



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: 03/10/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 03/10/2018	Any day expiry	14.34500	14.34500		14.32370	14.32370		18.20	0.00	5,424,300.00	378	0.00	
\$ / R	On 12/10/2018	Any day expiry	14.36330	14.36330		14.33540	14.33540		16.21	0.00	0.00	0	0.00	
\$ / R	On 15/10/2018	Any day expiry	14.36620	14.36620		14.34130	14.34130		15.82	0.00	0.00	0	4,314.00	
\$ / R	On 15/10/2018	Any day expiry	14.88	Put	549.26570	0.54927	580.32350	0.58032	549.266	18.20	0.85	0.00	0	314.00
\$ / R	On 15/10/2018	Any day expiry	14.96	Call	27.46640	0.02747	32.92310	0.03292	27.466	18.56	0.12	0.00	0	314.00
\$ / R	On 17/10/2018	Any day expiry			14.37050	14.37050	14.34530	14.34530		16.14	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.38140	14.38140	14.35510	14.35510		16.50	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	5.24350	0.00524	5.97350	0.00597	5.244	18.92	0.02	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	445.11730	0.44512	437.49930	0.43750	445.117	15.40	0.78	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.38780	14.38780	14.36100	14.36100		16.84	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.39650	14.39650	14.36880	14.36880		16.78	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry			14.39870	14.39870	14.37080	14.37080		16.86	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry			14.40080	14.40080	14.37280	14.37280		16.94	0.00	0.00	0	4,369.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	7.08530	0.00709	7.21200	0.00721	7.085	19.00	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	54.18910	0.05419	68.47230	0.06847	54.189	15.82	0.16	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	553.85010	0.55385	544.02750	0.54403	553.850	16.06	0.78	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 31/10/2018	Any day expiry	13.97	Put	93.75560	0.09376	113.13830	0.11314	93.756	16.14	0.24	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	195.16360	0.19516	222.32280	0.22232	195.164	16.66	0.40	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	237.94170	0.23794	267.14880	0.26715	237.942	16.83	0.45	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	253.12300	0.25312	257.31320	0.25731	253.123	17.09	0.49	0.00	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	249.05040	0.24905	253.37430	0.25337	249.050	17.13	0.48	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	173.02130	0.17302	179.30170	0.17930	173.021	17.92	0.36	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	553.37940	0.55338	588.11420	0.58811	553.379	18.47	0.70	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	117.03450	0.11703	123.79950	0.12380	117.035	18.76	0.26	0.00	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	96.91860	0.09692	103.54600	0.10355	96.919	19.15	0.23	0.00	0	114.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	6.02800	0.00603	7.11720	0.00712	6.028	22.90	0.02	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	1.94020	0.00194	2.33030	0.00233	1.940	23.92	0.01	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.40300	14.40300	14.37470	14.37470		17.01	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.40520	14.40520	14.37670	14.37670		17.07	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry			14.41170	14.41170	14.38260	14.38260		16.91	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.37180	0.00037	0.42600	0.00043	0.372	21.51	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	79.43050	0.07943	96.32350	0.09632	79.431	15.95	0.20	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	4.70360	0.00470	5.63720	0.00564	4.704	22.88	0.01	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.42690	14.42690	14.39750	14.39750		17.12	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.43070	14.43070	14.40130	14.40130		17.20	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	291.18430	0.29118	321.60300	0.32160	291.184	16.99	0.45	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	310.12700	0.31013	314.66800	0.31467	310.127	17.35	0.48	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.43260	14.43260	14.40310	14.40310		17.23	0.00	0.00	0	120.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.13330	0.00013	0.16730	0.00017	0.133	25.00	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.81980	0.00082	1.08490	0.00108	0.820	22.05	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,233.23370	1.23323	1,205.93340	1.20593	1,233.234	16.34	0.94	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	238.99500	0.23899	245.30710	0.24531	238.995	18.07	0.39	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	232.96530	0.23297	239.38010	0.23938	232.965	18.14	0.38	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	192.20910	0.19221	199.13770	0.19914	192.209	18.60	0.33	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	649.60910	0.64961	686.03770	0.68604	649.609	18.60	0.67	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.43830	14.43830	14.40870	14.40870		17.12	0.00	0.00	0	0.00
\$ / R	On 19/11/2018	Any day expiry	14.84	Call	215.57150	0.21557	222.37390	0.22237	215.572	18.30	0.35	0.00	0	10,000.00
\$ / R	On 22/11/2018	Any day expiry			14.44400	14.44400	14.41430	14.41430		17.17	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.44590	14.44590	14.41620	14.41620		17.21	0.00	0.00	0	0.00
\$ / R	On 23/11/2018	Any day expiry	14.62	Call	302.79110	0.30279	308.54820	0.30855	302.791	17.70	0.44	0.00	0	20,400.00
\$ / R	On 29/11/2018	Any day expiry			14.45730	14.45730	14.42740	14.42740		17.19	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.45920	14.45920	14.42930	14.42930		17.22	0.00	7,221,250.00	500	6,924.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	13.44010	0.01344	16.67510	0.01668	13.440	15.24	0.04	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	123.18730	0.12319	142.64490	0.14264	123.187	16.07	0.22	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	137.37680	0.13738	158.09180	0.15809	137.377	16.16	0.24	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	595.48950	0.59549	591.94750	0.59195	595.489	16.57	0.67	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	289.35440	0.28935	319.50240	0.31950	289.354	16.87	0.40	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	472.42270	0.47242	473.69460	0.47369	472.423	16.95	0.58	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	274.18800	0.27419	281.04090	0.28104	274.188	18.18	0.39	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	268.26170	0.26826	275.20610	0.27521	268.262	18.24	0.38	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	32.30750	0.03231	35.27570	0.03528	32.308	22.56	0.06	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	16.24720	0.01625	17.97260	0.01797	16.247	23.69	0.03	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.46870	14.46870	14.43870	14.43870		17.17	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,129.69110	1.12969	1,166.46140	1.16646	1,129.691	19.80	0.78	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.47060	14.47060	14.44060	14.44060		17.18	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	164.77180	0.16477	185.81880	0.18582	164.772	16.24	0.27	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	327.02410	0.32702	357.08250	0.35708	327.024	16.93	0.42	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	697.55560	0.69756	733.97570	0.73398	697.556	18.38	0.63	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,006.53180	1.00653	1,043.49830	1.04350	1,006.532	19.42	0.74	0.00	0	30,000.00
