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	305.18040	0.30518	354.59310	0.35459	305.180	22.27	0.24	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	298.10110	0.29810	346.55410	0.34655	298.101	22.35	0.23	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	289.85790	0.28986	337.18430	0.33718	289.858	22.44	0.23	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	288.50970	0.28851	335.65000	0.33565	288.510	22.45	0.23	0.00	0	106,824.00

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	17.10	Call	287.16890	0.28717	334.12720	0.33413	287.169	22.47	0.23	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	270.39680	0.27040	315.02970	0.31503	270.397	22.66	0.21	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	261.84780	0.26185	0.00000	0.00000	261.848	22.77	0.21	32,025,312.63	10,125	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	239.15150	0.23915	279.35240	0.27935	239.152	23.07	0.19	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	192.09260	0.19209	225.35860	0.22536	192.093	23.83	0.16	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	170.33390	0.17033	194.49930	0.19450	170.334	24.77	0.14	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			15.01700	15.01700	15.21330	15.21330		18.76	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.02090	15.02090	15.21730	15.21730		18.77	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	93.15060	0.09315	77.06780	0.07707	93.151	16.59	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	413.77750	0.41378	357.45360	0.35745	413.778	17.44	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	966.55130	0.96655	1,084.01630	1.08402	966.551	18.19	0.60	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	668.56710	0.66857	758.51120	0.75851	668.567	19.54	0.45	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.02860	15.02860	15.22520	15.22520		18.83	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.08240	15.08240	15.28110	15.28110		18.86	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	103.78970	0.10379	83.90740	0.08391	103.790	16.15	0.11	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,794.80660	1.79481	1,960.44580	1.96045	1,794.807	16.69	0.82	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	449.08450	0.44908	391.86010	0.39186	449.084	17.45	0.31	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	984.44660	0.98445	1,097.91260	1.09791	984.447	18.40	0.57	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	701.68920	0.70169	790.09470	0.79009	701.689	19.71	0.44	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.14200	15.14200	15.34300	15.34300		18.89	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	116.01940	0.11602	90.67590	0.09068	116.019	15.92	0.11	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	480.35440	0.48035	422.75090	0.42275	480.354	17.47	0.31	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,002.14440	1.00214	1,112.61000	1.11261	1,002.144	18.65	0.55	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	731.02310	0.73102	818.17200	0.81817	731.023	19.89	0.43	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.14780	15.14780	15.34890	15.34890		18.84	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.16900	15.16900	15.37090	15.37090		18.92	0.00	75,845.00	5	19,415.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	13.57910	0.01358	12.60820	0.01261	13.579	19.42	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	30.04620	0.03005	22.80790	0.02281	30.046	14.42	0.04	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	77.61540	0.07762	60.69100	0.06069	77.615	15.25	0.08	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	114.09890	0.11410	91.68280	0.09168	114.099	15.66	0.11	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	117.73890	0.11774	0.00000	0.00000	117.739	15.70	0.11	27,919,635.65	16,406	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	167.67520	0.16768	138.27770	0.13828	167.675	16.12	0.15	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	338.36280	0.33836	294.44550	0.29445	338.363	17.06	0.24	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	354.95760	0.35496	309.48280	0.30948	354.958	17.11	0.25	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,578.62430	1.57862	1,731.88750	1.73189	1,578.624	17.21	0.73	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,314.67690	1.31468	1,453.47660	1.45348	1,314.677	17.63	0.66	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,232.66340	1.23266	1,361.51580	1.36152	1,232.663	17.88	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	669.42620	0.66943	0.00000	0.00000	669.426	17.96	0.38	46,921,104.63	8,203	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,120.79920	1.12080	1,240.65710	1.24066	1,120.799	18.28	0.59	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	841.17130	0.84117	938.51840	0.93852	841.171	19.46	0.47	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	818.52350	0.81852	913.68860	0.91369	818.524	19.56	0.46	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	763.43880	0.76344	853.15340	0.85315	763.439	19.84	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	729.11030	0.72911	815.33970	0.81534	729.110	20.03	0.42	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	707.36920	0.70737	791.20160	0.79120	707.369	20.15	0.41	0.00	0	20.00

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	17.96	Call	350.57670	0.35058	0.00000	0.00000	350.577	22.96	0.22	55,577,815.43	16,406	8,203.00
