



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: 15/08/2018

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 15/08/2018	Any day expiry	14.68780	14.68780	14.19920	14.19920			35.94	0.00	125,313,948.00	8,860	0.00	
\$ / R	On 17/08/2018	Any day expiry	14.65350	14.65350	14.19920	14.19920			33.24	0.00	0.00	0	0.00	
\$ / R	On 17/08/2018	Any day expiry	13.35	Put	0.31310	0.00031	4.70850	0.00471	0.313	44.43	0.00	0.00	0	20,000.00
\$ / R	On 17/08/2018	Any day expiry	13.60	Put	1.24940	0.00125	14.43060	0.01443	1.249	42.23	0.01	0.00	0	20,000.00
\$ / R	On 17/08/2018	Any day expiry	14.20	Put	24.76010	0.02476	134.17300	0.13417	24.760	37.05	0.12	0.00	0	20,000.00
\$ / R	On 20/08/2018	Any day expiry	14.65720	14.65720	14.20470	14.20470			28.09	0.00	0.00	0	600.00	
\$ / R	On 23/08/2018	Any day expiry	14.66280	14.66280	14.21010	14.21010			28.38	0.00	0.00	0	0.00	
\$ / R	On 23/08/2018	Any day expiry	13.21	Put	3.81180	0.00381	9.18850	0.00919	3.812	32.79	0.01	0.00	0	50,000.00
\$ / R	On 28/08/2018	Any day expiry	14.67240	14.67240	14.21930	14.21930			26.66	0.00	0.00	0	0.00	
\$ / R	On 31/08/2018	Any day expiry	14.67820	14.67820	14.22480	14.22480			26.75	0.00	0.00	0	3,299.00	
\$ / R	On 31/08/2018	Any day expiry	13.00	Put	4.04140	0.00404	12.25550	0.01226	4.041	26.66	0.01	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.65	Call	1,054.30210	1.05430	635.32880	0.63533	1,054.302	24.59	0.92	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	39.39300	0.03939	98.65460	0.09865	39.393	24.27	0.11	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	14.25	Put	135.63980	0.13564	294.51530	0.29452	135.640	25.07	0.28	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	14.42	Call	458.25090	0.45825	206.08990	0.20609	458.251	25.70	0.64	0.00	0	250.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	44.37180	0.04437	11.98060	0.01198	44.372	32.15	0.10	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 31/08/2018	Any day expiry	16.57	Call	18.74760	0.01875	4.77800	0.00478	18.748	33.53	0.05	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			14.68390	14.68390	14.23030	14.23030		25.77	0.00	0.00	0	197.00
\$ / R	On 06/09/2018	Any day expiry			14.68970	14.68970	14.23570	14.23570		25.72	0.00	0.00	0	0.00
\$ / R	On 06/09/2018	Any day expiry	13.43	Put	17.50180	0.01750	46.33540	0.04634	17.502	22.62	0.05	0.00	0	10,000.00
\$ / R	On 06/09/2018	Any day expiry	13.44	Put	18.11640	0.01812	47.46710	0.04747	18.116	22.63	0.05	0.00	0	15,000.00
\$ / R	On 07/09/2018	Any day expiry			14.69170	14.69170	14.23760	14.23760		25.71	0.00	0.00	0	0.00
\$ / R	On 07/09/2018	Any day expiry	12.90	Put	4.99210	0.00499	12.10660	0.01211	4.992	24.32	0.02	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.09	Put	6.92880	0.00693	20.50760	0.02051	6.929	23.06	0.02	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.32	Call	1,383.81550	1.38382	955.04500	0.95504	1,383.815	22.13	0.96	0.00	0	600.00
\$ / R	On 07/09/2018	Any day expiry	13.45	Call	1,261.20960	1.26121	839.28120	0.83928	1,261.210	22.36	0.95	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.80	Call	949.64880	0.94965	569.14150	0.56914	949.649	22.98	0.87	0.00	0	100.00
\$ / R	On 07/09/2018	Any day expiry	13.90	Call	867.27010	0.86727	504.43810	0.50444	867.270	23.15	0.84	0.00	0	600.00
\$ / R	On 13/09/2018	Any day expiry			14.70320	14.70320	14.24860	14.24860		25.20	0.00	0.00	0	0.00
\$ / R	On 13/09/2018	Any day expiry	13.30	Put	18.07470	0.01807	44.28950	0.04429	18.075	21.70	0.05	0.00	0	747.00
\$ / R	On 17/09/2018	Foreign Exchange Future			14.71100	14.71100	14.25590	14.25590		24.70	0.00	2,635,313,829.00	179,139	517,895.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	1.21320	0.00121	1.52610	0.00153	1.213	30.42	0.00	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	1.27100	0.00127	1.56690	0.00157	1.271	30.37	0.00	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	1.60090	0.00160	1.78940	0.00179	1.601	30.11	0.00	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	2.24840	0.00225	2.19000	0.00219	2.248	29.72	0.01	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	2.57410	0.00257	2.51100	0.00251	2.574	29.17	0.01	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	2.75500	0.00276	2.69060	0.00269	2.755	28.89	0.01	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	3.15820	0.00316	3.09390	0.00309	3.158	28.33	0.01	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Put	4.46250	0.00446	4.43000	0.00443	4.463	26.93	0.01	0.00	0	40,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	2,465.46250	2.46546	2,010.33000	2.01033	2,465.463	26.93	0.99	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	4.78600	0.00479	4.78600	0.00477	4.786	26.65	0.01	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	5.35650	0.00536	5.37260	0.00537	5.356	26.21	0.01	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	2,217.35230	2.21735	1,762.34760	1.76235	2,217.352	25.54	0.98	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	6.35230	0.00635	6.44760	0.00645	6.352	25.54	0.02	0.00	0	44,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	7.12510	0.00713	7.29940	0.00730	7.125	25.09	0.02	0.00	0	8,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	7.44040	0.00744	7.65120	0.00765	7.440	24.92	0.02	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	7.88430	0.00788	8.15060	0.00815	7.884	24.70	0.02	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	1,950.39530	1.95040	1,495.78660	1.49579	1,950.395	24.03	0.98	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Put	9.82000	0.00982	10.38420	0.01038	9.820	23.86	0.02	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	1,920.82000	1.92082	1,466.28420	1.46628	1,920.820	23.86	0.98	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	10.57450	0.01057	11.27820	0.01128	10.575	23.59	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Put	13.23910	0.01324	19.43670	0.01944	13.239	22.75	0.03	0.00	0	72,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	1,724.23910	1.72424	1,275.33670	1.27534	1,724.239	22.75	0.97	0.00	0	7,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.10	Put	15.41500	0.01542	27.15380	0.02715	15.415	22.19	0.04	0.00	0	2,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Put	17.98370	0.01798	37.11440	0.03711	17.984	21.63	0.04	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	1,528.98370	1.52898	1,093.01440	1.09301	1,528.984	21.63	0.96	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.22	Put	18.55070	0.01855	39.40970	0.03941	18.551	21.52	0.05	0.00	0	10,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	1,480.43860	1.48044	1,048.95610	1.04896	1,480.439	21.35	0.95	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	19.43860	0.01944	43.05610	0.04306	19.439	21.35	0.05	0.00	0	74,064.