



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2018

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	
<b>Derivatives</b>														
\$ / R	On 25/09/2018	Any day expiry	14.42750	14.42750		14.32940	14.32940		18.09	0.00	2,841,725.00	197	0.00	
\$ / R	On 26/09/2018	Any day expiry	14.38540	14.38540		14.32940	14.32940		18.13	0.00	0.00	0	0.00	
\$ / R	On 26/09/2018	Any day expiry	14.48	Put	119.62520	0.11963	209.59130	0.20959	119.625	20.24	0.73	0.00	0	40,000.00
\$ / R	On 27/09/2018	Any day expiry	14.38540	14.38540		14.32940	14.32940		18.56	0.00	0.00	0	0.00	
\$ / R	On 27/09/2018	Any day expiry	14.75	Call	11.23600	0.01124	28.43620	0.02844	11.236	25.16	0.09	0.00	0	20,000.00
\$ / R	On 28/09/2018	Any day expiry	14.38530	14.38530		14.33120	14.33120		18.72	0.00	474,705.00	33	3,004.00	
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	0.07230	0.00007	0.27260	0.00027	0.072	34.63	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	610.68060	0.61068	566.52250	0.56652	610.681	26.90	0.96	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	5.92320	0.00592	16.81240	0.01681	5.923	26.64	0.04	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	52.84320	0.05284	106.93220	0.10693	52.843	20.70	0.30	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	48.49080	0.04849	68.76970	0.06877	48.491	20.80	0.29	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	0.15260	0.00015	0.51680	0.00052	0.153	43.19	0.00	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	0.05620	0.00006	0.16500	0.00017	0.056	50.03	0.00	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry	14.39300	14.39300		14.33880	14.33880		17.43	0.00	0.00	0	55.00	
\$ / R	On 03/10/2018	Any day expiry	14.39500	14.39500		14.34070	14.34070		17.67	0.00	0.00	0	189.00	
\$ / R	On 12/10/2018	Any day expiry	14.41180	14.41180		14.35760	14.35760		17.92	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 15/10/2018	Any day expiry			14.41740	14.41740		14.36320	14.36320		17.70	0.00	0.00	0	4,041.00
\$ / R	14.88	Put	On 15/10/2018	Any day expiry	562.25500	0.56225	625.45770	0.62546	562.255	19.76	0.75	0.00	0	314.00			
\$ / R	14.96	Call	On 15/10/2018	Any day expiry	85.29220	0.08529	94.63170	0.09463	85.292	20.11	0.22	0.00	0	314.00			
\$ / R			On 17/10/2018	Any day expiry	14.42120	14.42120	14.36700	14.36700		17.94	0.00	0.00	0	235.00			
\$ / R			On 22/10/2018	Any day expiry	14.43050	14.43050	14.37640	14.37640		18.12	0.00	0.00	0	0.00			
\$ / R	13.20	Put	On 22/10/2018	Any day expiry	11.36280	0.01136	15.61460	0.01561	11.363	18.72	0.04	0.00	0	1,630.00			
\$ / R	14.00	Call	On 22/10/2018	Any day expiry	532.28910	0.53229	508.91970	0.50892	532.289	17.04	0.75	0.00	0	1,630.00			
\$ / R			On 25/10/2018	Any day expiry	14.43610	14.43610	14.38200	14.38200		18.33	0.00	0.00	0	70.00			
\$ / R			On 29/10/2018	Any day expiry	14.44360	14.44360	14.38960	14.38960		18.22	0.00	0.00	0	225.00			
\$ / R			On 30/10/2018	Any day expiry	14.44550	14.44550	14.39150	14.39150		18.28	0.00	0.00	0	2,500.00			
\$ / R			On 31/10/2018	Any day expiry	14.44740	14.44740	14.39340	14.39340		18.33	0.00	0.00	0	4,099.00			
\$ / R	13.00	Put	On 31/10/2018	Any day expiry	8.77950	0.00878	12.04530	0.01205	8.780	17.82	0.03	0.00	0	500.00			
\$ / R	13.80	Put	On 31/10/2018	Any day expiry	79.92200	0.07992	102.42960	0.10243	79.922	16.86	0.19	0.00	0	1,000.00			
\$ / R	13.93	Call	On 31/10/2018	Any day expiry	630.93680	0.63094	604.55320	0.60455	630.937	17.16	0.76	0.00	0	500.00			
\$ / R	13.97	Put	On 31/10/2018	Any day expiry	125.52680	0.12553	154.72670	0.15473	125.527	17.25	0.26	0.00	0	600.00			
\$ / R	14.25	Put	On 31/10/2018	Any day expiry	232.29430	0.23229	272.08680	0.27209	232.294	17.88	0.39	0.00	0	250.00			
\$ / R	14.45	Call	On 31/10/2018	Any day expiry	330.52530	0.33053	323.87670	0.32388	330.525	18.33	0.51	0.00	0	600.00			
\$ / R	14.67	Call	On 31/10/2018	Any day expiry	248.91330	0.24891	247.16660	0.24717	248.913	19.14	0.41	0.00	0	250.00			
\$ / R	14.82	Put	On 31/10/2018	Any day expiry	577.28390	0.57728	631.91190	0.63191	577.284	19.68	0.65	0.00	0	114.00			
\$ / R	14.90	Call	On 31/10/2018	Any day expiry	184.35550	0.18436	185.97300	0.18597	184.355	19.97	0.32	0.00	0	600.00			
\$ / R	15.01	Call	On 31/10/2018	Any day expiry	159.67500	0.15967	162.37610	0.16238	159.675	20.38	0.29	0.00	0	114.00			
\$ / R	16.47	Call	On 31/10/2018	Any day expiry	18.73390	0.01873	21.35000	0.02135	18.734	23.86	0.04	0.00	0	500.00			
\$ / R	17.02	Call	On 31/10/2018	Any day expiry	7.11740	0.00712	8.73380	0.00873	7.117	24.47	0.02	0.00	0	500.00			
\$ / R			On 01/11/2018	Any day expiry	14.44930	14.44930	14.39530	14.39530		18.37	0.00	0.00	0	55.00			
\$ / R			On 02/11/2018	Any day expiry	14.45120	14.45120	14.39710	14.39710		18.42	0.00	0.00	0	0.00			
\$ / R	14.85	Put	On 02/11/2018	Any day expiry	607.00860	0.60701	661.53760	0.66154	607.009	19.85	0.65	0.00	0	1,100.00			
\$ / R	15.50	Call	On 02/11/2018	Any day expiry	90.73270	0.09073	94.75040	0.09475	90.733	22.00	0.17	0.00	0	1,100.00			
\$ / R			On 05/11/2018	Any day expiry	14.45690	14.45690	14.40280	14.40280		18.28	0.00	0.00	0	0.00			
\$ / R	11.90	Put	On 05/11/2018	Any day expiry	1.60230	0.00160	2.40810	0.00241	1.602	22.60	0.00	0.00	0	1,880.00			
\$ / R	13.86	Put	On 05/11/2018	Any day expiry	107.14120	0.10714	132.66620	0.13267	107.141	16.97	0.22	0.00	0	1,880.00			
\$ / R	16.81	Call	On 05/11/2018	Any day expiry	14.00400	0.01400	16.07080	0.01607	14.004	23.78	0.03	0.00	0	1,880.00			
\$ / R			On 13/11/2018	Any day expiry	14.47220	14.47220	14.41800	14.41800		18.30	0.00	0.00	0	70.00			
\$ / R			On 15/11/2018	Any day expiry	14.47600	14.47600	14.42180	14.42180		18.50	0.00	0.00	0	24.00			
\$ / R			On 16/11/2018	Any day expiry	14.47790	14.47790	14.42370	14.42370		18.53	0.00	0.00	0	120.00			
\$ / R	10.83	Put	On 16/11/2018	Any day expiry	0.40500	0.00041	0.57830	0.00058	0.405	25.35	0.00	0.00	0	51,000.00			
\$ / R	11.67	Put	On 16/11/2018	Any day expiry	2.88060	0.00288	3.59740	0.00360	2.881	23.52	0.01	0.00	0	51,000.00			
\$ / R	13.22	Call	On 16/11/2018	Any day expiry	1,281.77540	1.28178	1,234.71660	1.23472	1,281.775	15.95	0.94	0.00	0	51,000.00			
\$ / R	14.00	Put	On 16/11/2018	Any day expiry	181.96580	0.18197	213.33440	0.21333	181.966	17.41	0.29	0.00	0	10,000.00			
\$ / R	14.72	Call	On 16/11/2018	Any day expiry	312.57480	0.31257	308.98430	0.30898	312.575	19.23	0.42	0.00	0	5,000.00			
\$ / R	14.74	Call	On 16/11/2018	Any day expiry	306.08480	0.30608	302.80290	0.30280	306.085	19.29	0.42	0.00	0	5,000.00			
\$ / R	14.89	Call	On 16/11/2018	Any day expiry	261.48490	0.26148	260.23140	0.26023	261.485	19.77	0.37	0.00	0	5,000.00			
\$ / R	14.89	Put	On 16/11/2018	Any day expiry	673.58490	0.67358	726.53140	0.72653	673.585	19.77	0.63	0.00	0	15,000.00			
\$ / R			On 19/11/2018	Any day expiry	14.48360	14.48360	14.42940	14.42940		18.42	0.00	0.00	0	0.00			
\$ / R	14.84	Call	On 19/11/2018	Any day expiry	286.51480	0.28651	284.36450	0.28436	286.515	19.47	0.39	0.00	0	10,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 23/11/2018	Any day expiry			14.49130	14.49130		14.43700	14.43700		18.49	0.00	0.00	0	0.00
\$ / R	14.62	Call	On 23/11/2018	Any day expiry	378.67710	0.37868	372.59730	0.37260	378.677	18.85	0.47	0.00	0	20,400.00			
\$ / R	15.31	Call	On 23/11/2018	Any day expiry	193.00540	0.19301	194.24790	0.19425	193.005	20.90	0.27	0.00	0	10,000.00			
\$ / R			On 29/11/2018	Any day expiry	14.50270	14.50270	14.44840	14.44840		18.46	0.00	0.00	0	461.00			
\$ / R			On 30/11/2018	Any day expiry	14.50460	14.50460	14.45040	14.45040		18.49	0.00	2,965,940.00	205	5,681.00			
\$ / R	13.00	Put	On 30/11/2018	Any day expiry	22.53790	0.02254	26.95320	0.02695	22.538	16.20	0.05	0.00	0	500.00			
\$ / R	13.80	Put	On 30/11/2018	Any day expiry	149.05740	0.14906	174.39840	0.17440	149.057	17.01	0.23	0.00	0	1,000.00			
\$ / R	14.08	Call	On 30/11/2018	Any day expiry	672.11460	0.67211	651.47600	0.65148	672.115	17.60	0.67	0.00	0	500.00			
\$ / R	14.25	Put	On 30/11/2018	Any day expiry	322.33450	0.32233	360.58200	0.36058	322.335	17.96	0.39	0.00	0	250.00			
\$ / R	14.82	Call	On 30/11/2018	Any day expiry	340.93430	0.34093	337.24570	0.33725	340.934	19.40	0.41	0.00	0	250.00			
\$ / R	16.70	Call	On 30/11/2018	Any day expiry	61.36360	0.06136	64.62300	0.06462	61.364	24.07	0.09	0.00	0	500.00			
\$ / R	17.31	Call	On 30/11/2018	Any day expiry	36.05960	0.03606	38.80120	0.03880	36.060	25.35	0.06	0.00	0	500.00			
\$ / R			On 05/12/2018	Any day expiry	14.51420	14.51420	14.46000	14.46000		18.44	0.00	0.00	0	0.00			