\$ / R	On 20/06/2019	Any day expiry			15.18050	15.18050	15.38290	15.38290		18.91	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	722.44220	0.72244	642.98980	0.64299	722.442	18.11	0.39	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	465.45200	0.46545	525.18570	0.52519	465.452	21.93	0.28	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			15.19630	15.19630	15.39930	15.39930		18.91	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	122.65660	0.12266	98.20460	0.09820	122.657	15.61	0.11	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	505.75700	0.50576	448.61100	0.44861	505.757	17.47	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,016.01720	1.01602	1,124.85760	1.12486	1,016.017	18.86	0.54	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	753.70880	0.75371	840.68970	0.84069	753.709	20.05	0.42	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.20220	15.20220	15.40540	15.40540		18.88	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.20620	15.20620	15.40950	15.40950		18.89	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	233.10390	0.23310	194.66580	0.19467	233.104	16.46	0.18	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	645.95370	0.64595	720.87230	0.72087	645.954	20.76	0.37	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.26160	15.26160	15.46690	15.46690		18.93	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	128.68490	0.12868	102.05990	0.10206	128.685	15.27	0.11	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	533.32680	0.53333	475.99070	0.47599	533.327	17.49	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,040.35820	1.04036	1,148.23740	1.14824	1,040.358	19.05	0.52	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	785.92020	0.78592	872.19040	0.87219	785.920	20.20	0.42	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.26360	15.26360	15.46890	15.46890		18.93	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.28730	15.28730	15.49350	15.49350		18.97	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	643.87670	0.64388	579.07290	0.57907	643.877	17.72	0.34	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	762.57420	0.76257	844.89670	0.84490	762.574	20.45	0.40	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.32100	15.32100	15.52830	15.52830		18.96	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	133.61870	0.13362	106.33570	0.10634	133.619	15.00	0.12	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	556.86910	0.55687	498.20750	0.49821	556.869	17.51	0.30	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,053.28760	1.05329	1,159.79210	1.15979	1,053.288	19.26	0.51	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	807.66160	0.80766	892.56920	0.89257	807.662	20.37	0.41	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.32690	15.32690	15.53450	15.53450		19.00	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.33280	15.33280	15.54060	15.54060		19.01	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	396.97610	0.39698	435.31570	0.43532	396.976	24.08	0.21	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.35460	15.35460	15.56320	15.56320		18.98	0.00	37,710,897.60	2,456	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	19.84160	0.01984	16.78560	0.01679	19.842	17.97	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	56.35280	0.05635	40.23260	0.04023	56.353	13.81	0.06	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	436.80940	0.43681	0.00000	0.00000	436.809	17.19	0.25	318,999,310.99	81,930	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	458.58330	0.45858	405.84580	0.40585	458.583	17.24	0.26	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	504.02510	0.50403	450.00860	0.45001	504.025	17.36	0.28	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	523.70590	0.52371	468.17610	0.46818	523.706	17.40	0.29	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	551.97850	0.55198	494.33570	0.49434	551.978	17.47	0.30	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	602.42780	0.60243	541.11530	0.54112	602.428	17.58	0.31	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	787.39420	0.78739	709.94900	0.70995	787.394	18.02	0.37	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,172.51820	1.17252	1,074.72930	1.07473	1,172.518	19.02	0.47	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,084.77900	1.08478	1,193.05770	1.19306	1,084.779	19.25	0.51	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,286.63320	1.28663	1,186.02920	1.18603	1,286.633	19.26	0.49	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	977.75130	0.97775	1,077.30870	1.07731	977.751	19.67	0.47	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	646.22220	0.64622	715.65000	0.71565	646.222	21.49	0.33	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	574.09160	0.57409	636.52660	0.63653	574.092	22.00	0.30	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	541.28410	0.54128	600.45410	0.60045	541.284	22.26	0.28	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	529.45930	0.52946	587.43980	0.58744	529.459	22.36	0.28	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	480.43950	0.48044	0.00000	0.00000	480.439	22.81	0.26	321,631,442.51	81,930	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	460.01480	0.46001	508.96180	0.50896	460.015	23.07	0.25	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	445.34590	0.44535	488.54490	0.48854	445.346	23.35	0.24	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	441.82490	0.44182	484.11230	0.48411	441.825	23.42	0.24	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	391.79490	0.39179	428.65530	0.42866	391.795	24.56	0.21	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.38340	15.38340	15.59360	15.59360		19.07	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	148.18530	0.14819	120.45540	0.12046	148.185	15.08	0.12	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	578.95520	0.57896	518.77370	0.51877	578.955	17.53	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,077.58850	1.07759	1,183.94650	1.18395	1,077.589	19.43	0.50	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	837.83800	0.83784	922.90990	0.92291	837.838	20.52	0.41	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.38770	15.38770	15.59810	15.59810		19.08	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.44960	