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	1,433.75970	1.43376	1,005.60230	1.00560	1,433.760	21.43	0.94	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 17/09/2018	Foreign Exchange Future	13.50	Call	1,251.91370	1.25191	840.16000	0.84016	1,251.914	21.77	0.91	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Put	53.40160	0.05340	107.71260	0.10771	53.402	21.94	0.11	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.60	Call	1,164.40160	1.16440	763.61260	0.76361	1,164.402	21.94	0.89	0.00	0	26,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	1,121.63060	1.12163	727.29830	0.72730	1,121.631	22.03	0.88	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.66	Call	1,113.16030	1.11316	720.16800	0.72017	1,113.160	22.04	0.88	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Call	844.64750	0.84465	504.81890	0.50482	844.648	22.68	0.78	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.00	Put	133.64750	0.13365	248.91890	0.24892	133.648	22.68	0.22	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.20	Call	709.15080	0.70915	402.90320	0.40290	709.151	23.26	0.71	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.50	Call	536.43190	0.53643	286.49190	0.28649	536.432	24.13	0.59	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	14.70	Call	441.18640	0.44119	227.80180	0.22780	441.186	24.70	0.52	0.00	0	63,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Put	618.53170	0.61853	905.29610	0.90530	618.532	25.80	0.58	431,014.54	50	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.00	Call	329.53170	0.32953	161.19610	0.16120	329.532	25.80	0.42	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	125.87410	0.12587	50.53040	0.05053	125.874	29.14	0.19	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	117.45380	0.11745	46.19370	0.04619	117.454	29.37	0.17	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	106.45010	0.10645	40.64010	0.04064	106.450	29.70	0.16	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	90.94210	0.09094	33.54740	0.03355	90.942	30.08	0.14	0.00	0	73,314.00
\$ / R	On 25/09/2018	Any day expiry			14.72640	14.72640	14.27060	14.27060		24.36	0.00	0.00	0	0.00
\$ / R	On 28/09/2018	Any day expiry			14.73220	14.73220	14.27620	14.27620		24.33	0.00	0.00	0	5,532.00
\$ / R	On 28/09/2018	Any day expiry	13.00	Put	24.68980	0.02469	31.13750	0.03114	24.690	22.43	0.05	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.78	Call	1,065.60320	1.06560	696.29520	0.69630	1,065.603	21.93	0.82	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	117.86670	0.11787	207.54740	0.20755	117.867	21.95	0.19	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	14.25	Put	258.84200	0.25884	418.41710	0.41842	258.842	22.94	0.32	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	14.54	Call	583.48490	0.58348	334.37970	0.33438	583.485	23.75	0.58	0.00	0	250.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	135.93030	0.13593	60.77550	0.06078	135.930	28.97	0.18	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	84.00240	0.08400	35.10800	0.03511	84.002	30.31	0.12	0.00	0	500.00
\$ / R	On 02/10/2018	Any day expiry			14.74000	14.74000	14.28350	14.28350		24.06	0.00	0.00	0	55.00
\$ / R	On 12/10/2018	Any day expiry			14.75930	14.75930	14.30200	14.30200		23.78	0.00	0.00	0	0.00
\$ / R	On 17/10/2018	Any day expiry			14.76900	14.76900	14.31120	14.31120		23.71	0.00	0.00	0	235.00
\$ / R	On 22/10/2018	Any day expiry			14.77870	14.77870	14.32060	14.32060		23.49	0.00	0.00	0	0.00
\$ / R	On 22/10/2018	Any day expiry	13.20	Put	63.08640	0.06309	96.32440	0.09632	63.086	20.87	0.10	0.00	0	1,630.00
\$ / R	On 22/10/2018	Any day expiry	14.00	Call	1,011.64200	1.01164	678.34800	0.67835	1,011.642	21.58	0.73	0.00	0	1,630.00
\$ / R	On 25/10/2018	Any day expiry			14.78460	14.78460	14.32630	14.32630		23.47	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			14.79230	14.79230	14.33380	14.33380		23.31	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			14.79620	14.79620	14.33750	14.33750		23.31	0.00	116,592.00	8	3,754.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	56.18670	0.05619	74.96840	0.07497	56.187	21.05	0.08	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	193.61860	0.19362	290.68640	0.29069	193.619	21.21	0.22	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	1,098.32400	1.09832	754.49430	0.75449	1,098.324	21.38	0.75	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	352.29840	0.35230	508.90950	0.50891	352.298	22.01	0.34	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	685.71870	0.68572	436.58610	0.43659	685.719	23.00	0.55	0.00	0	250.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	215.17190	0.21517	118.56980	0.11857	215.172	27.40	0.22	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	151.86110	0.15186	81.23710	0.08124	151.861	28.55	0.16	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.79820	14.79820	14.33940	14.33940		23.30	0.00	0.00	0	55.00
\$ / R	On 05/11/2018	Any day expiry			14.80600	14.80600	14.34690	14.34690		23.15	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	10.21880	0.01022	16.79110	0.01679	10.219	22.40	0.02	0.00	0	1,880.00

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 05/11/2018	Any day expiry	13.86	Put	220.42450	0.22042	325.83050	0.32583	220.425	21.18	0.24	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	186.15190	0.18615	102.77790	0.10278	186.152	27.84	0.19	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.82160	14.82160	14.36190	14.36190		22.99	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			14.82740	14.82740	14.36750	14.36750		23.08	0.00	0.00	0	420.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	4.47640	0.00448	5.65430	0.00565	4.476	25.91	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	8.92870	0.00893	14.26350	0.01426	8.929	22.32	0.01	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,705.38370	1.70538	1,286.67150	1.28667	1,705.384	20.53	0.88	0.00	0	51,000.00
\$ / R	On 29/11/2018	Any day expiry			14.85280	14.85280	14.39190	14.39190		22.68	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.85480	14.85480	14.39380	14.39380		22.67	0.00	0.00	0	3,504.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	80.99490	0.08099	109.12380	0.10912	80.995	20.14	0.10	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	244.90170	0.24490	345.47540	0.34548	244.902	20.65	0.24	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	1,114.79000	1.11479	790.49140	0.79049	1,114.790	21.00	0.70	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	411.41460	0.41141	567.11470	0.56711	411.415	21.36	0.34	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	741.60610	0.74161	497.31250	0.49731	741.606	22.61	0.53	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	267.30530	0.26731	160.77430	0.16077	267.305	26.65	0.23	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	194.17200	0.19417	114.40650	0.11441	194.172	27.78	0.17	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.87630	14.87630	14.41440	14.41440		22.50	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	215.45090	0.21545	301.58890	0.30159	215.451	20.23	0.21	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	278.71110	0.27871	388.29580	0.38830	278.711	20.50	0.25	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	679.07890	0.67908	456.59140	0.45659	679.079	22.88	0.48	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	492.44370	0.49244	322.45400	0.32245	492.444	24.17	0.38	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.88220	14.88220	14.42010	14.42010		22.46	0.00	408,501,507.80	27,449	119,478.