\$ / R	15.45	Put	On 05/12/2018	Any day expiry	1,143.26590	1.14327	1,199.08420	1.19908	1,143.266	21.04	0.73	0.00	0	23,000.00			
\$ / R			On 06/12/2018	Any day expiry	14.51610	14.51610	14.46190	14.46190		18.45	0.00	0.00	0	0.00			
\$ / R	13.90	Put	On 06/12/2018	Any day expiry	193.20650	0.19321	221.44330	0.22144	193.207	17.22	0.27	0.00	0	30,000.00			
\$ / R	14.30	Put	On 06/12/2018	Any day expiry	360.47000	0.36047	399.65460	0.39965	360.470	18.04	0.41	0.00	0	30,000.00			
\$ / R	14.90	Put	On 06/12/2018	Any day expiry	724.07500	0.72407	775.14890	0.77515	724.075	19.55	0.60	0.00	0	30,000.00			
\$ / R	15.30	Put	On 06/12/2018	Any day expiry	1,024.17640	1.02418	1,078.93570	1.07894	1,024.176	20.64	0.70	0.00	0	30,000.00			
\$ / R			On 11/12/2018	Any day expiry	14.52570	14.52570	14.47150	14.47150		18.53	0.00	0.00	0	0.00			
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	129.89470	0.12989	150.32100	0.15032	129.895	16.84	0.20	0.00	0	20,000.00			
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	189.19510	0.18920	216.28400	0.21628	189.195	17.12	0.26	0.00	0	7,500.00			
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	308.52250	0.30852	307.05550	0.30706	308.523	19.96	0.36	0.00	0	7,500.00			
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	186.08800	0.18609	188.82460	0.18882	186.088	21.54	0.23	0.00	0	20,000.00			
\$ / R			On 12/12/2018	Any day expiry	14.52760	14.52760	14.47340	14.47340		18.55	0.00	0.00	0	3,672.00			
\$ / R			On 14/12/2018	Foreign Exchange Future	14.53140	14.53140	14.47730	14.47730		18.58	0.00	773,593,610.40	53,236	787,336.00			
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	6.53110	0.00653	7.67320	0.00767	6.531	21.60	0.01	0.00	0	2,764.00			
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	7.51460	0.00751	8.78420	0.00878	7.515	21.21	0.01	0.00	0	228,616.00			
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	9.06050	0.00906	10.56940	0.01057	9.060	20.67	0.02	0.00	0	11,300.00			
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	10.26890	0.01027	11.96210	0.01196	10.269	20.30	0.02	0.00	0	174,530.00			
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	10.53000	0.01053	12.26250	0.01226	10.530	20.23	0.02	0.00	0	5,500.00			
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	11.64400	0.01164	13.54410	0.01354	11.644	19.94	0.02	0.00	0	8,580.00			
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	13.20950	0.01321	15.34260	0.01534	13.210	19.58	0.03	0.00	0	7,300.00			
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	14.07240	0.01407	16.33270	0.01633	14.072	19.40	0.03	0.00	0	3,300.00			
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	16.60050	0.01660	19.22880	0.01923	16.600	18.93	0.03	0.00	0	39,589.00			
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	19.35410	0.01935	22.37630	0.02238	19.354	18.49	0.04	0.00	0	26,400.00			
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	2,050.75410	2.05075	1,999.67630	1.99968	2,050.754	18.49	0.96	0.00	0	228,616.00			
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	22.88080	0.02288	26.39700	0.02640	22.881	18.02	0.04	0.00	0	39,589.00			
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	24.41010	0.02441	28.13780	0.02814	24.410	17.84	0.05	0.00	0	10,000.00			
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	26.73240	0.02673	30.77820	0.03078	26.732	17.58	0.05	0.00	0	1,000.00			
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future	34.73390	0.03473	39.84860	0.03985	34.734	16.86	0.07	0.00	0	500.00			
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	37.10320	0.03710	42.52610	0.04253	37.103	16.68	0.07	0.00	0	177,520.00			
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	1,568.50320	1.56850	1,519.82610	1.51983	1,568.503	16.68	0.93	0.00	0	6,000.00			
\$ / R	13.05	Put	On 14/12/2018	Foreign Exchange Future	39.64140	0.03964	45.39220	0.04539	39.641	16.50	0.08	0.00	0	1,500.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	42.39280	0.04239	51.19110	0.05119	42.393	16.32	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,385.27070	1.38527	1,341.75040	1.34175	1,385.271	16.42	0.90	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	56.42530	0.05643	67.38470	0.06738	56.425	16.45	0.10	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	60.42700	0.06043	71.96820	0.07197	60.427	16.48	0.11	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,341.82700	1.34183	1,299.26820	1.29927	1,341.827	16.48	0.89	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	70.59400	0.07059	83.55300	0.08355	70.594	16.55	0.12	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	72.14340	0.07214	85.31400	0.08531	72.143	16.56	0.12	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,174.16490	1.17416	1,135.87060	1.13587	1,174.165	16.69	0.85	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	92.76490	0.09276	108.57060	0.10857	92.765	16.69	0.15	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	102.51090	0.10251	119.47630	0.11948	102.511	16.74	0.16	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,133.91090	1.13391	1,096.77630	1.09678	1,133.911	16.74	0.84	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	124.16530	0.12417	143.54440	0.14354	124.165	16.85	0.19	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	143.66160	0.14366	165.04460	0.16504	143.662	16.94	0.21	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	148.84790	0.14885	170.74200	0.17074	148.848	16.96	0.22	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	162.37150	0.16237	185.55090	0.18555	162.371	17.01	0.23	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	922.27550	0.92228	892.13380	0.89213	922.276	17.04	0.76	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	173.77420	0.17377	197.99380	0.19799	173.774	17.05	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	176.70790	0.17671	201.19620	0.20120	176.708	17.06	0.25	714,846.62	200	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	908.10790	0.90811	878.49620	0.87850	908.108	17.06	0.75	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	210.02210	0.21002	237.35640	0.23736	210.022	17.26	0.28	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	809.44110	0.80944	784.09260	0.78409	809.441	17.36	0.71	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	246.96680	0.24697	277.13350	0.27713	246.967	17.47	0.31	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	778.36680	0.77837	754.43350	0.75443	778.367	17.47	0.69	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	287.53510	0.28754	320.49950	0.32050	287.535	17.67	0.34	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	296.08380	0.29608	329.60040	0.32960	296.084	17.71	0.35	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	701.81220	0.70181	681.50380	0.68150	701.812	17.73	0.65	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	309.17400	0.30917	343.51350	0.34351	309.174	17.77	0.36	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	313.61000	0.31361	348.22220	0.34822	313.610	17.79	0.36	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	663.10820	0.66311	644.70560	0.64471	663.108	17.87	0.62	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	331.70820	0.33171	367.40560	0.36741	331.708	17.87	0.38	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	350.37440	0.35037	387.13970	0.38714	350.374	17.95	0.39	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	636.52980	0.63653	619.45970	0.61946	636.530	17.97	0.61	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	379.42950	0.37943	417.76610	0.41777	379.429	18.07	0.41	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	394.42520	0.39443	433.53510	0.43354	394.425	18.13	0.42	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	595.82520	0.59583	580.83510	0.58084	595.825	18.13	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	404.59630	0.40460	444.21130	0.44421	404.596	18.17	0.42	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	585.99630	0.58600	571.51130	0.57151	585.996	18.17	0.58	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	425.34550	0.42535	465.96380	0.46596	425.346	18.25	0.44	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	543.44150	0.54344	531.18130	0.53118	543.442	18.35	0.55	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	516.56810	0.51657	505.72850	0.50573	516.568	18.47	0.53	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	485.16810	0.48517	528.42850	0.52843	485.168	18.47	0.47	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	490.80420	0.49080	534.42320	0.53442	490.804	18.49	0.48	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	543.80020	0.54380	589.73620	0.58974	543.800	18.71	0.50	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	475.20020	0.47520	467.03620	0.46704	475.200	18.71	0.50	0.00	0	84,900.00