15.44960	15.66260	15.66260		19.19	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	166.25200	0.16625	130.68990	0.13069	166.252	15.28	0.13	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	600.89450	0.60089	538.11910	0.53812	600.894	17.59	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,099.30230	1.09930	1,204.30000	1.20430	1,099.302	19.72	0.49	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	866.73550	0.86674	952.16490	0.95216	866.736	20.79	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.51150	15.51150	15.72710	15.72710		19.29	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	181.92020	0.18192	147.77840	0.14778	181.920	15.44	0.13	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	619.33960	0.61934	553.67600	0.55368	619.340	17.62	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,124.35220	1.12435	1,228.98480	1.22898	1,124.352	19.94	0.48	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	896.19230	0.89619	982.46150	0.98246	896.192	20.98	0.40	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.51790	15.51790	15.73370	15.73370		19.34	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.54140	15.54140	15.75820	15.75820		19.36	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	56.95870	0.05696	49.68650	0.04969	56.959	15.32	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	389.20990	0.38921	331.66730	0.33167	389.210	16.73	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	817.19990	0.81720	897.36670	0.89737	817.200	21.58	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	501.99780	0.50200	545.62930	0.54563	501.998	25.41	0.23	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.57980	15.57980	15.79820	15.79820		19.42	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	200.95540	0.20096	162.54820	0.16255	200.955	15.65	0.13	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	636.66240	0.63666	570.84910	0.57085	636.662	17.62	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,149.62640	1.14963	1,254.20050	1.25420	1,149.626	20.14	0.48	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	928.53430	0.92853	1,016.06470	1.01606	928.534	21.15	0.40	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.58410	15.58410	15.80270	15.80270		19.43	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.64600	15.64600	15.86720	15.86720		19.51	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.71220	15.71220	15.93620	15.93620		19.58	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.74200	15.74200	15.96730	15.96730		19.64	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.77830	15.77830	16.00510	16.00510		19.70	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.83600	15.83600	16.06520	16.06520		19.76	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.90850	15.90850	16.14080	16.14080		19.82	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.92990	15.92990	16.16300	16.16300		19.87	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 28/07/2020	Any day expiry		16.02810	16.02810		16.26540	16.26540		19.96	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		16.13060	16.13060		16.37210	16.37210		20.04	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.81890	14.81890		15.00920	15.00920		18.77	0.00	148,189.00	10	334.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.99980	14.99980		15.19530	15.19530		18.76	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		15.16900	15.16900		15.37090	15.37090		18.92	0.00	0.00	0	0.00
£ / R	On 28/09/2018	Any day expiry		19.29080	19.29080		19.53070	19.53070		16.41	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry		19.34900	19.34900		19.59260	19.59260		16.82	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		19.56230	19.56230		19.80670	19.80670		17.45	0.00	259,963,404.70	13,289	476,109.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.89980	19.89980		20.15280	20.15280		17.50	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	247.79370	0.24779	212.51150	0.21251	247.794	16.87	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	496.30950	0.49631	580.12150	0.58012	496.309	19.00	0.31	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		20.21550	20.21550		20.47780	20.47780		18.16	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		20.56360	20.56360		20.83640	20.83640		18.53	0.00	6,929,933.20	337	10,363.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13275	0.13275		0.13441	0.13441		25.53	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13547	0.13547		0.13719	0.13719		23.56	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13803	0.13803		0.13982	0.13982		22.80	0.00	0.00	0	0.00
€ / R	On 25/09/2018	Any day expiry		17.11380	17.11380		17.37380	17.37380		15.49	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		17.18070	17.18070		17.44830	17.44830		16.65	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		17.40730	17.40730		17.67520	17.67520		17.44	0.00	50,080,802.10	2,877	111,369.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.77000	17.77000		18.04560	18.04560		17.40	0.00	0.00	0	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	109.59600	0.10960	89.48810	0.08949	109.596	15.82	0.11	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,933.26560	1.93327	2,181.03640	2.18104	1,933.266	15.49	0.85	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	623.50580	0.62351	518.12240	0.51812	623.506	16.79	0.39	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	381.27100	0.38127	456.87530	0.45688	381.271	20.42	0.26	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		18.11400	18.11400		18.39890	18.39890		17.60	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		18.36310	18.36310		18.65380	18.65380		17.72	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	257.88680	0.25789	220.99690	0.22100	257.887	15.86	0.16	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	302.82890	0.30283	260.85880	0.26086	302.829	15.85	0.19	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	538.99540	0.53900	461.02820	0.46103	538.995	16.20	0.28	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	835.91740	0.83592	946.41050	0.94641	835.917	19.28	0.39	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		18.49900	18.49900		18.79230	18.79230		17.78	0.00	12,449,827.00	673	6,834.