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	10.65090	0.01065	17.37200	0.01737	10.651	20.53	0.02	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	11.53990	0.01154	20.72980	0.02073	11.540	20.09	0.02	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	12.88620	0.01289	26.22590	0.02623	12.886	19.48	0.02	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	15.87720	0.01588	30.56630	0.03057	15.877	19.51	0.02	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	16.54280	0.01654	31.50610	0.03151	16.543	19.51	0.03	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	19.44290	0.01944	35.52230	0.03552	19.443	19.53	0.03	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	23.64810	0.02365	41.16320	0.04116	23.648	19.56	0.03	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	26.01670	0.02602	44.26460	0.04426	26.017	19.57	0.04	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	33.09540	0.03310	53.28960	0.05329	33.095	19.61	0.05	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	40.94670	0.04095	62.98290	0.06298	40.947	19.64	0.05	0.00	0	26,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,423.14670	2.42315	1,983.08290	1.98308	2,423.147	19.64	0.95	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	51.07190	0.05107	75.14430	0.07514	51.072	19.67	0.07	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	55.45820	0.05546	80.32570	0.08033	55.458	19.69	0.07	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	62.09370	0.06209	88.08470	0.08808	62.094	19.71	0.08	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	84.52260	0.08452	113.80480	0.11380	84.523	19.76	0.10	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	90.99940	0.09100	123.58500	0.12358	90.999	19.77	0.11	0.00	0	130,670.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,973.19940	1.97320	1,543.68500	1.54369	1,973.199	19.77	0.89	0.00	0	7,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	105.08700	0.10509	144.88070	0.14488	105.087	19.80	0.12	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,802.96670	1.80297	1,388.66860	1.38867	1,802.967	19.83	0.87	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	124.10220	0.12410	173.60240	0.17360	124.102	19.83	0.14	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	129.23290	0.12923	181.33830	0.18134	129.233	19.84	0.14	0.00	0	27,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,761.43290	1.76143	1,351.43830	1.35144	1,761.433	19.84	0.86	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	141.81750	0.14182	0.00000	0.00000	141.818	19.86	0.15	61,838,511.46	27,300	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,600.88860	1.60089	1,208.90160	1.20890	1,600.889	19.94	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	168.68860	0.16869	238.80160	0.23880	168.689	19.94	0.17	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	180.63370	0.18063	254.79780	0.25480	180.634	20.01	0.18	8,188,030.59	3,000	29,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,562.83370	1.56283	1,174.89780	1.17490	1,562.834	20.01	0.82	0.00	0	230,784.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	206.20670	0.20621	288.78620	0.28879	206.207	20.14	0.20	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	234.07340	0.23407	325.44940	0.32545	234.073	20.27	0.22	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.71	Put	236.98880	0.23699	329.50340	0.32950	236.989	20.28	0.22	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	248.88290	0.24888	346.01990	0.34602	248.883	20.33	0.23	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.78	Call	1,360.25100	1.36025	998.80720	0.99881	1,360.251	20.37	0.76	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	261.15540	0.26116	362.99210	0.36299	261.155	20.38	0.24	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	264.28360	0.26428	367.30830	0.36731	264.284	20.39	0.24	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	1,346.48360	1.34648	987.40830	0.98741	1,346.484	20.39	0.76	0.00	0	3,264.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	1,246.27330	1.24627	905.48510	0.90549	1,246.273	20.59	0.73	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	331.87560	0.33188	459.46300	0.45946	331.876	20.65	0.28	41,877,916.80	10,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	1,214.07560	1.21408	879.56300	0.87956	1,214.076	20.65	0.72	0.00	0	20,710.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	369.29940	0.36930	509.64290	0.50964	369.299	20.78	0.30	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	1,133.20200	1.13320	815.31580	0.81532	1,133.202	20.82	0.69	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	388.92200	0.38892	535.72660	0.53573	388.922	20.85	0.32	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	393.17050	0.39317	541.02440	0.54102	393.171	20.87	0.32	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	410.48000	0.41048	0.00000	0.00000	410.480	20.95	0.33	66,342,174.72	13,650	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Put	432.69460	0.43269	589.83880	0.58984	432.695	21.06	0.34	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	469.55440	0.46955	634.94750	0.63495	469.554	21.23	0.36	163,968,769.48	31,047	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	1,021.75440	1.02175	725.04750	0.72505	1,021.754	21.23	0.64	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	1,011.22320	1.01122	716.56850	0.71657	1,011.223	21.28	0.64	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.38	Call	995.61040	0.99561	704.03460	0.70403	995.610	21.34	0.63	0.00	0	30.