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	14.61	Call	471.32040	0.47132	463.33170	0.46333	471.320	18.73	0.49	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	467.47150	0.46747	459.65350	0.45965	467.472	18.76	0.49	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	448.68250	0.44868	441.70490	0.44170	448.683	18.89	0.47	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	587.28250	0.58728	634.40490	0.63440	587.283	18.89	0.53	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	437.76730	0.43777	431.27620	0.43128	437.767	18.97	0.47	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	632.22150	0.63222	680.45390	0.68045	632.222	19.08	0.55	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	638.75670	0.63876	687.13900	0.68714	638.757	19.10	0.55	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	420.15670	0.42016	414.43900	0.41444	420.157	19.10	0.45	0.00	0	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	671.85330	0.67185	720.97240	0.72097	671.853	19.24	0.56	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	403.25330	0.40325	398.27240	0.39827	403.253	19.24	0.44	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	390.22460	0.39022	385.80490	0.38580	390.225	19.34	0.43	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	387.03450	0.38703	382.75200	0.38275	387.034	19.37	0.42	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	740.07780	0.74008	790.55630	0.79056	740.078	19.50	0.59	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	810.86120	0.81086	862.55310	0.86255	810.861	19.76	0.62	0.00	0	20,700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	342.26120	0.34226	339.85310	0.33985	342.261	19.76	0.38	0.00	0	11,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	339.47340	0.33947	337.17950	0.33718	339.473	19.79	0.38	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	318.00810	0.31801	316.57400	0.31657	318.008	20.00	0.36	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	315.42690	0.31543	314.09500	0.31410	315.427	20.03	0.36	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	302.84920	0.30285	302.00440	0.30200	302.849	20.16	0.35	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	959.40320	0.95940	1,013.11730	1.01312	959.403	20.29	0.67	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	997.86850	0.99787	1,052.01200	1.05201	997.869	20.42	0.68	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,036.82260	1.03682	1,091.23070	1.09123	1,036.823	20.56	0.69	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	253.36360	0.25336	254.18980	0.25419	253.364	20.73	0.30	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	235.54880	0.23555	236.96690	0.23697	235.549	20.96	0.28	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	231.77590	0.23178	233.31610	0.23332	231.776	21.01	0.28	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,196.67100	1.19667	1,252.42740	1.25243	1,196.671	21.06	0.73	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	228.07100	0.22807	229.72740	0.22973	228.071	21.06	0.27	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	226.24280	0.22624	227.95720	0.22796	226.243	21.09	0.27	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	212.17820	0.21218	214.32010	0.21432	212.178	21.29	0.26	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	210.48720	0.21049	212.67940	0.21268	210.487	21.31	0.25	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	208.81310	0.20881	211.05480	0.21105	208.813	21.34	0.25	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	194.38930	0.19439	197.03690	0.19704	194.389	21.57	0.24	0.00	0	7,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	189.82980	0.18983	192.59880	0.19260	189.830	21.64	0.23	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,482.71010	1.48271	1,539.97560	1.53998	1,482.710	21.92	0.78	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	172.75590	0.17276	175.95400	0.17595	172.756	21.95	0.21	0.00	0	20,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	164.87330	0.16487	168.25250	0.16825	164.873	22.10	0.20	0.00	0	121,970.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	153.80740	0.15381	156.97640	0.15698	153.807	22.32	0.19	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	140.54530	0.14055	143.91180	0.14391	140.545	22.55	0.18	0.00	0	38,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	137.14530	0.13715	140.55830	0.14056	137.145	22.62	0.17	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	130.60800	0.13061	134.10270	0.13410	130.608	22.74	0.17	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	126.43820	0.12644	129.97920	0.12998	126.438	22.82	0.16	0.00	0	750.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	97.88980	0.09789	101.61870	0.10162	97.890	23.49	0.13	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	81.17900	0.08118	84.89080	0.08489	81.179	23.99	0.11	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	69.69360	0.06969	73.32480	0.07332	69.694	24.40	0.09	0.00	0	3,700.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/12/2018	Any day expiry			14.54290		14.54290		14.48880	14.48880		18.52	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	220.84150		0.22084		248.07710	0.24808	220.842	17.24	0.28	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	391.16910		0.39117		429.21220	0.42921	391.169	18.03	0.41	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	750.04040		0.75004		800.14190	0.80014	750.040	19.42	0.58	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,044.36770		1.04437		1,098.53390	1.09853	1,044.368	20.44	0.68	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.54480		14.54480		14.49070	14.49070		18.53	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	61.57500		0.06157		72.42420	0.07242	61.575	16.47	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	76.18360		0.07618		88.96330	0.08896	76.184	16.56	0.13	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	479.09860		0.47910		471.49010	0.47149	479.099	18.81	0.48	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	446.43830		0.44644		440.25330	0.44025	446.438	19.04	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.56370		14.56370		14.50970	14.50970		18.39	0.00	1,747,440.00	120	4,014.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	49.77080		0.04977		56.02010	0.05602	49.771	16.53	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	203.17910		0.20318		228.10370	0.22810	203.179	16.94	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	714.86100		0.71486		696.76560	0.69677	714.861	17.75	0.62	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	385.39980		0.38540		422.05190	0.42205	385.400	17.81	0.39	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	807.37630		0.80738		857.58640	0.85759	807.376	19.38	0.59	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	101.17620		0.10118		104.84070	0.10484	101.176	23.74	0.12	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	66.94810		0.06695		70.62190	0.07062	66.948	25.08	0.08	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.56750		14.56750		14.51340	14.51340		18.39	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.59740		14.59740		14.54320	14.54320		18.49	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	42.01530		0.04202		47.48460	0.04748	42.015	17.33	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.61990		14.61990		14.56550	14.56550		18.44	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.62180		14.62180		14.56730	14.56730		18.44	0.00	0.00	0	1,420.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	75.76960		0.07577		86.74750	0.08675	75.770	16.55	0.11	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	438.25840		0.43826		475.24040	0.47524	438.258	17.78	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	745.66790		0.74567		730.96790	0.73097	745.668	18.03	0.58	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	463.13630		0.46314		459.81680	0.45982	463.136	19.58	0.41	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.64610		14.64610		14.59150	14.59150		18.52	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.67420		14.67420		14.61940	14.61940		18.48	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	98.52110		0.09852		111.04020	0.11104	98.521	16.55	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	478.09340		0.47809		515.29800	0.51530	478.093	17.75	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	773.90210		0.77390		761.48160	0.76148	773.902	18.24	0.56	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	506.97970		0.50698		504.09990	0.50410	506.980	19.69	0.40	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.70800		14.70800		14.65290	14.65290		18.52	0.00	514,780.00	35	37,111.