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.38000	98.38000		98.72000	98.72000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		588.02400	588.02400		585.96600	585.96600			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		599.34900	599.34900		597.25400	597.25400			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		609.30800	609.30800		607.17400	607.17400			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		680.67700	680.67700		676.51900	676.51900			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		693.78600	693.78600		689.55100	689.55100			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
AL7T	On 02/05/2019	Index Future	705.31500		705.31500		701.00500	701.00500			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	615.55600		615.55600		611.24400	611.24400			0.00	0.00	0	865.00
ALBI	On 07/02/2019	Index Future	627.41000		627.41000		623.01800	623.01800			0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	637.83600		637.83600		633.36700	633.36700			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.76680		10.76680		10.82180	10.82180		14.77	0.00	419,905.20	39	36,595.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.90870		10.90870		10.96680	10.96680		14.64	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	11.04680		11.04680		11.10890	11.10890		15.05	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.45450		11.45450		11.56950	11.56950		15.21	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.61600		11.61600		11.73350	11.73350		15.30	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	647.87570		647.87570		663.24570	663.24570			0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.42540		15.42540		15.72040	15.72040		17.76	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.76580		15.76580		16.06960	16.06960		17.95	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	16.08540		16.08540		16.39930	16.39930		18.34	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.15400		2.15400		2.17710	2.17710		16.32	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.17470		2.17470		2.19770	2.19770		16.17	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.19500		2.19500		2.21850	2.21850		16.69	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	438.79340		438.79340		549.16830	549.16830			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.35000		2.35000		2.38640	2.38640		16.49	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.39960		2.39960		2.43710	2.43710		16.47	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.44760		2.44760		2.48640	2.48640		17.03	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	11.14698		74.86916		11.25427	74.25582			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.28590		76.31119		11.39751	75.68610			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.40428		73.78966		11.51983	73.15349			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

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
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	11.39068		76.78087		11.49288	76.12314			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.52250		78.25950		11.62877	77.58915			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.64038		75.29971		11.75052	74.61752			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	610.03300		610.03300		605.43600	605.43600			0.00	0.00	0	463.00
GOVI	On 07/02/2019	GOVI	621.78100		621.78100		617.09900	617.09900			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	632.11300		632.11300		627.34900	627.34900			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89160		1.89160		1.91590	1.91590		18.85	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.91750		1.91750		1.94240	1.94240		19.16	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.94130		1.94130		1.96700	1.96700		18.92	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.56382		132.56382		132.52067	132.52067			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.73139		133.73139		133.68733	133.68733			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.97665		135.97665		135.93059	135.93059			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	100.30858		100.30858		100.39885	100.39885			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.26234		102.26234		102.35420	102.35420			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.90679		102.90679		102.99920	102.99920			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	102.72105		102.72105		102.71578	102.71578			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.72171		104.72171		104.71633	104.71633			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.33539		105.33539		105.32878	105.32878			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	122.95354		122.95354		122.76065	122.76065			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.75713		123.75713		123.56045	123.56045			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.83486		125.83486		125.63373	125.63373			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	116.80810		116.80810		116.57763	116.57763			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future	119.08311		119.08311		118.84818	118.84818			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	119.39735		119.39735		119.15718	119.15718			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	122.57317		122.57317		122.30900	122.30900			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future	123.18913		123.18913		