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	965.05220	0.96505	679.58730	0.67959	965.052	21.47	0.62	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	887.82760	0.88783	618.40860	0.61841	887.828	21.82	0.59	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	883.20370	0.88320	614.77340	0.61477	883.204	21.84	0.58	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	878.59980	0.87860	611.16320	0.61116	878.600	21.86	0.58	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	643.74090	0.64374	0.00000	0.00000	643.741	21.97	0.43	19,223,535.66	3,000	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	842.61930	0.84262	583.03550	0.58304	842.619	22.03	0.56	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	820.87110	0.82087	566.13600	0.56614	820.871	22.14	0.55	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	799.67610	0.79968	549.74450	0.54974	799.676	22.25	0.54	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	783.11580	0.78312	536.98650	0.53699	783.116	22.33	0.53	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	720.05930	0.72006	489.00340	0.48900	720.059	22.67	0.50	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	716.28710	0.71629	486.16220	0.48616	716.287	22.69	0.50	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	686.81850	0.68682	464.04680	0.46405	686.819	22.86	0.48	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	665.54030	0.66554	448.33260	0.44833	665.540	22.99	0.47	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	566.12490	0.56612	376.20160	0.37620	566.125	23.64	0.42	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	560.27950	0.56028	372.02080	0.37202	560.279	23.68	0.41	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	529.28790	0.52929	0.00000	0.00000	529.288	23.91	0.39	363,515,456.17	62,094	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	500.26670	0.50027	329.42630	0.32943	500.267	24.14	0.38	0.00	0	11,380.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	463.68360	0.46368	303.66030	0.30366	463.684	24.47	0.35	15,798,212.16	3,000	20,300.00

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	15.91	Call	449.90870	0.44991	293.35640	0.29336	449.909	24.60	0.34	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	430.11830	0.43012	278.61530	0.27862	430.118	24.79	0.33	247,535.92	50	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	401.30490	0.40130	0.00000	0.00000	401.305	25.09	0.31	46,177,927.20	10,000	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	325.85360	0.32585	0.00000	0.00000	325.854	25.94	0.26	105,976,719.03	27,300	13,650.00
\$ / R	On 21/12/2018	Any day expiry			14.89590	14.89590	14.43320	14.43320		22.31	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	126.43790	0.12644	176.48620	0.17649	126.438	19.67	0.14	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	144.52530	0.14453	203.14920	0.20315	144.525	19.71	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	884.26350	0.88426	619.19990	0.61920	884.264	21.80	0.57	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	844.66730	0.84467	588.15720	0.58816	844.667	21.99	0.56	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.91540	14.91540	14.45200	14.45200		22.06	0.00	0.00	0	2,387.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	100.66090	0.10066	138.93960	0.13894	100.661	19.29	0.11	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	283.74260	0.28374	388.01280	0.38801	283.743	20.06	0.24	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	1,136.30440	1.13630	826.82970	0.82683	1,136.304	20.64	0.67	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	454.40800	0.45441	611.30690	0.61131	454.408	20.70	0.34	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	834.53510	0.83454	1,057.97110	1.05797	834.535	22.18	0.48	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	308.46230	0.30846	196.47420	0.19647	308.462	25.99	0.24	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	229.89810	0.22990	148.38900	0.14839	229.898	27.09	0.18	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.91940	14.91940	14.45570	14.45570		22.03	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.95070	14.95070	14.48570	14.48570		21.92	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	63.50500	0.06351	100.43010	0.10043	63.505	18.44	0.07	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.97420	14.97420	14.50830	14.50830		21.75	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.97610	14.97610	14.51010	14.51010		21.83	0.00	0.00	0	1,225.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	115.21200	0.11521	169.86170	0.16986	115.212	18.52	0.12	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	494.31360	0.49431	652.18240	0.65218	494.314	20.34	0.33	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	1,152.07820	1.15208	855.76380	0.85576	1,152.078	20.59	0.64	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	825.96130	0.82596	591.06300	0.59106	825.961	22.07	0.50	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			15.00160	15.00160	14.53450	14.53450		21.69	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			15.03130	15.03130	14.56280	14.56280		21.60	0.00	0.00	0	4,725.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	126.57780	0.12658	192.79660	0.19280	126.578	17.97	0.12	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	526.79820	0.52680	682.53050	0.68253	526.798	20.10	0.33	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1,169.50810	1.16951	880.90820	0.88091	1,169.508	20.59	0.62	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	860.24330	0.86024	626.83630	0.62684	860.243	21.98	0.49	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			15.06730	15.06730	14.59690	14.59690		21.41	0.00	135,244,084.80	8,976	8,595.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	8.24030	0.00824	11.15830	0.01116	8.240	21.66	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	18.04040	0.01804	23.07010	0.02307	18.040	16.92	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	20.58730	0.02059	45.76630	0.04577	20.587	15.71	0.03	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	53.46460	0.05346	95.35870	0.09536	53.465	16.64	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	57.99600	0.05800	101.68160	0.10168	57.996	16.73	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	117.32210	0.11732	0.00000	0.00000	117.322	17.62	0.11	26,649,190.40	16,000	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	137.37180	0.13737	204.17020	0.20417	137.372	17.85	0.13	26,182,189.18	14,000	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	1,871.91750	1.87192	1,486.83470	1.48683	1,871.918	18.87	0.80	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	257.74200	0.25774	343.41430	0.34341	257.742	18.90	0.20	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	350.44880	0.35045	453.77750	0.45378	350.449	19.34	0.24	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	388.81250	0.38881	500.67520	0.50068	388.813	19.48	0.26	0.00	0	721.00