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.67730		0.00468		5.35490	0.00535	4.677	21.19	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	15.26870		0.01527		17.70940	0.01771	15.269	16.84	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	52.49100		0.05249		59.62290	0.05962	52.491	16.64	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	55.79700		0.05580		63.27750	0.06328	55.797	16.63	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	97.71190		0.09771		109.17400	0.10917	97.712	16.53	0.11	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	100.39260		0.10039		112.08800	0.11209	100.393	16.53	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	111.69870		0.11170		124.34980	0.12435	111.699	16.51	0.13	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	119.25310		0.11925		132.52070	0.13252	119.253	16.50	0.13	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	130.48670		0.13049		144.64790	0.14465	130.487	16.48	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	135.54400		0.13554		150.09590	0.15010	135.544	16.47	0.15	0.00	0	10,125.00

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	13.25	Put	153.48780	0.15349	171.12810	0.17113	153.488	16.45	0.16	543,885,339.41	224,707	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	178.97490	0.17897	198.62070	0.19862	178.975	16.56	0.18	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	204.52620	0.20453	226.03050	0.22603	204.526	16.66	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	229.50620	0.22951	252.71770	0.25272	229.506	16.75	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	268.98110	0.26898	294.69940	0.29470	268.981	16.88	0.25	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	275.41460	0.27541	301.52200	0.30152	275.415	16.90	0.25	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	281.94840	0.28195	308.44200	0.30844	281.948	16.92	0.26	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	291.92510	0.29193	319.00520	0.31901	291.925	16.95	0.26	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	305.57450	0.30557	333.43200	0.33343	305.575	16.99	0.27	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	330.40040	0.33040	359.62230	0.35962	330.400	17.07	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	345.13000	0.34513	375.12780	0.37513	345.130	17.11	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	385.11790	0.38512	418.50350	0.41850	385.118	17.25	0.32	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	402.42010	0.40242	436.58060	0.43658	402.420	17.32	0.33	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	514.91570	0.51492	553.54360	0.55354	514.916	17.76	0.38	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	932.94510	0.93295	916.83340	0.91683	932.945	17.79	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	550.46080	0.55046	590.32830	0.59033	550.461	17.88	0.40	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	597.92230	0.59792	639.32880	0.63933	597.922	18.05	0.42	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	847.63410	0.84763	834.60990	0.83461	847.634	18.12	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	838.63330	0.83863	825.93330	0.82593	838.633	18.16	0.57	1,884,587,498.26	224,707	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	630.63330	0.63063	673.03330	0.67303	630.633	18.16	0.43	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	647.30700	0.64731	690.19370	0.69019	647.307	18.21	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	664.18870	0.66419	707.55530	0.70756	664.189	18.27	0.44	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	716.05600	0.71606	760.82320	0.76082	716.056	18.43	0.46	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	769.79110	0.76979	815.81080	0.81581	769.791	18.60	0.48	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	819.09490	0.81909	866.09280	0.86609	819.095	18.75	0.50	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	825.35330	0.82535	872.46910	0.87247	825.353	18.76	0.50	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	831.63230	0.83163	878.86520	0.87887	831.632	18.78	0.50	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	656.53650	0.65654	650.02170	0.65002	656.536	19.01	0.47	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	961.37410	0.96137	1,010.80240	1.01080	961.374	19.16	0.54	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,015.41210	1.01541	1,065.63620	1.06564	1,015.412	19.31	0.56	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,022.25050	1.02225	1,072.56580	1.07257	1,022.251	19.32	0.56	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	587.77500	0.58778	583.37190	0.58337	587.775	19.40	0.43	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,063.64330	1.06364	1,114.52270	1.11452	1,063.643	19.44	0.57	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,070.60560	1.07061	1,121.57530	1.12158	1,070.606	19.45	0.57	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,155.46670	1.15547	1,207.47370	1.20747	1,155.467	19.68	0.59	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	508.04620	0.50805	506.11360	0.50611	508.046	19.92	0.39	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	505.46320	0.50546	503.59970	0.50360	505.463	19.94	0.38	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	495.28870	0.49529	493.69210	0.49369	495.289	20.02	0.38	1,250,109,707.18	224,707	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	485.34640	0.48535	484.01110	0.48401	485.346	20.10	0.37	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	456.88860	0.45689	456.27500	0.45627	456.889	20.33	0.35	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	424.03330	0.42403	424.21300	0.42421	424.033	20.62	0.33	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	407.66580	0.40767	408.22590	0.40823	407.666	20.78	0.32	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	386.38310	0.38638	387.42050	0.38742	386.383	21.00	0.31	22,427,831.20	5,000	15,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	362.95520	0.36296	364.07840	0.36408	362.955	21.25	0.29	0.00	0	138,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	332.88250	0.33288	334.34800	0.33435	332.883	21.52	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	319.60520	0.31961	321.31820	0.32132	319.605	21.65	0.26	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	288.97000	0.28897	291.22510	0.29123	288.970	21.96	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	286.09830	0.28610	288.40090	0.28840	286.098	21.99	0.24	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	239.67270	0.23967	242.66090	0.24266	239.673	22.55	0.20	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	238.51760	0.23852	241.51920	0.24152	238.518	22.56	0.20	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	232.82960	0.23283	235.90350	0.23590	232.830	22.64	0.20	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	226.21820	0.22622	229.37100	0.22937	226.218	22.73	0.19	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	225.13740	0.22514	228.30400	0.22830	225.137	22.75	0.19	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	224.06540	0.22407	227.24300	0.22724	224.065	22.76	0.19	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	210.64810	0.21065	213.97100	0.21397	210.648	22.97	0.18	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	203.82660	0.20383	207.21700	0.20722	203.827	23.07	0.17	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	185.76900	0.18577	189.30940	0.18931	185.769	23.38	0.16	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	155.18300	0.15518	159.74760	0.15975	155.183	24.47	0.13	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	138.21810	0.13822	142.65690	0.14266	138.218	25.43	0.12	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.72480	14.72480	14.66960	14.66960		18.51	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			14.72860	14.72860	14.67340	14.67340		18.61	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	119.51160	0.11951	132.84410	0.13284	119.512	16.48	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	