\$ / R	On 11/12/2018	Any day expiry			14.48020	14.48020	14.45020	14.45020		17.27	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	103.96360	0.10396	120.08190	0.12008	103.964	15.78	0.19	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	160.48390	0.16048	180.66800	0.18067	160.484	16.10	0.25	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	239.47200	0.23947	245.81050	0.24581	239.472	18.77	0.32	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	131.16300	0.13116	137.23120	0.13723	131.163	20.29	0.19	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.48210	14.48210	14.45220	14.45220		17.29	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.48590	14.48590	14.45600	14.45600		17.30	0.00	491,434,157.50	33,925	831,165.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	4.11950	0.00412	4.14440	0.00414	4.119	21.16	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	4.66410	0.00466	4.77700	0.00478	4.664	20.68	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	5.53590	0.00554	5.80660	0.00581	5.536	20.03	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	6.21480	0.00621	6.62090	0.00662	6.215	19.59	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	6.36130	0.00636	6.79760	0.00680	6.361	19.51	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	6.98630	0.00699	7.55620	0.00756	6.986	19.16	0.02	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	7.86430	0.00786	8.63240	0.00863	7.864	18.72	0.02	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	8.34870	0.00835	9.23040	0.00923	8.349	18.51	0.02	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	9.77070	0.00977	11.00180	0.01100	9.771	17.94	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	11.32700	0.01133	12.96110	0.01296	11.327	17.42	0.03	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,997.22700	1.99723	1,968.96110	1.96896	1,997.227	17.42	0.97	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	13.33550	0.01334	15.51350	0.01551	13.335	16.85	0.03	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	14.21290	0.01421	16.63430	0.01663	14.213	16.64	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	15.55280	0.01555	18.35270	0.01835	15.553	16.33	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	20.24560	0.02025	24.40560	0.02441	20.246	15.46	0.05	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	21.65800	0.02166	26.23510	0.02624	21.658	15.24	0.05	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,507.55800	1.50756	1,482.23510	1.48224	1,507.558	15.24	0.95	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	23.18490	0.02318	30.25700	0.03026	23.185	15.03	0.06	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	27.04840	0.02705	34.78020	0.03478	27.048	15.09	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,322.17500	1.32218	1,301.38960	1.30139	1,322.175	15.23	0.92	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	38.38050	0.03838	47.78070	0.04778	38.381	15.26	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	41.71370	0.04171	51.54590	0.05155	41.714	15.30	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,277.61370	1.27761	1,257.54590	1.25755	1,277.614	15.30	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	50.34300	0.05034	61.20230	0.06120	50.343	15.39	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	51.67770	0.05168	62.68530	0.06269	51.678	15.41	0.11	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,105.73320	1.10573	1,088.63150	1.08863	1,105.733	15.57	0.87	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	69.83320	0.06983	82.63150	0.08263	69.833	15.57	0.13	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	78.63300	0.07863	92.17880	0.09218	78.633	15.64	0.15	0.00	0	29,800.00

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 14/12/2018	Foreign Exchange Future	13.50	Call	1,064.53300	1.06453	1,048.17880	1.04818	1,064.533	15.64	0.85	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	98.58980	0.09859	113.61050	0.11361	98.590	15.77	0.17	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	116.94610	0.11695	133.11160	0.13311	116.946	15.88	0.20	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	121.88090	0.12188	138.32730	0.13833	121.881	15.91	0.20	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	134.83990	0.13484	151.97610	0.15198	134.840	15.98	0.22	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	848.95080	0.84895	837.05330	0.83705	848.951	16.02	0.77	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	145.86030	0.14586	164.15900	0.16416	145.860	16.03	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	148.70860	0.14871	167.30290	0.16730	148.709	16.05	0.24	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	834.60860	0.83461	823.30290	0.82330	834.609	16.05	0.76	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	180.15910	0.18016	200.85160	0.20085	180.159	16.23	0.27	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	733.25270	0.73325	725.07850	0.72508	733.253	16.32	0.71	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	215.53300	0.21553	238.28210	0.23828	215.533	16.41	0.31	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	701.43300	0.70143	694.28210	0.69428	701.433	16.41	0.69	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	254.87680	0.25488	279.61040	0.27961	254.877	16.59	0.34	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	263.22170	0.26322	288.34120	0.28834	263.222	16.62	0.35	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	623.35500	0.62336	618.76580	0.61877	623.355	16.64	0.65	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	276.03790	0.27604	301.72830	0.30173	276.038	16.68	0.36	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	280.39000	0.28039	306.26850	0.30627	280.390	16.69	0.37	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	584.09070	0.58409	580.81040	0.58081	584.091	16.77	0.62	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	298.19070	0.29819	324.81040	0.32481	298.191	16.77	0.38	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	316.61790	0.31662	343.95940	0.34396	316.618	16.84	0.40	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	557.22370	0.55722	554.84250	0.55484	557.224	16.86	0.60	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	345.43040	0.34543	373.81870	0.37382	345.430	16.95	0.42	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	360.35790	0.36036	389.25010	0.38925	360.358	17.00	0.43	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	516.25790	0.51626	515.25010	0.51525	516.258	17.00	0.57	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	370.50240	0.37050	399.72110	0.39972	370.502	17.04	0.44	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	506.40240	0.50640	505.72110	0.50572	506.402	17.04	0.56	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	391.24410	0.39124	421.10340	0.42110	391.244	17.11	0.45	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	482.42170	0.48242	482.54010	0.48254	482.422	17.12	0.55	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	463.91250	0.46391	464.63900	0.46464	463.913	17.20	0.53	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	437.24900	0.43725	439.64630	0.43965	437.249	17.30	0.51	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	451.34900	0.45135	483.64630	0.48365	451.349	17.30	0.49	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	457.22740	0.45723	489.62640	0.48963	457.227	17.33	0.49	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	511.70850	0.51171	544.98110	0.54498	511.708	17.56	0.52	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	397.60850	0.39761	400.98110	0.40098	397.608	17.56	0.48	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	393.83630	0.39384	397.29690	0.39730	393.836	17.59	0.47	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	390.09530	0.39010	393.64240	0.39364	390.095	17.61	0.47	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Call	371.89770	0.37190	375.85580	0.37586	371.898	17.74	0.45	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	555.99770	0.55600	589.85580	0.58986	555.998	17.74	0.55	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	361.36890	0.36137	365.55620	0.36556	361.369	17.82	0.44	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	601.87710	0.60188	636.24840	0.63625	601.877	17.92	0.57	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	608.55840	0.60856	642.99640	0.64300	608.558	17.94	0.57	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	344.45840	0.34446	348.99640	0.34900	344.458	17.94	0.43	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	642.41420	0.64241	677.16710	0.67717	642.414	18.07	0.59	0.00	0	135,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	328.31420	0.32831	333.16710	0.33317	328.314	18.07	0.41	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	315.93490	0.31593	321.01570	0.32102	315.935	18.17	0.40	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	312.91390	0.31291	318.04760	0.31805	312.914	18.20	0.39	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	712.32500	0.71233	747.60980	0.74761	712.325	18.33	0.62	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	784.98310	0.78498	820.67470	0.82067	784.983	18.58	0.65	0.00	0	20,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	270.88310	0.27088	276.67470	0.27667	270.883	18.58	0.35	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	268.29290	