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	13.90	Put	403.36310	0.40336	519.38930	0.51939	403.363	19.52	0.27	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	441.14130	0.44114	0.00000	0.00000	441.141	19.64	0.29	68,251,975.68	16,000	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	557.49930	0.55750	714.57320	0.71457	557.499	19.98	0.33	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	1,333.70430	1.33370	1,022.59000	1.02259	1,333.704	20.01	0.66	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	634.93550	0.63494	0.00000	0.00000	634.936	20.27	0.36	37,713,074.49	7,000	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	1,242.54680	1.24255	946.16800	0.94617	1,242.547	20.34	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.96	Call	1,030.07130	1.03007	768.05480	0.76805	1,030.071	21.24	0.55	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	948.73530	0.94874	701.53960	0.70154	948.735	21.61	0.52	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	849.95430	0.84995	622.98800	0.62299	849.954	22.07	0.47	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	820.67170	0.82067	600.10120	0.60010	820.672	22.22	0.46	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	462.88040	0.46288	323.03470	0.32303	462.880	24.71	0.29	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	461.21730	0.46122	0.00000	0.00000	461.217	24.73	0.28	29,602,935.18	7,000	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	398.91860	0.39892	0.00000	0.00000	398.919	25.33	0.25	59,634,780.80	16,000	16,000.00
\$ / R	On 27/03/2019	Any day expiry			15.08530	15.08530	14.61390	14.61390		21.42	0.00	0.00	0	4,414.00
\$ / R	On 29/03/2019	Any day expiry			15.08930	15.08930	14.61770	14.61770		21.41	0.00	0.00	0	0.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	145.24900	0.14525	211.93160	0.21193	145.249	17.84	0.13	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	556.36200	0.55636	708.35470	0.70835	556.362	19.90	0.33	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	1,186.06870	1.18607	902.05550	0.90206	1,186.069	20.62	0.60	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	888.20330	0.88820	655.81430	0.65581	888.203	21.94	0.48	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			15.09730	15.09730	14.62530	14.62530		21.36	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			15.15340	15.15340	14.67820	14.67820		21.18	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	159.66260	0.15966	228.62390	0.22862	159.663	17.54	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,959.33910	1.95934	1,576.55000	1.57655	1,959.339	18.60	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	583.14370	0.58314	731.51810	0.73152	583.144	19.67	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	1,200.67590	1.20068	920.97780	0.92098	1,200.676	20.63	0.58	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	913.72160	0.91372	683.52320	0.68352	913.722	21.88	0.47	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			15.21590	15.21590	14.73720	14.73720		21.07	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	175.82210	0.17582	243.97010	0.24397	175.822	17.41	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	609.62960	0.60963	754.37560	0.75438	609.630	19.55	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	1,217.54100	1.21754	939.86900	0.93987	1,217.541	20.75	0.57	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	939.50200	0.93950	709.81900	0.70982	939.502	21.93	0.46	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			15.22200	15.22200	14.74290	14.74290		21.04	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			15.24430	15.24430	14.76400	14.76400		21.06	0.00	2,682,996.80	176	17,410.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	18.50140	0.01850	24.83830	0.02484	18.501	19.37	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	59.21840	0.05922	85.73010	0.08573	59.218	15.92	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	129.35650	0.12936	181.17910	0.18118	129.356	16.86	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	178.23250	0.17823	245.42900	0.24543	178.233	17.33	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	246.09300	0.24609	332.49460	0.33249	246.093	17.85	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	448.60630	0.44861	557.73500	0.55773	448.606	18.98	0.26	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	467.44990	0.46745	579.62010	0.57962	467.450	19.04	0.27	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,770.78500	1.77078	1,408.79190	1.40879	1,770.785	19.16	0.72	2,743,779.03	250	500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,523.56530	1.52357	1,202.51230	1.20251	1,523.565	19.71	0.66	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	1,443.77140	1.44377	1,136.28680	1.13629	1,443.771	19.94	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	1,334.89840	1.33490	1,043.65470	1.04365	1,334.898	20.34	0.60	0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	1,053.94230	1.05394	804.56460	0.80456	1,053.942	21.49	0.50	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	1,030.27920	1.03028	785.34200	0.78534	1,030.279	21.59	0.49	0.00	0	12,450.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	972.22770	0.97223	738.42840	0.73843	972.228	21.84	0.47	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	935.66650	0.93567	709.06780	0.70907	935.666	22.01	0.45	0.00	0	911.00
\$ / R	On 28/06/2019	Any day expiry			15.27280	15.27280	14.79070	14.79070		20.99	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	189.20520	0.18921	256.90400	0.25690	189.205	17.30	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	631.16040	0.63116	772.57530	0.77258	631.160	19.45	0.32	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	1,230.66510	1.23067	953.80270	0.95380	1,230.665	20.86	0.55	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	959.15650	0.95916	729.95940	0.72996	959.156	21.97	0.46	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			15.27890	15.27890	14.79650	14.79650		21.03	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			15.28300	15.28300	14.80030	14.80030		21.03	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	323.40480	0.32340	419.37710	0.41938	323.405	18.23	0.20	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	841.27720	0.84128	634.86260	0.63486	841.277	22.62	0.41	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			15.33990	15.33990	14.85390	14.85390		20.96	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	206.81060	0.20681	267.88690	0.26789	206.811	17.27	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	654.78220	0.65478	791.86220	0.79186	654.782	19.35	0.31	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	1,252.73280	1.25273	976.02900	0.97603	1,252.733	20.94	0.54	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	987.70620	0.98771	757.61700	0.75762	987.706	22.01	0.45	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			15.34200	15.34200	14.85580	14.85580		20.95	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			15.36640	15.36640	14.87870	14.87870		20.89	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	770.56070	0.77056	926.39170	0.92639	770.561	19.58	0.34	0.00	0	3,950.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	960.48190	0.96048	736.89490	0.73689	960.482	22.20	0.43	0.00	0	3,950.00