122.91977	122.91977			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	125.25738		125.25738		124.98225	124.98225			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 01/11/2018	Index Future			253.52400		253.52400		253.39000	253.39000			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future			258.46200		258.46200		258.32600	258.32600			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			262.80100		262.80100		262.66200	262.66200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			7.07000		92.93000		7.07000	92.93000			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			0.14530		0.14530		0.14680	0.14680			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14480		0.14480		0.14600	0.14600			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14390		0.14390		0.14550	0.14550			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.82820		1.82820		1.85360	1.85360		15.59	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.85810		1.85810		1.88430	1.88430		15.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.88650		1.88650		1.91360	1.91360		16.27	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.80310		9.80310		9.88570	9.88570		15.65	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.93210		9.93210		10.01790	10.01790		15.70	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.05890		10.05890		10.14800	10.14800		16.05	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.37550		1.37550		1.38150	1.38150			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.38510		1.38510		1.39230	1.39230			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.39550		1.39550		1.40320	1.40320			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.32010		1.32010		1.31960	1.31960			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.17470		1.17470		1.17760	1.17760			0.00	0.00	0	40.00
R186	On 01/11/2018	Bond Future			9.13897		111.62337		9.25021	110.96625		7.21	0.00	11,385,583.74	102	68,234.00
R186	On 01/11/2018	Bond Future	7.96	Call	2.21000		0.00221		1.03000	0.00103	2.210	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	61.70000		0.06170		36.84000	0.03684	61.700	6.65	0.06	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,930.35000		1.93035		2,443.20000	2.44320	1,930.350	6.93	0.70	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,086.84000		1.08684		1,475.38000	1.47538	1,086.840	7.13	0.49	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.23386		108.46840		9.35080	107.79872		7.81	0.00	4,121,799.20	38	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	300.49000		0.30049		224.63000	0.22463	300.490	6.99	0.13	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	516.62000		0.51662		398.39000	0.39839	516.620	7.18	0.20	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	951.48000		0.95148		764.34000	0.76434	951.480	7.44	0.30	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,488.18000		2.48818		2,877.67000	2.87767	2,488.180	7.70	0.55	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,208.01000		2.20801		1,877.85000	1.87785	2,208.010	7.83	0.53	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	847.76000		0.84776		1,029.34000	1.02934	847.760	8.47	0.24	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	824.71000		0.82471		1,002.09000	1.00209	824.710	8.50	0.24	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.31962		110.27052		9.44203	109.58862		7.55	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 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			301.14660		301.14660		301.27542	301.27542			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.66170		299.66170		299.79293	299.79293			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.69274		304.69274		304.82323	304.82323			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			234.66472		234.66472		234.65300	234.65300			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.33120		235.33120		235.31898	235.31898			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.28223		239.28223		239.26762	239.26762			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 01/11/2018	Bond Future			8.59965		98.40564		8.70231	98.04932		4.04	0.00	0.00	0	38,252.00
R2023	On 07/02/2019	Bond Future			8.71319		100.30095		8.82408	99.93783		4.39	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.80995		98.04023		8.92896	97.67010		4.30	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.53556		91.65903		9.64084	90.99728		9.88	0.00	60,219,982.71	657	54,904.00
R2030	On 07/02/2019	Bond Future			9.62226		89.41493		9.73181	88.74053		10.58	0.00	625,904.51	7	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	609.76000		0.60976		502.75000	0.50275	609.760	9.62	0.21	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,248.18000		2.24818		1,959.60000	1.95960	2,248.180	10.44	0.50	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.70192		90.90038		9.81548	90.21385		10.31	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			9.73156		89.86058		9.83166	89.18170		11.23	0.00	2,066,793.34	23	40,844.00
R2032	On 07/02/2019	Bond Future			9.82043		91.59131		9.92435	90.89939		11.35	0.00	1,740,234.89	19	456.00
R2032	On 02/05/2019	Bond Future			9.89784		88.95792		10.00532	88.25370		11.59	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			9.84680		93.80554		9.95711	92.97635		11.93	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future			9.93589		95.61230		10.05030	94.76718		12.07	0.00	1,147,347.60	12	298.00
R2035	On 02/05/2019	Bond Future			10.00889		92.70348		10.12697	91.84343		12.37	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			9.91917		90.37933		10.02916	89.55073		12.50	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future			10.00182		87.86005		10.11570	87.01555		13.27	0.00	2,284,361.30	26	1,188.00
R2037	On 02/05/2019	Bond Future			10.07647		89.31954		10.19393	88.46021		12.97	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