513.48440	0.51348	551.48870	0.55149	513.484	17.70	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	799.99200	0.79999	789.64940	0.78965	799.992	18.46	0.54	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	544.28190	0.54428	541.76850	0.54177	544.282	19.85	0.40	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.73610	14.73610	14.68080	14.68080		18.59	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.78860	14.78860	14.73320	14.73320		18.62	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	137.14000	0.13714	151.99520	0.15200	137.140	16.26	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,552.70970	1.55271	1,519.72030	1.51972	1,552.710	16.72	0.78	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	547.19850	0.54720	584.13540	0.58414	547.198	17.64	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	825.47910	0.82548	815.68900	0.81569	825.479	18.69	0.52	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	580.16120	0.58016	577.87200	0.57787	580.161	20.00	0.39	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.84680	14.84680	14.79110	14.79110		18.66	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	152.79220	0.15279	168.57970	0.16858	152.792	16.09	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	577.04680	0.57705	613.40040	0.61340	577.047	17.62	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	848.25960	0.84826	838.85290	0.83885	848.260	18.91	0.50	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	612.09100	0.61209	609.55150	0.60955	612.091	20.17	0.39	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.85240	14.85240	14.79670	14.79670		18.63	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.87300	14.87300	14.81730	14.81730		18.64	0.00	297,460.00	20	19,430.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	12.22420	0.01222	13.79550	0.01380	12.224	18.44	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	47.51910	0.04752	51.24900	0.05125	47.519	14.87	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	110.28630	0.11029	119.68510	0.11969	110.286	15.64	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	155.74330	0.15574	168.95950	0.16896	155.743	16.01	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	160.20490	0.16020	173.78110	0.17378	160.205	16.04	0.15	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	220.33460	0.22033	238.55400	0.23855	220.335	16.44	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	408.90360	0.40890	437.34480	0.43734	408.904	17.09	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	427.96130	0.42796	457.23920	0.45724	427.961	17.14	0.29	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,360.62780	1.36063	1,335.87530	1.33588	1,360.628	17.24	0.69	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 14/06/2019	Foreign Exchange Future	14.42	Call	1,130.47300	1.13047	1,112.63880	1.11264	1,130.473	17.91	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,058.12020	1.05812	1,042.58670	1.04259	1,058.120	18.18	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	793.53360	0.79353	834.39720	0.83440	793.534	18.27	0.43	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	958.77020	0.95877	946.46740	0.94647	958.770	18.59	0.54	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	710.42660	0.71043	705.71430	0.70571	710.427	19.73	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	690.76920	0.69077	686.63060	0.68663	690.769	19.84	0.42	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	643.48390	0.64348	640.64040	0.64064	643.484	20.13	0.39	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	614.13720	0.61414	612.07650	0.61208	614.137	20.33	0.38	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	595.47960	0.59548	593.91260	0.59391	595.480	20.46	0.37	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	293.40040	0.29340	297.25680	0.29726	293.400	23.35	0.20	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.88430	14.88430	14.82850	14.82850		18.71	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	850.19740	0.85020	892.77310	0.89277	850.197	18.40	0.44	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	386.28090	0.38628	389.29080	0.38929	386.281	22.17	0.25	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.89930	14.89930	14.84350	14.84350		18.70	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	166.61730	0.16662	181.12070	0.18112	166.617	15.98	0.15	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	601.72750	0.60173	637.48610	0.63749	601.728	17.60	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	866.27840	0.86628	857.44450	0.85744	866.278	19.11	0.49	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	637.56510	0.63757	635.35020	0.63535	637.565	20.33	0.38	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.90510	14.90510	14.84920	14.84920		18.68	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.90900	14.90900	14.85300	14.85300		18.69	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	295.90090	0.29590	317.95810	0.31796	295.901	16.73	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	544.94950	0.54495	544.79390	0.54479	544.949	21.05	0.33	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.96290	14.96290	14.90640	14.90640		18.73	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	178.00150	0.17800	195.66650	0.19567	178.002	15.76	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	627.47430	0.62747	662.51890	0.66252	627.474	17.58	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	893.37420	0.89337	884.84120	0.88484	893.374	19.29	0.48	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	670.77530	0.67078	668.54530	0.66855	670.775	20.47	0.38	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.96490	14.96490	14.90830	14.90830		18.73	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.98800	14.98800	14.93120	14.93120		18.78	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	755.47980	0.75548	793.75650	0.79376	755.480	17.93	0.39	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	652.24910	0.65225	650.95000	0.65095	652.249	20.72	0.36	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.02080	15.02080	14.96360	14.96360		18.77	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	186.03820	0.18604	204.22480	0.20422	186.038	15.54	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	648.96920	0.64897	683.84540	0.68385	648.969	17.56	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	909.59430	0.90959	901.26060	0.90126	909.594	19.48	0.47	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	693.86940	0.69387	691.87940	0.69188	693.869	20.62	0.37	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.02650	15.02650	14.96930	14.96930		18.81	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.03230	15.03230	14.97500	14.97500		18.82	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	344.83180	0.34483	352.44800	0.35245	344.832	24.51	0.19	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.05350	15.05350	14.99600	14.99600		18.80	0.00	0.00	0	19,892.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	19.02270	0.01902	19.95720	0.01996	19.023	17.18	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	75.76670	0.07577	86.11050	0.08611	75.767	13.88	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	513.69620	0.51370	542.22720	0.54223	513.696	17.23	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	538.18030	0.53818	567.51900	0.56752	538.180	17.29	0.30	0.00	0	800.00