0.26829	274.11850	0.27412	268.293	18.61	0.35	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	248.44860	0.24845	254.51130	0.25451	248.449	18.81	0.33	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	246.07460	0.24607	252.16450	0.25216	246.075	18.84	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	234.55670	0.23456	240.75700	0.24076	234.557	18.97	0.31	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	937.69310	0.93769	973.74490	0.97374	937.693	19.09	0.70	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	977.26400	0.97726	1,013.24960	1.01325	977.264	19.22	0.71	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,017.21640	1.01722	1,053.24910	1.05325	1,017.216	19.34	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	189.86990	0.18987	196.03820	0.19604	189.870	19.51	0.26	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	174.15570	0.17416	180.32740	0.18033	174.156	19.73	0.24	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	170.85400	0.17085	177.01920	0.17702	170.854	19.78	0.24	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,181.71870	1.18172	1,217.77740	1.21778	1,181.719	19.83	0.77	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	167.61870	0.16762	173.77740	0.17378	167.619	19.83	0.23	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	166.02540	0.16603	172.17920	0.17218	166.025	19.85	0.23	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	153.84410	0.15384	159.94620	0.15995	153.844	20.05	0.22	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	152.39020	0.15239	158.48350	0.15848	152.390	20.07	0.22	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	150.95100	0.15095	157.03700	0.15704	150.951	20.10	0.21	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	138.63650	0.13864	144.62740	0.14463	138.636	20.32	0.20	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	134.77550	0.13478	140.73140	0.14073	134.775	20.39	0.19	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,475.69420	1.47569	1,511.39280	1.51139	1,475.694	20.66	0.82	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	120.46790	0.12047	126.25030	0.12625	120.468	20.68	0.18	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	113.94530	0.11395	119.54330	0.11954	113.945	20.83	0.17	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	104.49530	0.10450	109.62580	0.10963	104.495	21.02	0.15	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	93.71360	0.09371	98.65380	0.09865	93.714	21.24	0.14	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	90.97890	0.09098	95.86440	0.09586	90.979	21.30	0.14	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	85.75900	0.08576	90.53260	0.09053	85.759	21.41	0.13	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	82.45550	0.08246	87.15280	0.08715	82.455	21.49	0.13	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	60.42500	0.06043	64.48880	0.06449	60.425	22.11	0.09	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	48.08570	0.04809	51.68020	0.05168	48.086	22.57	0.08	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	39.89450	0.03989	43.11770	0.04312	39.894	22.96	0.06	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry	14.49740		14.49740	14.49740	14.46750	14.46750		17.24	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	190.29130	0.19029	209.80700	0.20981	190.291	16.19	0.27	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	356.53320	0.35653	384.33200	0.38433	356.533	16.89	0.42	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	721.21720	0.72122	756.00010	0.75600	721.217	18.23	0.61	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,023.34340	1.02334	1,059.54700	1.05955	1,023.343	19.22	0.71	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.49930		14.49930	14.49930	14.46950	14.46950		17.25	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	43.07350	0.04307	52.06910	0.05207	43.074	15.30	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	55.51300	0.05551	65.85930	0.06586	55.513	15.42	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	401.16900	0.40117	404.20720	0.40421	401.169	17.64	0.46	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 21/12/2018	Any day expiry	14.75	Call	369.64330	0.36964	373.43160	0.37343	369.643	17.86	0.43	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.51840	14.51840	14.48870	14.48870		17.09	0.00	0.00	0	3,714.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	33.25500	0.03325	39.45580	0.03946	33.255	15.31	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	174.17840	0.17418	190.62210	0.19062	174.178	15.92	0.25	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	634.61690	0.63462	630.00130	0.63000	634.617	16.62	0.62	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	350.22910	0.35023	375.90470	0.37590	350.229	16.67	0.39	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	777.49970	0.77750	811.62230	0.81162	777.500	18.18	0.61	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	64.81150	0.06481	68.64550	0.06865	64.811	22.38	0.09	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	38.23270	0.03823	41.16060	0.04116	38.233	23.49	0.06	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.52230	14.52230	14.49260	14.49260		17.09	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.55280	14.55280	14.52270	14.52270		17.25	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	31.23350	0.03123	33.06540	0.03307	31.233	16.53	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.57570	14.57570	14.54530	14.54530		17.33	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.57760	14.57760	14.54710	14.54710		17.34	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	59.24050	0.05924	63.46420	0.06346	59.241	15.66	0.09	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	403.11190	0.40311	428.20050	0.42820	403.112	16.73	0.39	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	665.77820	0.66578	662.37110	0.66237	665.778	16.96	0.57	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	388.74520	0.38875	393.26310	0.39326	388.745	18.45	0.38	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.60240	14.60240	14.57160	14.57160		17.34	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.63100	14.63100	14.59980	14.59980		17.42	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	80.30590	0.08031	84.98600	0.08499	80.306	15.71	0.11	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	441.76830	0.44177	466.98950	0.46699	441.768	16.73	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	693.43460	0.69343	691.30190	0.69130	693.435	17.20	0.55	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	432.25710	0.43226	436.93760	0.43694	432.257	18.61	0.38	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.66530	14.66530	14.63360	14.63360		17.39	0.00	8,593,865.80	586	39,528.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	4.35050	0.00435	4.18160	0.00418	4.351	21.36	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	14.74450	0.01474	13.74600	0.01375	14.745	16.96	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	44.87000	0.04487	46.27870	0.04628	44.870	16.20	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	47.48840	0.04749	49.17350	0.04917	47.488	16.16	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	80.72910	0.08073	86.20440	0.08620	80.729	15.76	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	82.86690	0.08287	88.59470	0.08859	82.867	15.73	0.11	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	91.89910	0.09190	98.70460	0.09870	91.899	15.65	0.12	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	97.95530	0.09796	105.48370	0.10548	97.955	15.60	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	106.99450	0.10699	115.60330	0.11560	106.995	15.53	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	111.07520	0.11108	120.17130	0.12017	111.075	15.50	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	128.02750	0.12803	138.54830	0.13855	128.028	15.49	0.15	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	151.68580	0.15169	163.53250	0.16353	151.686	15.60	0.17	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	175.66650	0.17567	188.75640	0.18876	175.667	15.70	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	185.93670	0.18594	199.53590	0.19954	185.937	15.74	0.20	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	199.33360	0.19933	213.57480	0.21357	199.334	15.80	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	213.35440	0.21335	228.24350	