\$ / R	On 30/08/2019	Any day expiry			15.40070	15.40070	14.91530	14.91530		20.96	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	220.59590	0.22060	278.68580	0.27869	220.596	17.21	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	676.48040	0.67648	810.28960	0.81029	676.480	19.30	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	1,267.05210	1.26705	995.44840	0.99545	1,267.052	21.11	0.53	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	1,010.21180	1.01021	783.00970	0.78301	1,010.212	22.15	0.44	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.40670	15.40670	14.92180	14.92180		20.94	0.00	0.00	0	55.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.43480	15.43480	14.95260	14.95260		21.00	0.00	0.00	0	10,035.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	22.32380	0.02232	33.90810	0.03391	22.324	17.69	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	124.54530	0.12455	133.32270	0.13332	124.545	16.41	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	566.82490	0.56682	0.00000	0.00000	566.825	18.92	0.27	3,311,739.74	800	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	1,301.81920	1.30182	1,030.61050	1.03061	1,301.819	21.12	0.53	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	1,191.75540	1.19176	938.36030	0.93836	1,191.755	21.52	0.50	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	836.81890	0.83682	0.00000	0.00000	836.819	23.25	0.37	8,411,691.68	1,500	800.00
\$ / R	On 30/09/2019	Any day expiry			15.46290	15.46290	14.98340	14.98340		20.99	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	239.45030	0.23945	286.98130	0.28698	239.450	17.29	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	698.61550	0.69862	828.10290	0.82810	698.616	19.28	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	1,293.43420	1.29343	1,028.32510	1.02833	1,293.434	21.27	0.52	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	1,042.25130	1.04225	819.43070	0.81943	1,042.251	22.29	0.44	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.46690	15.46690	14.98780	14.98780		21.06	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.52510	15.52510	15.05160	15.05160		21.10	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	260.20410	0.26020	304.85370	0.30485	260.204	17.43	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	719.51310	0.71951	846.33770	0.84634	719.513	19.26	0.30	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	1,310.65240	1.31065	1,053.26160	1.05326	1,310.652	21.48	0.51	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	1,066.68140	1.06668	848.89070	0.84889	1,066.681	22.48	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.58330	15.58330	15.11540	15.11540		21.14	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	277.12870	0.27713	320.34560	0.32035	277.129	17.50	0.16	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	738.18680	0.73819	862.37410	0.86237	738.187	19.24	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	1,332.65660	1.33266	1,081.09510	1.08110	1,332.657	21.63	0.50	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	1,093.24490	1.09324	879.53370	0.87953	1,093.245	22.62	0.43	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.58930	15.58930	15.12200	15.12200		21.12	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.61140	15.61140	15.14610	15.14610		21.13	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	91.96580	0.09197	88.76020	0.08876	91.966	16.66	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	497.42880	0.49743	589.30000	0.58930	497.429	18.42	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	1,006.71800	1.00672	810.74990	0.81075	1,006.718	23.17	0.39	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	658.24110	0.65824	516.75430	0.51675	658.241	26.95	0.26	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.64750	15.64750	15.18570	15.18570		21.16	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	292.45710	0.29246	335.23780	0.33524	292.457	17.51	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	756.55450	0.75655	878.32580	0.87833	756.554	19.21	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	1,355.01300	1.35501	1,109.79050	1.10979	1,355.013	21.79	0.50	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	1,123.22720	1.12323	913.00420	0.91300	1,123.227	22.74	0.43	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.65160	15.65160	15.19010	15.19010		21.17	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.70980	15.70980	15.25390	15.25390		21.20	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.77200	15.77200	15.32210	15.32210		21.21	0.00	0.00	0	55.00
\$ / R	On 02/04/2020	Any day expiry			15.83420	15.83420	15.39020	15.39020		21.29	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.88840	15.88840	15.44960	15.44960		21.30	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.95670	15.95670	15.52440	15.52440		21.31	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.97670	15.97670	15.54640	15.54640		21.30	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			16.06910	16.06910	15.64750	15.64750		21.38	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			16.18720	16.18720	15.76100	15.76100		21.49	0.00	0.00	0	0.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			14.71100	14.71100	14.25590	14.25590		24.70	0.00	147,110.00	10	365.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.88220	14.88220	14.42010	14.42010		22.46	0.00	74,411.00	5	70.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			15.06730	15.06730	14.59690	14.59690		21.41	0.00	75,336.50	5	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			15.24430	15.24430	14.76400	14.76400		21.06	0.00	0.00	0	0.00
£ / R	On 17/09/2018	Foreign Exchange Future			18.65330	18.65330	18.20350	18.20350		22.52	0.00	6,230,202.20	334	197,500.00
£ / R	On 28/09/2018	Any day expiry			18.68940	18.68940	18.23840	18.23840		22.05	0.00	0.00	0	14.00
£ / R	On 15/10/2018	Any day expiry			18.74550	18.74550	19.08000	19.08000		21.40	0.00	36,860.00	2	2.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.94410	18.94410	18.48530	18.48530		20.43	0.00	0.00	0	21,266.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.27330	19.27330	18.80420	18.80420		19.90	0.00	0.00	0	4,932.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	568.81100	0.56881	0.00000	0.00000	568.811	19.11	0.29	2,853,442.90	500	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	543.76590	0.54377	0.00000	0.00000	543.766	21.89	0.29	2,817,586.01	500	500.00
£ / R	On 14/06/2019	Foreign Exchange Future			19.58600	19.58600	19.10460	19.10460		20.27	0.00	0.00	0	6,156.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.92720	19.92720	19.44350	19.44350		20.50	0.00	0.00	0	4,645.00
¥ / R	On 23/08/2018	Any day expiry			0.13280	0.13280	0.12820	0.12820		36.43	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 06/09/2018	Any day expiry		0.13310	0.13310		0.12850	0.12850		29.56	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future		0.13340	0.13340		0.12881	0.12881		28.66	0.00	0.00	0	6,873.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.13582	0.13582		0.13113	0.13113		25.48	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.13860	0.13860		0.13380	0.13380		23.94	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.14126	0.14126		0.13634	0.13634		23.25	0.00	0.00	0	0.00