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	14.09	Put	589.09110	0.58909	620.03980	0.62004	589.091	17.41	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	611.06250	0.61106	642.67640	0.64268	611.063	17.46	0.33	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	642.56360	0.64256	675.10370	0.67510	642.564	17.52	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	699.53890	0.69954	735.31920	0.73532	699.539	17.66	0.36	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	911.92900	0.91193	952.71130	0.95271	911.929	18.28	0.42	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,322.30660	1.32231	1,369.57500	1.36958	1,322.307	19.24	0.51	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	940.23100	0.94023	931.58410	0.93158	940.231	19.47	0.47	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,443.57450	1.44357	1,492.52260	1.49252	1,443.575	19.48	0.53	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	845.43700	0.84544	839.65570	0.83966	845.437	19.90	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	552.35570	0.55236	554.12650	0.55413	552.356	21.70	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	489.68050	0.48968	492.90000	0.49290	489.681	22.21	0.27	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	461.27080	0.46127	465.12040	0.46512	461.271	22.48	0.26	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	451.04570	0.45105	455.11410	0.45511	451.046	22.58	0.25	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	414.44600	0.41445	420.71940	0.42072	414.446	23.16	0.23	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	399.42510	0.39943	406.14630	0.40615	399.425	23.48	0.22	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	386.97000	0.38697	394.06490	0.39406	386.970	23.76	0.21	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	383.98230	0.38398	391.16340	0.39116	383.982	23.83	0.21	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	341.60520	0.34161	350.02990	0.35003	341.605	24.99	0.19	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.08100	15.08100	15.02330	15.02330		18.86	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	195.05730	0.19506	210.13330	0.21013	195.057	15.39	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	671.67810	0.67168	703.55920	0.70356	671.678	17.59	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	934.25730	0.93426	926.27240	0.92627	934.257	19.62	0.46	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	722.91480	0.72291	720.92850	0.72093	722.915	20.74	0.37	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.08510	15.08510	15.02740	15.02740		18.87	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.14530	15.14530	15.08730	15.08730		19.00	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	210.33750	0.21034	233.66280	0.23366	210.338	15.45	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	694.96130	0.69496	727.96670	0.72797	694.961	17.67	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	959.50470	0.95950	950.56810	0.95057	959.505	19.93	0.45	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	753.61040	0.75361	749.93000	0.74993	753.610	21.02	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.20550	15.20550	15.14710	15.14710		19.12	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	227.03950	0.22704	248.57280	0.24857	227.040	15.59	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	714.52440	0.71452	747.49670	0.74750	714.524	17.73	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	987.33420	0.98733	977.45760	0.97746	987.334	20.16	0.45	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	784.14300	0.78414	778.98400	0.77898	784.143	21.22	0.37	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.21170	15.21170	15.15330	15.15330		19.11	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.23450	15.23450	15.17600	15.17600		19.20	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	57.30020	0.05730	63.57990	0.06358	57.300	14.57	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	467.24580	0.46725	495.72470	0.49572	467.246	16.97	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	716.01160	0.71601	711.54720	0.71155	716.012	21.82	0.33	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	436.35120	0.43635	431.45460	0.43145	436.351	25.59	0.21	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.27190	15.27190	15.21320	15.21320		19.21	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	243.76500	0.24377	266.82620	0.26683	243.765	15.69	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	733.62310	0.73362	766.25030	0.76625	733.623	17.76	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,015.01960	1.01502	1,004.29120	1.00429	1,015.020	20.37	0.44	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 31/12/2019	Any day expiry	17.05	Call	817.67410	0.81767	810.75050	0.81075	817.674	21.40	0.37	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.27600	15.27600	15.21730	15.21730		19.27	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.33620	15.33620	15.27720	15.27720		19.36	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.40060	15.40060	15.34110	15.34110		19.42	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.42960	15.42960	15.37000	15.37000		19.48	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.46490	15.46490	15.40510	15.40510		19.48	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.52090	15.52090	15.46080	15.46080		19.53	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.59150	15.59150	15.53100	15.53100		19.63	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.61230	15.61230	15.55160	15.55160		19.64	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.70770	15.70770	15.64660	15.64660		19.72	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.80730	15.80730	15.74560	15.74560		19.79	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.53140	14.53140	14.47730	14.47730		18.58	0.00	0.00	0	334.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.70800	14.70800	14.65290	14.65290		18.52	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.87300	14.87300	14.81730	14.81730		18.64	0.00	0.00	0	0.00
£ / R	On 28/09/2018	Any day expiry			18.93460	18.93460	18.76920	18.76920		17.92	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.99070	18.99070	18.82470	18.82470		16.99	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future			19.19280	19.19280	19.02570	19.02570		17.54	0.00	7,984,204.80	416	448,253.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.52360	19.52360	19.35260	19.35260		17.47	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	317.14960	0.31715	355.21340	0.35521	317.150	16.97	0.23	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	754.27610	0.75428	692.27030	0.69227	754.276	17.91	0.45	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	388.11020	0.38811	358.68860	0.35869	388.110	19.32	0.26	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.83150	19.83150	19.65880	19.65880		18.02	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future			20.17230	20.17230	19.99510	19.99510		18.35	0.00	0.00	0	10,363.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12946	0.12946	0.12937	0.12937		24.52	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13211	0.13211	0.13201	0.13201		22.86	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13461	0.13461	0.13450	0.13450		22.47	0.00	0.00	0	0.00
€ / R	On 25/09/2018	Any day expiry			17.00390	17.00390	16.85640	16.85640		16.13	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry			17.00740	17.00740	16.92010	16.92010		16.44	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future			17.22400	17.22400	17.13610	17.13610		17.31	0.00	211,700,184.00	12,291	110,373.00
€ / R	On 18/03/2019	Foreign Exchange Future			17.58230	17.58230	17.49240	17.49240		17.29	0.00	263,734.50	15	36,651.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	117.30090	0.11730	134.33770	0.13434	117.301	15.50	0.12	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,765.43650	1.76544	1,705.56410	1.70556	1,765.436	15.40	0.83	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	691.66340	0.69166	757.72670	0.75773	691.663	16.89	0.43	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	324.29880	0.32430	324.88390	0.32488	324.299	20.51	0.24	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.92190	17.92190	17.83010	17.83010		17.39	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry			18.16750	18.16750	18.07310	18.07310		17.50	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	274.64600	0.27465	299.96710	0.29997	274.646	15.63	0.18	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	323.80090	0.32380	352.39200	0.35239	323.801	15.64	0.20	0.00	0	30,200.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	583.38300	0.58338	631.12880	0.63113	583.383	16.13	0.31	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	751.45090	0.75145	744.51320	0.74451	751.451	19.30	0.37	0.00	0	62,400.00

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 16/09/2019	Foreign Exchange Future	18.30060	18.30060	18.20510	18.20510				17.56	0.00	0.00	0	6,834.00
5Y STND	On 21/12/2021	Interest Rate Swap	98.33000	98.33000	96.53000	96.53000					0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future	588.16700	588.16700	589.25000	589.25000					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	599.48800	599.48800	600.59800	600.59800					0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	609.44400	609.44400	610.57100	610.57100					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	678.96400	678.96400	681.41100	681.41100					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	692.03300	692.03300	694.53400	694.53400					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	703.52600	703.52600	706.06700	706.06700					0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	613.49400	613.49400	616.20000	616.20000					0.00	0.00	0	864.00