0.22824	213.354	15.85	0.22	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	237.11440	0.23711	253.04730	0.25305	237.114	15.93	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	243.31220	0.24331	259.50650	0.25951	243.312	15.95	0.25	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	249.61360	0.24961	266.06960	0.26607	249.614	15.97	0.25	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 18/03/2019	Foreign Exchange Future	13.75	Put	259.25900		0.25926		276.11130	0.27611	259.259	16.00	0.26	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	272.48380		0.27248		289.86070	0.28986	272.484	16.04	0.27	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	296.63840		0.29664		314.93960	0.31494	296.638	16.11	0.28	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	311.02390		0.31102		329.84850	0.32985	311.024	16.15	0.29	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	351.15440		0.35115		371.64050	0.37164	351.154	16.31	0.32	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	367.99120		0.36799		389.13940	0.38914	367.991	16.38	0.33	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	478.25190		0.47825		503.31060	0.50331	478.252	16.78	0.39	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	853.44160		0.85344		847.11930	0.84712	853.442	16.81	0.61	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	513.33190		0.51333		539.49780	0.53950	513.332	16.89	0.40	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	560.31200		0.56031		587.86550	0.58787	560.312	17.04	0.42	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	767.15980		0.76716		763.61570	0.76362	767.160	17.11	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	758.08310		0.75808		754.83880	0.75484	758.083	17.14	0.56	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	592.78310		0.59278		621.23880	0.62124	592.783	17.14	0.44	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	609.35920		0.60936		638.25860	0.63826	609.359	17.19	0.45	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	626.15430		0.62615		655.49190	0.65549	626.154	17.24	0.45	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	677.85970		0.67786		708.47830	0.70848	677.860	17.39	0.47	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	732.02690		0.73203		763.59870	0.76360	732.027	17.56	0.49	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	781.73000		0.78173		814.10210	0.81410	781.730	17.70	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	788.04540		0.78805		820.51640	0.82052	788.045	17.72	0.51	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	794.38270		0.79438		826.94810	0.82695	794.383	17.74	0.52	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	577.38620		0.57739		579.35790	0.57936	577.386	17.96	0.46	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	925.55770		0.92556		959.90650	0.95991	925.558	18.10	0.56	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	980.29710		0.98030	1,015.28850	1.01529	980.297	980.297	18.25	0.57	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	987.22830		0.98723	1,022.29470	1.02229	987.228	987.228	18.26	0.58	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	510.43420		0.51043	514.10170	0.51410	510.434	510.434	18.34	0.42	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,029.19890		1.02920	1,064.71700	1.06472	1,029.199	1,029.199	18.37	0.59	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,036.25700		1.03626	1,071.84940	1.07185	1,036.257	1,036.257	18.39	0.59	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,122.37800		1.12238	1,158.79090	1.15879	1,122.378	1,122.378	18.61	0.61	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	433.96450		0.43396	439.37360	0.43937	433.964	433.964	18.85	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	431.51050		0.43151	436.95990	0.43696	431.511	431.511	18.87	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	421.85030		0.42185	427.44830	0.42745	421.850	421.850	18.95	0.36	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	412.43820		0.41244	418.17710	0.41818	412.438	412.438	19.02	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	385.60350		0.38560	391.72040	0.39172	385.603	385.603	19.26	0.33	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	354.84780		0.35485	361.35300	0.36135	354.848	354.848	19.55	0.31	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	339.62360		0.33962	346.29940	0.34630	339.624	339.624	19.70	0.30	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	319.93240		0.31993	326.80480	0.32680	319.932	319.932	19.91	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	297.99870		0.29800	305.02140	0.30502	297.999	297.999	20.15	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	270.27080		0.27027	277.26770	0.27727	270.271	270.271	20.41	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	258.22210		0.25822	265.18660	0.26519	258.222	258.222	20.53	0.23	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	230.65130		0.23065	237.48370	0.23748	230.651	230.651	20.84	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	228.08280		0.22808	234.89990	0.23490	228.083	228.083	20.87	0.21	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	187.00180		0.18700	193.46000	0.19346	187.002	187.002	21.41	0.18	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	185.98950		0.18599	192.43390	0.19243	185.990	185.990	21.43	0.17	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	181.02020		0.18102	187.40720	0.18741	181.020	181.020	21.50	0.17	0.00	0	262,812.00

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	17.08	Call	175.26340	0.17526	181.57710	0.18158	175.263	21.59	0.17	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	174.32490	0.17432	180.62410	0.18062	174.325	21.61	0.16	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	173.38990	0.17339	179.67950	0.17968	173.390	21.62	0.16	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	161.78350	0.16178	167.90740	0.16791	161.784	21.82	0.15	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	155.91440	0.15591	161.94650	0.16195	155.914	21.93	0.15	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	140.49310	0.14049	146.25810	0.14626	140.493	22.23	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	115.18500	0.11518	120.28990	0.12029	115.185	23.31	0.11	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	100.80180	0.10080	105.42960	0.10543	100.802	24.23	0.10	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.68250	14.68250	14.65050	14.65050		17.47	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	360.69820	0.36070	382.25910	0.38226	360.698	16.30	0.32	0.00	0	50,000.00
\$ / R	On 29/03/2019	Any day expiry			14.68630	14.68630	14.65430	14.65430		17.49	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	100.53740	0.10054	106.36140	0.10636	100.537	15.71	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	476.45010	0.47645	501.75220	0.50175	476.450	16.73	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	718.71890	0.71872	717.73010	0.71773	718.719	17.44	0.53	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	468.46510	0.46847	473.59570	0.47360	468.465	18.78	0.38	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.69400	14.69400	14.66180	14.66180		17.46	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.74640	14.74640	14.71420	14.71420		17.52	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	119.05930	0.11906	125.55760	0.12556	119.059	15.59	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,479.00720	1.47901	1,460.39940	1.46040	1,479.007	15.79	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	508.60710	0.50861	533.57450	0.53357	508.607	16.69	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	742.78390	0.74278	742.55860	0.74256	742.784	17.67	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	503.81080	0.50381	509.04600	0.50905	503.811	18.97	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.80420	14.80420	14.77230	14.77230		17.59	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	134.42330	0.13442	142.02660	0.14203	134.423	15.44	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	537.35020	0.53735	561.55440	0.56155	537.350	16.69	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	764.24600	0.76425	764.67390	0.76467	764.246	17.92	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	534.73150	0.53473	540.12460	0.54012	534.732	19.17	0.37	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.80980	14.80980	14.77790	14.77790		17.57	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.83040	14.83040	14.79850	14.79850		17.65	0.00	0.00	0	19,040.