€ / R	On 07/09/2018	Any day expiry		16.63690	16.63690		16.22680	16.22680		24.48	0.00	0.00	0	34.00
€ / R	On 11/09/2018	Any day expiry		16.64990	16.64990		16.24040	16.24040		23.94	0.00	0.00	0	0.00
€ / R	On 17/09/2018	Foreign Exchange Future		16.67310	16.67310		16.26100	16.26100		23.40	0.00	670,258,620.00	40,200	97,839.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	3.05060	0.00305	3.57100	0.00357	3.051	28.69	0.01	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	7.12580	0.00713	8.17210	0.00817	7.126	24.71	0.02	0.00	0	57,090.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	133.42230	0.13342	220.69830	0.22070	133.422	21.73	0.21	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	433.67280	0.43367	247.03520	0.24704	433.673	23.74	0.49	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	29.78590	0.02979	8.36190	0.00836	29.786	31.00	0.05	0.00	0	86,824.00
€ / R	On 25/09/2018	Any day expiry		16.70100	16.70100		16.28780	16.28780		22.98	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.98330	16.98330		16.56130	16.56130		21.26	0.00	18,341,964.00	1,080	37,473.00
€ / R	On 18/03/2019	Foreign Exchange Future		17.33670	17.33670		16.90250	16.90250		20.37	0.00	260,050.50	15	4,701.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,760.65730	1.76066	1,412.46250	1.41246	1,760.657	18.56	0.74	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		17.67720	17.67720		17.22870	17.22870		20.00	0.00	0.00	0	5,256.00
€ / R	On 14/08/2019	Any day expiry		17.91900	17.91900		17.46080	17.46080		19.83	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	16.03	Put	483.49460	0.48349	563.04880	0.56305	483.495	17.77	0.24	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	16.24	Put	556.18150	0.55618	0.00000	0.00000	556.182	17.90	0.26	142,928,138.50	31,200	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	903.82420	0.90382	713.99300	0.71399	903.824	21.77	0.38	411,765,827.62	62,400	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		18.02690	18.02690		17.57310	17.57310		19.88	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		98.19000	98.19000		97.97000	97.97000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future		589.94300	589.94300		591.30300	591.30300			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		601.34900	601.34900		602.73500	602.73500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		611.34300	611.34300		612.75800	612.75800			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future		682.91200	682.91200		685.67500	685.67500			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		696.11600	696.11600		698.93200	698.93200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		707.68400	707.68400		710.55400	710.55400			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future		619.56500	619.56500		621.92700	621.92700			0.00	0.00	0	863.00
ALBI	On 07/02/2019	Index Future		631.54300	631.54300		633.95100	633.95100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future		642.03900	642.03900		644.49200	644.49200			0.00	0.00	0	0.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future		10.61800	10.61800		10.35400	10.35400		19.36	0.00	626,462.00	59	11,696.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.74560	10.74560		10.47710	10.47710		17.29	0.00	32,236.80	3	11,819.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.88870	10.88870		10.61460	10.61460		16.58	0.00	0.00	0	510.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		11.02940	11.02940		10.74850	10.74850		16.59	0.00	0.00	0	4,929.00

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
CAD / R	On 14/12/2018	Foreign Exchange Future		11.32410	11.32410		11.04520	11.04520		18.90	0.00	0.00	0	590.00
CAD / R	On 18/03/2019	Foreign Exchange Future		11.48240	11.48240		11.19650	11.19650		18.32	0.00	0.00	0	0.00
CF CANDO CC01	On 15/10/2018	Can-Do Future		559.50050	559.50050		501.34510	501.34510			0.00	0.00	0	25,000.00
CHF / R	On 17/09/2018	Foreign Exchange Future		14.82420	14.82420		14.39460	14.39460		23.63	0.00	0.00	0	1,975.00
CHF / R	On 14/12/2018	Foreign Exchange Future		15.11450	15.11450		14.67460	14.67460		21.50	0.00	1,587,022.50	105	770.00
CHF / R	On 18/03/2019	Foreign Exchange Future		15.44590	15.44590		14.99440	14.99440		20.87	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.76360	15.76360		15.29960	15.29960		20.58	0.00	0.00	0	150.00
CNH / R	On 17/09/2018	Foreign Exchange Future		2.11600	2.11600		2.06950	2.06950		20.92	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.13870	2.13870		2.09140	2.09140		19.23	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.16260	2.16260		2.11440	2.11440		18.27	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.18500	2.18500		2.13600	2.13600		18.51	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		750.32260	750.32260		554.78140	554.78140			0.00	0.00	0	25,000.00
DKK / R	On 17/09/2018	Foreign Exchange Future		2.24260	2.24260		2.18710	2.18710		21.84	0.00	0.00	0	245.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.28650	2.28650		2.22970	2.22970		19.73	0.00	0.00	0	235.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.33460	2.33460		2.27630	2.27630		19.03	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.38070	2.38070		2.32100	2.32100		19.10	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		11.08258	75.24096		11.03500	75.51743			0.00	0.00	0	9,466.00
ES33	On 07/02/2019	Bond Future		11.21796	76.69559		11.16851	76.97724			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		11.33406	74.18030		11.28285	74.46712			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		11.28435	77.47565		11.24181	77.75665			0.00	0.00	0	7,957.00
ES42	On 07/02/2019	Bond Future		11.41110	78.97332		11.36693	79.25954			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.52512	76.02520		11.47933	76.31677			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

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
GOVI	On 01/11/2018	GOVI	614.48200		614.48200		617.00200	617.00200			0.00	0.00	0	466.00
GOVI	On 07/02/2019	GOVI	626.36300		626.36300		628.93100	628.93100			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI	636.77200		636.77200		639.38900	639.38900			0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.87510		1.87510		1.81750	1.81750		23.98	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.89970		1.89970		1.84150	1.84150		22.37	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.92580		1.92580		1.86690	1.86690		21.61	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.95020		1.95020		1.89030	1.89030		20.96	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	132.91121		132.91121		133.33195	133.33195			0.00	0.00	0	365.00