ALBI	On 07/02/2019	Index Future	625.30200	625.30200	628.06600	628.06600					0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	635.68700	635.68700	638.49600	638.49600					0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.54360	10.54360	10.55060	10.55060				14.43	0.00	10,543.60	1	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.68370	10.68370	10.69050	10.69050				14.38	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.81960	10.81960	10.82650	10.82650				14.66	0.00	0.00	0	4,929.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.23840	11.23840	11.22470	11.22470				15.19	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.39480	11.39480	11.38160	11.38160				15.14	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	627.79280	627.79280	623.47160	623.47160					0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	15.18320	15.18320	15.22070	15.22070				17.65	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.51740	15.51740	15.55510	15.55510				17.73	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.83240	15.83240	15.86940	15.86940				18.21	0.00	0.00	0	150.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.10780	2.10780	2.10730	2.10730				16.24	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.12680	2.12680	2.12670	2.12670				16.50	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.14580	2.14580	2.14580	2.14580				16.57	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	278.79660	278.79660	325.61650	325.61650					0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.32870	2.32870	2.31440	2.31440				16.60	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.37810	2.37810	2.36370	2.36370				16.44	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.42530	2.42530	2.41060	2.41060				16.96	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

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
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	11.19882	74.57186		11.13921	74.91387				0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future	11.34003	76.00704		11.27784	76.35664				0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future	11.46041	73.47961		11.39609	73.83506				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	11.44259	76.44557		11.37279	76.89702				0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future	11.57665	77.91664		11.50390	78.37789				0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future	11.69659	74.95021		11.62127	75.41917				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	607.83200	607.83200		610.67700	610.67700				0.00	6,078,320.00	1	462.00
GOVI	On 07/02/2019	GOVI	619.53200	619.53200		622.43700	622.43700				0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	629.82100	629.82100		632.77300	632.77300				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.86190	1.86190		1.85590	1.85590			18.34	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.88700	1.88700		1.88080	1.88080			18.71	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.91020	1.91020		1.90400	1.90400			18.55	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.44930	132.44930		132.60424	132.60424				0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	133.61374	133.61374		133.77353	133.77353				0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	135.85481	135.85481		136.01744	136.01744				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	100.21692	100.21692		100.21617	100.21617				0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future	102.16808	102.16808		102.16873	102.16873				0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.80936	102.80936		102.81009	102.81009				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	102.28213	102.28213		102.59664	102.59664				0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future	104.27354	104.27354		104.59556	104.59556				0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	104.87800	104.87800		105.20557	105.20557				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	122.95706	122.95706		122.95595	122.95595				0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future	123.75991	123.75991		123.76047	123.76047				0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	125.83561	125.83561		125.83635	125.83635				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

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
I2046	On 01/11/2018	Bond Future			116.81168		116.81168		116.81056	116.81056			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future			119.08603		119.08603		119.08647	119.08647			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future			119.39825		119.39825		119.39893	119.39893			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			122.06242		122.06242		122.57599	122.57599			0.00	0.00	0	9,987.00
I2050	On 07/02/2019	Bond Future			122.66761		122.66761		123.19275	123.19275			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future			124.72519		124.72519		125.25919	125.25919			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			252.45000		252.45000		252.69200	252.69200			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future			257.36600		257.36600		257.61500	257.61500			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future			261.68400		261.68400		261.93600	261.93600			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			0.14180		0.14180		0.14210	0.14210			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14080		0.14080		0.14150	0.14150			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14170		0.14170		0.14080	0.14080			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.80440		1.80440		1.79000	1.79000		15.25	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.83400		1.83400		1.81940	1.81940		15.45	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.86200		1.86200		1.84690	1.84690		15.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.67020		9.67020		9.68070	9.68070		15.36	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.79700		9.79700		9.80750	9.80750		15.37	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.92100		9.92100		9.93180	9.93180		15.67	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.35520		1.35520		1.35630	1.35630			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.36220		1.36220		1.36590	1.36590			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36930		1.36930		1.37590	1.37590			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.32080		1.32080		1.31420	1.31420			0.00	6,604.00	5	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.18530		1.18530		1.18370	1.18370			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.19540		1.19540		1.19380	1.19380			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.20500		1.20500		1.20330	1.20330			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.18218		111.36749		9.11675	111.75526		7.21	0.00	1,225,042.39	11	67,870.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.66000		0.00066		2.06000	0.00206	0.660	6.66	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	32.40000		0.03240		62.39000	0.06239	32.400	6.65	0.04	0.00	0	5,000.00

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
R186	On 01/11/2018	Bond Future	8.90	Put	2,051.33000		2.05133	1,816.99000	1.81699	2,051.330		6.93	0.75	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,139.63000		1.13963	997.29000	0.99729	1,139.630		7.13	0.53	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.27956		108.20603	9.21051	108.60277			7.81	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	248.24000		0.24824	311.05000	0.31105	248.240		6.99	0.11	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	439.92000		0.43992	533.77000	0.53377	439.920		7.18	0.18	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	837.45000		0.83745	980.38000	0.98038	837.450		7.44	0.28	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,591.23000		2.59123	2,400.34000	2.40034	2,591.230		7.70	0.57	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,027.62000		2.02762	2,264.35000	2.26435	2,027.620		7.83	0.51	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	874.23000		0.87423	802.91000	0.80291	874.230		8.47	0.25	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	850.05000		0.85005	780.73000	0.78073	850.050		8.50	0.25	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.36762		110.00245	9.29545	110.40584			7.55	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			300.74379		300.74379	301.01350	301.01350				0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.24894		299.24894	299.52801	299.52801				0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.26820		304.26820	304.55220	304.55220				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			234.39692		234.39692	234.39474	234.39474				0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.05657		235.05657	235.05739	235.05739				0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			238.99915		238.99915	239.00050	239.00050				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			8.59660		98.41625	8.54092	98.61021			4.04	0.00	0.00	0	38,215.00