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
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			10.00920		93.55406		10.10902	92.74997		12.89	0.00	131,911,224.60	1,410	25,862.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.31000		0.00031		0.10000	0.00010	0.310	11.61	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	30.35000		0.03035		15.68000	0.01568	30.350	11.61	0.02	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	54.87000		0.05487		31.11000	0.03111	54.870	11.61	0.04	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	907.59000		0.90759		686.21000	0.68621	907.590	12.58	0.34	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,614.71000		1.61471		1,271.19000	1.27119	1,614.710	12.89	0.50	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.09187		90.84529		10.19519	90.02578		13.72	0.00	363,381.16	4	100.00
R2040	On 02/05/2019	Bond Future			10.16632		92.35440		10.27287	91.52042		13.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.04313		90.51389		10.14281	89.70223		13.49	0.00	995,652.79	11	38,111.00
R2044	On 07/02/2019	Bond Future			10.12310		87.87183		10.22621	87.04461		14.36	0.00	439,359.15	5	108.00
R2044	On 02/05/2019	Bond Future			10.19495		89.33160		10.30123	88.48973		14.04	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			10.02877		89.56754		10.12853	88.73553		13.92	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.11021		91.29262		10.21344	90.44467		14.12	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.17665		88.37539		10.28297	87.51252		14.51	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			7.82106		101.59231		7.88175	101.52481		0.69	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.99193		99.90400		8.07102	99.83526		0.80	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.25574		101.56382		8.36374	101.49297		0.62	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			8.08411		97.81872		8.15168	97.67671		1.86	0.00	0.00	0	29,548.00
R208	On 07/02/2019	Bond Future			8.20359		99.70272		8.28041	99.55806		2.23	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.32327		97.95969		8.41072	97.81168		2.02	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			9.81187		71.17889		9.91639	70.51421		13.27	0.00	25,482,042.62	358	124,661.00
R209	On 01/11/2018	Bond Future	8.89	Call	23.49000		0.02349		12.23000	0.01223	23.490	12.09	0.02	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	42.19000		0.04219		22.94000	0.02294	42.190	12.09	0.04	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,655.94000		2.65594		3,204.38000	3.20438	2,655.940	12.35	0.76	0.00	0	760.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.64	Call	766.68000		0.76668		576.27000	0.57627	766.680	12.68	0.37	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,241.02000		1.24102		1,621.65000	1.62165	1,241.020	13.00	0.48	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	818.11000		0.81811		1,114.03000	1.11403	818.110	13.24	0.36	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	774.40000		0.77440		1,059.99000	1.05999	774.400	13.27	0.35	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.88880		72.54978		9.99677	71.87238		13.65	0.00	1,015,696.92	14	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	482.34000		0.48234		403.03000	0.40303	482.340	12.21	0.17	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,422.84000		1.42284		1,229.49000	1.22949	1,422.840	13.05	0.37	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,621.57000		1.62157		1,925.25000	1.92525	1,621.570	13.90	0.36	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.95525		70.60737		10.06642	69.91799		13.96	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			185.63581		185.63581		185.47361	185.47361			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.25150		189.25150		189.08609	189.08609			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.87433		189.87433		189.70410	189.70410			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future			155.49771		155.49771		155.49624	155.49624			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.37121		156.37121		156.36970	156.36970			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.99654		158.99654		158.99344	158.99344			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			9.63652		82.50199		9.73670	81.88575		10.79	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.72510		84.09100		9.82912	83.46301		11.15	0.00	336,364.00	4	112.00
R213	On 02/05/2019	Bond Future			9.79787		81.94099		9.90539	81.30174		11.36	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			9.99832		70.16207		10.09797	69.50844		14.23	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future			10.07857		71.51343		10.18155	70.84726		14.52	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.14405		69.40778		10.25000	68.72984		14.89	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			10.83080		10.83080		10.96480	10.96480		16.13	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.98880		10.98880		11.12760	11.12760		16.16	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.13780		11.13780		11.28150	11.28150		16.39	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
TRY / R	On 14/12/2018	Foreign Exchange Future	2.24960	2.24960		2.23890	2.23890		27.08	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.14500	2.14500		2.13340	2.13340		26.41	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.04810	2.04810		2.03600	2.03600		25.95	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.25600	1.25600		1.29680	1.29680			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.19670	1.19670		1.23610	1.23610			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.14860	1.14860		1.18690	1.18690			0.00	0.00	0	0.00
Total for Derivatives :											2,716,383,705.73	393,436	10 416 528.00
Grand Total:											2,716,383,705.73	393,436	10 416 528.00