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	9.48270	0.00948	9.19110	0.00919	9.483	17.93	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	43.30220	0.04330	44.76950	0.04477	43.302	14.63	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	97.21880	0.09722	102.10210	0.10210	97.219	15.11	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	136.48910	0.13649	143.86300	0.14386	136.489	15.34	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	140.36020	0.14036	147.97250	0.14797	140.360	15.36	0.14	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	192.84140	0.19284	203.63730	0.20364	192.841	15.61	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	371.30730	0.37131	388.92320	0.38892	371.307	16.17	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	389.85320	0.38985	408.06370	0.40806	389.853	16.22	0.29	0.00	0	6,250.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,278.98340	1.27898	1,266.48360	1.26648	1,278.983	16.31	0.69	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,045.69020	1.04569	1,040.01090	1.04001	1,045.690	16.95	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	972.73240	0.97273	968.83210	0.96883	972.732	17.21	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	750.62420	0.75062	779.15820	0.77916	750.624	17.29	0.43	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	873.04620	0.87305	871.51250	0.87151	873.046	17.61	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	629.50900	0.62951	633.05220	0.63305	629.509	18.74	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	610.52580	0.61053	614.57420	0.61457	610.526	18.85	0.40	0.00	0	6,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	565.14960	0.56515	569.94630	0.56995	565.150	19.14	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	537.13850	0.53714	542.37490	0.54237	537.138	19.33	0.36	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	519.39470	0.51939	524.90130	0.52490	519.395	19.46	0.35	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	238.76460	0.23876	246.37780	0.24638	238.765	22.31	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.84160	14.84160	14.80970	14.80970		17.63	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	806.53560	0.80654	836.86180	0.83686	806.536	17.42	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	322.88080	0.32288	330.18410	0.33018	322.881	21.15	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.85650	14.85650	14.82470	14.82470		17.63	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	146.74940	0.14675	155.00420	0.15500	146.749	15.31	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	559.94130	0.55994	584.77900	0.58478	559.941	16.66	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	780.33760	0.78034	782.09880	0.78210	780.338	18.11	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	558.81870	0.55882	564.87300	0.56487	558.819	19.33	0.36	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.86210	14.86210	14.83030	14.83030		17.61	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.86580	14.86580	14.83410	14.83410		17.62	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	261.59300	0.26159	275.58430	0.27558	261.593	15.82	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	470.75420	0.47075	478.05750	0.47806	470.754	20.05	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.91920	14.91920	14.88740	14.88740		17.68	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	161.09530	0.16110	166.86660	0.16687	161.095	15.21	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	584.22000	0.58422	607.88960	0.60789	584.220	16.65	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	805.95420	0.80595	808.04280	0.80804	805.954	18.31	0.47	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	590.77160	0.59077	596.86890	0.59687	590.772	19.49	0.36	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.92110	14.92110	14.88930	14.88930		17.68	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.94410	14.94410	14.91220	14.91220		17.73	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	710.43460	0.71043	737.05080	0.73705	710.435	16.99	0.39	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	573.42650	0.57343	579.76700	0.57977	573.427	19.75	0.34	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			14.97650	14.97650	14.94460	14.94460		17.79	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	166.48410	0.16648	175.58170	0.17558	166.484	14.93	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	603.78210	0.60378	627.97450	0.62797	603.782	16.63	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	820.95850	0.82096	823.28130	0.82328	820.959	18.51	0.45	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	613.06570	0.61307	619.18500	0.61919	613.066	19.67	0.36	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.98230	14.98230	14.95040	14.95040		17.78	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.98800	14.98800	14.95610	14.95610		17.78	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	289.20470	0.28920	297.49930	0.29750	289.205	23.56	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.00900	15.00900	14.97710	14.97710		17.77	0.00	0.00	0	20,642.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	16.46120	0.01646	16.12550	0.01613	16.461	16.86	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	73.40120	0.07340	72.75810	0.07276	73.401	13.76	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	471.58090	0.47158	490.17120	0.49017	471.581	16.33	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	495.16430	0.49516	514.57000	0.51457	495.164	16.38	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	544.35210	0.54435	565.39630	0.56540	544.352	16.48	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	565.63640	0.56564	587.36800	0.58737	565.636	16.52	0.33	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	596.21370	0.59621	618.91130	0.61891	596.214	16.58	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	653.80750	0.65381	677.83910	0.67784	653.808	16.74	0.36	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	864.70430	0.86470	892.33260	0.89233	864.704	17.34	0.42	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,275.92800	1.27593	1,308.78620	1.30879	1,275.928	18.28	0.52	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
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	850.43000	0.85043	852.55550	0.85256	850.430	18.51	0.46	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,398.34830	1.39835	1,432.43980	1.43244	1,398.348	18.52	0.54	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	758.38620	0.75839	762.31680	0.76232	758.386	18.94	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	479.21390	0.47921	485.71990	0.48572	479.214	20.75	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	420.83890	0.42084	427.28640	0.42729	420.839	21.26	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	394.59350	0.39459	400.96800	0.40097	394.593	21.53	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	385.18180	0.38518	391.52240	0.39152	385.182	21.63	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	352.76840	0.35277	359.05580	0.35906	352.768	22.23	0.21	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	339.08760	0.33909	345.34870	0.34535	339.088	22.55	0.20	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	327.78570	0.32779	334.01580	0.33402	327.786	22.83	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	325.07890	0.32508	331.30140	0.33130	325.079	22.90	0.19	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	286.92760	0.28693	292.97040	0.29297	286.928	24.05	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.03570	15.03570	15.00380	15.00380		17.81	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	172.24270	0.17224	181.55860	0.18156	172.243	14.70	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	623.72980	0.62373	645.72040	0.64572	623.730	16.63	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	842.92530	0.84293	845.50680	0.84551	842.925	18.65	0.45	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	639.48930	0.63949	645.61820	0.64562	639.489	19.78	0.35	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.03960	15.03960	15.00760	15.00760		17.82	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.09810	15.09810	15.06690	15.06690		17.93	