R2023	On 07/02/2019	Bond Future			8.71034		100.31030	8.64977	100.50937			4.39	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.80729		98.04853	8.74244	98.25097			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			9.58895		91.32261	9.52374	91.73374			9.88	0.00	0.00	0	54,822.00
R2030	On 07/02/2019	Bond Future			9.67804		89.07068	9.60998	89.49096			10.58	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	510.51000		0.51051	614.72000	0.61472	510.510		9.62	0.18	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,029.39000		2.02939	2,270.17000	2.27017	2,029.390		10.44	0.48	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future			9.75985		90.54927	9.68938	90.97663			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			9.78487		89.49811	9.71973	89.94129			11.23	0.00	268,494.33	3	40,680.00
R2032	On 07/02/2019	Bond Future			9.87597		91.22057	9.80817	91.67345			11.35	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.95538		88.57992	9.88533	89.04041			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

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
R2035	On 01/11/2018	Bond Future			9.90001		93.40417		9.84507	93.81863		11.93	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future			9.99127		95.20176		9.93411	95.62554		12.07	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			10.06613		92.28505		10.00720	92.71588		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			9.97760		89.93765		9.92264	90.35301		12.50	0.00	0.00	0	52,674.00
R2037	On 07/02/2019	Bond Future			10.06250		87.40850		10.00543	87.83308		13.27	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future			10.13914		88.85942		10.08032	89.29117		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
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			10.06763		93.08199		9.99746	93.64939		12.89	0.00	0.00	0	25,862.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.05000		0.00005		0.24000	0.00024	0.050	11.61	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	12.18000		0.01218		27.87000	0.02787	12.180	11.61	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	24.46000		0.02446		51.32000	0.05132	24.460	11.61	0.02	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	654.81000		0.65481		905.53000	0.90553	654.810	12.58	0.29	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,270.51000		1.27051		1,624.08000	1.62408	1,270.510	12.89	0.45	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future			10.15252		90.36277		10.07974	90.94229		13.72	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.22894		91.86275		10.15395	92.45204		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			10.10161		90.03616		10.02637	90.65162		13.49	0.00	1,350,542.40	15	38,111.00
R2044	On 07/02/2019	Bond Future			10.18376		87.38356		10.10578	88.01210		14.36	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.25754		88.83413		10.17725	89.47316		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			10.08215		89.12061		10.01198	89.70896		13.92	0.00	0.00	0	99,873.00
R2048	On 07/02/2019	Bond Future			10.16560		90.83582		10.09285	91.43666		14.12	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.23377		87.90993		10.15892	88.52077		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			7.79055		101.62627		7.72023	101.70460		0.69	0.00	23,170,789.56	228	18,869.00
R207	On 07/02/2019	Bond Future			7.95383		99.93713		7.86054	100.01834		0.80	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.20633		101.59626		8.08057	101.67893		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			8.10755		97.76943		8.04024	97.91107		1.86	0.00	586,616.58	6	29,609.00
R208	On 07/02/2019	Bond Future			8.23101		99.65105		8.15374	99.79674		2.23	0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 02/05/2019	Bond Future			8.35501		97.90594		8.26755	98.05415		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			9.86539		70.83737		9.80534	71.22073		13.27	0.00	0.00	0	124,877.00
R209	On 01/11/2018	Bond Future	8.89	Call	9.73000		0.00973		20.88000	0.02088	9.730	12.09	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	19.33000		0.01933		38.26000	0.03826	19.330	12.09	0.02	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,861.58000		2.86158	2,602.07000	2.60207	2,861.580		12.35	0.81	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	567.83000		0.56783	754.63000	0.75463	567.830		12.68	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,322.78000		1.32278	1,191.05000	1.19105	1,322.780		13.00	0.53	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	858.47000		0.85847	774.73000	0.77473	858.470		13.24	0.40	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	810.55000		0.81055	731.97000	0.73197	810.550		13.27	0.38	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.94425		72.20067		9.88206	72.59239		13.65	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	398.19000		0.39819	479.67000	0.47967	398.190		12.21	0.15	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,251.89000		1.25189	1,422.75000	1.42275	1,251.890		13.05	0.34	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,700.26000		1.70026	1,589.55000	1.58955	1,700.260		13.90	0.38	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.01243		70.25154		9.94846	70.64981		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			185.48521		185.48521		185.48383	185.48383			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.09663		189.09663		189.09784	189.09784			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.71362		189.71362		189.71510	189.71510			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			155.30137		155.30137		155.44865	155.44865			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.16999		156.16999		156.32228	156.32228			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.78936		158.78936		158.94434	158.94434			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			9.68979		82.17351		9.62466	82.57536		10.79	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.78062		83.75499		9.71280	84.16570		11.15	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.85535		81.59840		9.78533	82.01600		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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 01/11/2018	Bond Future	10.05170		69.81068		9.98156	70.27299		14.23	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future	10.13389		71.15426		10.06127	71.62638		14.52	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.20104		69.04176		10.12640	69.52178		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	10.65800		10.65800		10.62580	10.62580		15.87	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.81200		10.81200		10.77980	10.77980		15.87	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.95900		10.95900		10.92490	10.92490		16.13	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.23010		2.23010		2.19200	2.19200		26.07	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.12430		2.12430		2.08560	2.08560		25.93	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.02780		2.02780		1.99210	1.99210		25.54	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.14910		1.14910		1.17550	1.17550			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.11150		1.11150		1.13560	1.13560			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.05220		1.05220		1.07520	1.07520			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>4,736,805,959.24</b>	<b>746,159</b>	<b>11 271 477.00</b>
<b>Grand Total:</b>												<b>4,736,805,959.24</b>	<b>746,159</b>	<b>11 271 477.00</b>