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	177.44390	0.17744	186.84500	0.18684	177.444	14.51	0.14	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	644.92180	0.64492	666.77130	0.66677	644.922	16.70	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	863.33580	0.86334	867.53630	0.86754	863.336	18.92	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	665.49310	0.66549	671.84380	0.67184	665.493	20.02	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.15730	15.15730	15.12660	15.12660		18.03	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	184.32440	0.18432	201.52880	0.20153	184.324	14.42	0.14	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	662.57850	0.66258	684.64680	0.68465	662.579	16.75	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	887.95110	0.88795	892.71830	0.89272	887.951	19.13	0.43	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	692.52680	0.69253	699.70980	0.69971	692.527	20.20	0.35	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.16340	15.16340	15.13270	15.13270		18.02	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.18580	15.18580	15.15540	15.15540		18.10	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	34.02490	0.03402	35.60140	0.03560	34.025	13.07	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	426.89760	0.42690	444.48820	0.44449	426.898	16.13	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	626.64020	0.62664	634.36050	0.63436	626.640	20.79	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	361.20720	0.36121	367.27110	0.36727	361.207	24.39	0.18	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.22260	15.22260	15.19240	15.19240		18.11	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	198.94980	0.19895	215.27610	0.21528	198.950	14.53	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	679.63590	0.67964	702.19720	0.70220	679.636	16.78	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	912.59160	0.91259	917.93980	0.91794	912.592	19.34	0.43	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	722.34250	0.72234	729.70350	0.72970	722.343	20.37	0.35	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.22670	15.22670	15.19650	15.19650		18.18	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.28580	15.28580	15.25610	15.25610		18.25	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.34910	15.34910	15.31990	15.31990		18.30	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.37770	15.37770	15.34870	15.34870		18.36	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.41240	15.41240	15.38370	15.38370		18.37	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 29/04/2020	Any day expiry		15.46750	15.46750		15.43920	15.43920		18.41	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.53690	15.53690		15.50910	15.50910		18.51	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.55730	15.55730		15.52970	15.52970		18.50	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.65120	15.65120		15.62430	15.62430		18.58	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.74910	15.74910		15.72300	15.72300		18.64	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.48590	14.48590		14.45600	14.45600		17.30	0.00	159,344.90	11	337.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.66530	14.66530		14.63360	14.63360		17.39	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.83040	14.83040		14.79850	14.79850		17.65	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		15.00900	15.00900		14.97710	14.97710		17.77	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		15.18580	15.18580		15.15540	15.15540		18.10	0.00	0.00	0	0.00
£ / R	On 15/10/2018	Any day expiry		18.69190	18.69190		18.62740	18.62740		15.59	0.00	0.00	0	48.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.90280	18.90280		18.83020	18.83020		16.61	0.00	11,152,652.00	590	439,966.00
£ / R	On 18/03/2019	Foreign Exchange Future		19.23010	19.23010		19.15440	19.15440		16.72	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	351.85540	0.35186	375.77390	0.37577	351.855	16.49	0.26	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	576.86090	0.57686	564.37480	0.56437	576.861	17.27	0.39	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	268.74810	0.26875	266.59020	0.26659	268.748	18.53	0.21	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.53440	19.53440		19.45680	19.45680		17.27	0.00	0.00	0	5,856.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.86850	19.86850		19.78940	19.78940		17.63	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		20.19950	20.19950		20.11900	20.11900		18.06	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.56080	20.56080		20.47790	20.47790		18.38	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12765	0.12765		0.12785	0.12785		22.68	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13028	0.13028		0.13047	0.13047		21.73	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13274	0.13274		0.13293	0.13293		21.36	0.00	0.00	0	0.00
€ / R	On 15/10/2018	Any day expiry		16.58740	16.58740		16.58400	16.58400		14.66	0.00	0.00	0	34.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.81150	16.81150		16.80080	16.80080		15.99	0.00	11,835,296.00	704	110,610.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.16460	17.16460		17.15220	17.15220		16.16	0.00	0.00	0	36,646.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	137.36950	0.13737	143.99730	0.14400	137.370	14.44	0.15	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,397.39800	1.39740	1,394.04560	1.39405	1,397.398	14.75	0.78	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	848.43380	0.84843	866.03010	0.86603	848.434	16.45	0.51	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	204.43510	0.20444	210.03030	0.21003	204.435	19.98	0.17	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.49680	17.49680		17.48440	17.48440		16.40	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		17.73420	17.73420		17.72160	17.72160		16.53	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	678.53420	0.67853	693.20490	0.69320	678.534	15.53	0.36	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	566.65460	0.56665	572.97070	0.57297	566.655	18.91	0.31	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		17.86450	17.86450		17.85190	17.85190		16.54	0.00	0.00	0	6,834.00
€ / R	On 13/12/2019	Foreign Exchange Future		18.17180	18.17180		18.15680	18.15680		16.72	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future		18.60670	18.60670		18.59410	18.59410		16.98	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.12000	98.12000		98.15000	98.15000			0.00	0.00	0	51.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL37	On 01/11/2018	Index Future	590.51900	590.51900	590.39000	590.39000					0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future	601.87600	601.87600	601.75000	601.75000					0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	611.86900	611.86900	611.74400	611.74400					0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future	681.72200	681.72200	681.55500	681.55500					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	694.83400	694.83400	694.67000	694.67000					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	706.37100	706.37100	706.20700	706.20700					0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future	615.65500	615.65500	615.57100	615.57100					0.00	12,313,100.00	2	862.00
ALBI	On 07/02/2019	Index Future	627.49600	627.49600	627.41600	627.41600					0.00	0.00	0	57.00
ALBI	On 02/05/2019	Index Future	637.91500	637.91500	637.83600	637.83600					0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.36870	10.36870	10.41130	10.41130				13.38	0.00	31,106.10	3	36,596.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.51040	10.51040	10.55240	10.55240				13.43	0.00	0.00	0	520.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.64600	10.64600	10.68830	10.68830				13.89	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.79640	10.79640	10.83860	10.83860				14.20	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.94710	10.94710	10.99020	10.99020				14.65	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	11.11100	11.11100	11.15390	11.15390				14.99	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.31380	11.31380	11.29120	11.29120				14.38	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.47330	11.47330	11.44960	11.44960				14.45	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.61760	11.61760	11.59440	11.59440				15.13	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.63350	11.63350	11.61050	11.61050				15.44	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.78830	11.78830	11.76490	11.76490				15.74	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.94350	11.94350	11.92010	11.92010				15.91	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future	655.07540	655.07540	663.53590	663.53590					0.00	0.00	0	25,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.74040	14.74040	14.79350	14.79350				16.12	0.00	0.00	0	1,648.00
CHF / R	On 18/03/2019	Foreign Exchange Future	15.06630	15.06630	15.11960	15.11960				16.57	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.37340	15.37340	15.42690	15.42690				16.98	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.71390	15.71390	15.76640	15.76640				17.29	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.99300	15.99300	16.04500	16.04500				17.43	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.67200	16.67200	16.73180	16.73180				17.83	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.09480	2.09480	2.09340	2.09340				15.31	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.11430	2.11430	2.11260	2.11260				15.20	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.13370	2.13370	2.13220	2.13220				15.73	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	169.29520	169.29520	179.13330	179.13330					0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.27380	2.27380	2.27230	2.27230				15.08	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.32320	2.32320	2.32130	2.32130				15.19	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.37000	2.37000	2.36810	2.36810				15.77	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 16/09/2019	Foreign Exchange Future		2.41360	2.41360		2.41150	2.41150		16.20	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.55870	2.55870		2.55790	2.55790		17.13	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.63060	2.63060		2.63090	2.63090		17.59	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		11.15471	74.82471		11.15883	74.80104			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.29431	76.26381		11.29850	76.24022			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.41315	73.74053		11.41745	73.71674			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		11.39741	76.73726		11.40126	76.71233			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.52980	78.21312		11.53371	78.18830			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.64808	75.25167		11.65211	75.22655			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		609.91400	609.91400		609.79400	609.79400			0.00	0.00	0	462.00
GOVI	On 07/02/2019	GOVI		621.64400	621.64400		621.52800	621.52800			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		631.96600	631.96600		631.85100	631.85100			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.85070	1.85070		1.84730	1.84730		17.26	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.87610	1.87610		1.87240	1.87240		17.72	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89930	1.89930		1.89560	1.89560		17.61	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.28426	132.28426		132.22311	132.22311			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future		133.44549	133.44549		133.38331	133.38331			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.68207	135.68207		135.62016	135.62016			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		100.42255	100.42255		100.46977	100.46977			0.00	0.00	0	2,938.00
I2029	On 07/02/2019	Bond Future		102.37789	102.37789		102.42613	102.42613			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		103.02131	103.02131		103.07132	103.07132			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 01/11/2018	Bond Future		102.58820	102.58820		102.53949	102.53949			0.00	0.00	0	6,373.00
I2033	On 07/02/2019	Bond Future		104.58557	104.58557		104.53611	104.53611			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		105.19398	105.19398		105.14464	105.14464			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		122.53747	122.53747		122.47951	122.47951			0.00	0.00	0	9,904.00
I2038	On 07/02/2019	Bond Future		123.33215	123.33215		123.27316	123.27316			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		125.39910	125.39910		125.34024	125.34024			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		116.49724	116.49724		116.44169	116.44169			0.00	0.00	0	12,067.00
I2046	On 07/02/2019	Bond Future		118.76545	118.76545		118.70893	118.70893			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		119.07075	119.07075		119.01444	119.01444			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		122.45889	122.45889		122.40078	122.40078			0.00	11,266,217.88	92	10,079.00
I2050	On 07/02/2019	Bond Future		123.07176	123.07176		123.01274	123.01274			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		125.13448	125.13448		125.07568	125.07568			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future		253.10400	253.10400		253.05100	253.05100			0.00	0.00	0	746.00
IGOV	On 07/02/2019	Index Future		258.03200	258.03200		257.97900	257.97900			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		262.35700	262.35700		262.30600	262.30600			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		0.14210	0.14210		0.14160	0.14160			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14180	0.14180		0.14040	0.14040			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14160	0.14160		0.14100	0.14100			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.78270	1.78270		1.78190	1.78190		14.41	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.81250	1.81250		1.81150	1.81150		14.05	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.84040	1.84040		1.83930	1.83930		15.13	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.48630	9.48630		9.54770	9.54770		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.61410	9.61410		9.67480	9.67480		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.73710	9.73710		9.79730	9.79730		14.79	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.87460	9.87460		9.93420	9.93420		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.38280	10.38280		10.44800	10.44800		15.97	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.54800	10.54800		10.61400	10.61400		16.21	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.34900	1.34900		1.35770	1.35770			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
PULA / R	On 18/03/2019	Foreign Exchange Future			1.35960		1.35960		1.36820	1.36820			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.36980		1.36980		1.37850	1.37850			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.30490		1.30490		1.30260	1.30260			0.00	0.00	0	500.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.16050		1.16050		1.16220	1.16220			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.17040		1.17040		1.17210	1.17210			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.17980		1.17980		1.18150	1.18150			0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.10675		111.81468		9.11461	111.76797		7.15	0.00	102,422,246.88	916	67,325.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.25000		0.00025		0.26000	0.00026	0.250	6.59	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	28.43000		0.02843		27.88000	0.02788	28.430	6.71	0.03	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,647.03000		1.64703	1,685.53000	1.68553	1,647.030	7.08	0.71	0.00	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	816.96000		0.81696	846.11000	0.84611	816.960	7.26	0.46	0.00	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.20049		108.66051		9.20862	108.61366		7.40	0.00	0.00	0	719.00
R186	On 07/02/2019	Bond Future	8.30	Call	242.30000		0.24230	248.75000	0.24875	242.300	6.74	0.12	0.00	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	427.19000		0.42719	447.11000	0.44711	427.190	6.84	0.18	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	837.52000		0.83752	857.83000	0.85783	837.520	7.07	0.30	0.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,178.99000		2.17899	2,235.18000	2.23518	2,178.990	7.31	0.54	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,098.69000		2.09869	2,110.68000	2.11068	2,098.690	7.41	0.54	0.00	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	628.65000		0.62865	689.13000	0.68913	628.650	8.02	0.21	0.00	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	608.72000		0.60872	668.37000	0.66837	608.720	8.04	0.21	0.00	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.28501		110.46435		9.29346	110.41699		7.44	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.93254		300.93254		300.66097	300.66097			0.00	0.00	0	2,353.00
R197	On 07/02/2019	Bond Future			299.44453		299.44453		299.16796	299.16796			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			304.46327		304.46327		304.18484	304.18484			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			234.66334		234.66334		234.55248	234.55248			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.32984		235.32984		235.21690	235.21690			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.27411		239.27411		239.16159	239.16159			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			8.48384		98.80954		8.49196	98.78116		3.90	0.00	0.00	0	38,201.00
R2023	On 07/02/2019	Bond Future			8.58890		100.70994		8.59745	100.68174		3.85	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.67735		98.45469		8.68643	98.42624		4.29	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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/11/2018	Bond Future		9.52466	91.72793		9.52722	91.71174		9.72	0.00	0.00	0	54,822.00
R2030	On 07/02/2019	Bond Future		9.61132	89.48266		9.61387	89.46687		10.14	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.90	Call	517.20000	0.51720	505.90000	0.50590	517.200	9.42	0.19	0.00	0	1,920.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,122.75000	2.12275	2,106.32000	2.10632	2,122.750	10.24	0.51	0.00	0	1,920.00
R2030	On 02/05/2019	Bond Future		9.69079	90.96805		9.69340	90.95218		10.30	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future		9.73052	89.86767		9.72810	89.88417		10.95	0.00	85,554,021.84	952	41,378.00
R2032	On 07/02/2019	Bond Future		9.81971	91.59613		9.81711	91.61354		10.97	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future		9.89728	88.96161		9.89456	88.97954		11.69	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future		9.87086	93.62373		9.86849	93.64161		11.65	0.00	0.00	0	73,872.00
R2035	On 07/02/2019	Bond Future		9.96120	95.42433		9.95864	95.44332		11.68	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future		10.03514	92.51123		10.03248	92.53069		12.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future		9.95918	90.07652		9.96169	90.05758		12.22	0.00	9,187,805.04	102	52,674.00
R2037	On 07/02/2019	Bond Future		10.04358	87.54891		10.04609	87.53026		12.86	0.00	0.00	0	1,188.00
R2037	On 02/05/2019	Bond Future		10.11964	89.00219		10.12220	88.98343		13.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future		10.03405	93.35280		10.03654	93.33268		12.60	0.00	0.00	0	27,962.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000	0.00000	0.01000	0.00001	0.000	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	4.44000	0.00444	4.69000	0.00469	4.440	11.31	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	10.60000	0.01060	11.06000	0.01106	10.600	11.30	0.01	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	561.48000	0.56148	565.44000	0.56544	561.480	12.30	0.28	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	1,191.18000	1.19118	1,193.57000	1.19357	1,191.180	12.60	0.47	0.00	0	3,940.00
R2040	On 07/02/2019	Bond Future		10.11790	90.63769		10.12040	90.61779		13.28	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future		10.19329	92.14212		10.19584	92.12209		13.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future		10.05820	90.39036		10.06566	90.32932		13.19	0.00	0.00	0	37,925.00
R2044	On 07/02/2019	Bond Future		10.13898	87.74356		10.14662	87.68196		13.91	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future		10.21145	89.19999		10.21929	89.13757		14.23	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future		10.04364	89.44264		10.05114	89.37976		13.61	0.00	0.00	0	101,273.00
R2048	On 07/02/2019	Bond Future		10.12589	91.16287		10.13358	91.09937		13.68	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
R2048	On 02/05/2019	Bond Future			10.19292		88.24236		10.20081	88.17798		14.71	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future			7.40493		102.05691		7.39523	102.06778		0.62	0.00	0.00	0	18,869.00
R207	On 07/02/2019	Bond Future			7.45245		100.37479		7.43896	100.38661		0.57	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			7.53166		102.04112		7.51320	102.05334		0.57	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future			7.87937		98.25065		7.87673	98.25623		1.72	0.00	0.00	0	29,067.00
R208	On 07/02/2019	Bond Future			7.97212		100.14028		7.96872	100.14672		1.76	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.06228		98.40318		8.05832	98.40993		1.98	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future			9.82738		71.07967		9.82970	71.06484		13.09	0.00	5,473,134.59	77	124,848.00
R209	On 01/11/2018	Bond Future	8.89	Call	4.02000		0.00402		4.19000	0.00419	4.020	11.88	0.01	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	9.31000		0.00931		9.63000	0.00963	9.310	11.88	0.01	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,594.92000		2.59492		2,614.08000	2.61408	2,594.920	12.66	0.81	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	545.97000		0.54597		551.21000	0.55121	545.970	12.93	0.33	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,079.28000		1.07928		1,098.49000	1.09849	1,079.280	13.20	0.50	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	654.35000		0.65435		671.36000	0.67136	654.350	13.46	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	611.97000		0.61197		628.63000	0.62863	611.970	13.49	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.90512		72.44676		9.90744	72.43214		13.15	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	335.04000		0.33504		362.22000	0.36222	335.040	11.57	0.14	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,180.64000		1.18064		1,237.46000	1.23746	1,180.640	12.46	0.34	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,464.41000		1.46441		1,539.82000	1.53982	1,464.410	13.43	0.36	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.97219		70.50168		9.97455	70.48697		14.05	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 01/11/2018	Bond Future			185.69123		185.69123		185.60477	185.60477			0.00	0.00	0	2,675.00
R210	On 07/02/2019	Bond Future			189.30668		189.30668		189.21880	189.21880			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.92481		189.92481		189.83726	189.83726			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

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
R212	On 01/11/2018	Bond Future	155.46303		155.46303		155.39395	155.39395			0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future	156.33487		156.33487		156.26462	156.26462			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future	158.95499		158.95499		158.88511	158.88511			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	9.63542		82.50879		9.63300	82.52375		10.67	0.00	5,445,580.14	66	32,893.00
R213	On 07/02/2019	Bond Future	9.72433		84.09567		9.72172	84.11152		10.68	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future	9.79726		81.94464		9.79453	81.96096		11.34	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	10.01332		70.06303		10.01574	70.04708		13.99	0.00	0.00	0	28,473.00
R214	On 07/02/2019	Bond Future	10.09437		71.41054		10.09679	71.39480		14.06	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	10.16042		69.30231		10.16289	69.28643		15.08	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.54150		10.54150		10.54210	10.54210		14.89	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.69620		10.69620		10.69610	10.69610		14.99	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.84290		10.84290		10.84210	10.84210		15.28	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.29700		2.29700		2.30390	2.30390		22.83	0.00	0.00	0	12,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.17790		2.17790		2.19520	2.19520		23.01	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.07150		2.07150		2.10000	2.10000		23.26	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.17570		1.17570		1.11540	1.11540			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	1.12590		1.12590		1.08090	1.08090			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.08190		1.08190		1.03030	1.03030			0.00	0.00	0	0.00
Total for Derivatives :												767,514,078.67	38,904	11 404 857.00
Grand Total:												767,514,078.67	38,904	11 404 857.00