I2025	On 07/02/2019	Bond Future	134.09129		134.09129		134.51966	134.51966			0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future	136.34299		136.34299		136.78000	136.78000			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	99.50024		99.50024		99.70445	99.70445			0.00	0.00	0	1,600.00
I2029	On 07/02/2019	Bond Future	101.44247		101.44247		101.65024	101.65024			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future	102.07342		102.07342		102.28577	102.28577			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	102.75883		102.75883		103.03105	103.03105			0.00	0.00	0	5,770.00
I2033	On 07/02/2019	Bond Future	104.76476		104.76476		105.04180	105.04180			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future	105.37934		105.37934		105.66221	105.66221			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	123.56479		123.56479		123.01754	123.01754			0.00	0.00	0	9,641.00
I2038	On 07/02/2019	Bond Future	124.38543		124.38543		123.82717	123.82717			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future	126.47421		126.47421		125.90776	125.90776			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	116.39770		116.39770		116.41548	116.41548			0.00	0.00	0	11,966.00
I2046	On 07/02/2019	Bond Future	118.66985		118.66985		118.68727	118.68727			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future	118.97723		118.97723		118.99628	118.99628			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	121.83991		121.83991		121.85799	121.85799			0.00	4,020,717.03	33	9,987.00
I2050	On 07/02/2019	Bond Future	122.44685		122.44685		122.46478	122.46478			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future	124.50281		124.50281		124.52237	124.52237			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	253.59300		253.59300		253.57300	253.57300			0.00	0.00	0	742.00
IGOV	On 07/02/2019	Index Future	258.54300		258.54300		258.52300	258.52300			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future	262.88500		262.88500		262.86800	262.86800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0.00	0.00	0	0.00

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
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 17/09/2018	Foreign Exchange Future			0.14510		0.14510		0.14090	0.14090			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.14440		0.14440		0.14060	0.14060			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.14340		0.14340		0.13990	0.13990			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.14280		0.14280		0.13920	0.13920			0.00	0.00	0	1,093.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.74120		1.74120		1.70670	1.70670		20.81	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.76780		1.76780		1.73280	1.73280		18.91	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.79680		1.79680		1.76080	1.76080		18.00	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.82460		1.82460		1.78740	1.78740		18.12	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			9.64400		9.64400		9.41260	9.41260		21.05	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.75870		9.75870		9.52370	9.52370		18.86	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.88870		9.88870		9.64930	9.64930		18.18	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			10.01710		10.01710		9.77240	9.77240		18.15	0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.35900		1.35900		1.33750	1.33750			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.36800		1.36800		1.34530	1.34530			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.37860		1.37860		1.35240	1.35240			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.38840		1.38840		1.35930	1.35930			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.26800		1.26800		1.27690	1.27690			0.00	0.00	0	14.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.13340		1.13340		1.14070	1.14070			0.00	0.00	0	240.00
R / ¥	On 23/08/2018	Any day expiry			7.53290		7.53290	0.13260	7.80060	7.80060		23.84	0.00	0.00	0	0.00
R / ¥	On 23/08/2018	Any day expiry	8.27	Call	19.98920		0.00200	0.13260	99.68320	0.00997	19.989	29.48	0.02	0.00	0	13,000.00
R / ¥	On 23/08/2018	Any day expiry	8.35	Call	11.79610		0.00118	0.13260	80.31000	0.00803	11.796	29.87	0.01	0.00	0	20,000.00
R / ¥	On 06/09/2018	Any day expiry			7.51320		7.51320	0.13260	7.78000	7.78000		23.59	0.00	0.00	0	0.00
R / ¥	On 06/09/2018	Any day expiry	8.26	Call	55.36180		0.00554	0.13260	403.62990	0.04036	55.362	21.19	0.04	0.00	0	25,000.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			7.49630		7.49630	0.13260	7.76310	7.76310		23.06	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future			9.07882		111.98089		9.00867	112.39982		7.26	0.00	150,726,277.94	1,346	64,529.00
R186	On 01/11/2018	Bond Future	7.96	Call	29.87000		0.02987		38.28000	0.03828	29.870	6.52	0.02	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	272.92000		0.27292		349.94000	0.34994	272.920	6.83	0.15	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	2,089.23000		2.08923		1,851.26000	1.85126	2,089.230	7.19	0.61	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	1,344.99000		1.34499		1,182.04000	1.18204	1,344.990	7.37	0.46	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.16923		108.84088		9.09556	109.26753		7.48	0.00	0.00	0	719.00
R186	On 02/05/2019	Bond Future			9.25213		110.64893		9.17501	111.08349		7.30	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

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/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			302.01958		302.01958		302.07279	302.07279			0.00	0.00	0	2,350.00
R197	On 07/02/2019	Bond Future			300.56431		300.56431		300.61724	300.61724			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			305.61113		305.61113		305.66816	305.66816			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			235.02491		235.02491		234.78280	234.78280			0.00	0.00	0	10,129.00
R202	On 07/02/2019	Bond Future			235.70848		235.70848		235.46050	235.46050			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.66655		239.66655		239.41675	239.41675			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			8.51006		98.71792		8.44390	98.94932		3.91	0.00	0.00	0	38,294.00
R2023	On 07/02/2019	Bond Future			8.61420		100.62651		8.54282	100.86211		4.11	0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			8.70407		98.37100		8.62746	98.61119		4.21	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			9.48358		91.98822		9.41900	92.39948		9.89	0.00	37,163,240.88	404	50,608.00
R2030	On 07/02/2019	Bond Future			9.56708		89.75726		9.49994	90.17617		10.39	0.00	0.00	0	167.00
R2030	On 07/02/2019	Bond Future	8.70	Call	580.48000		0.58048		692.74000	0.69274	580.480	9.44	0.19	0.00	0	920.00
R2030	On 07/02/2019	Bond Future	9.40	Call	2,083.13000		2.08313		2,295.68000	2.29568	2,083.130	10.29	0.45	0.00	0	920.00
R2030	On 02/05/2019	Bond Future			9.64484		91.24817		9.57525	91.67467		10.10	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			9.66100		90.34355		9.60693	90.71616		11.12	0.00	0.00	0	37,817.00
R2032	On 07/02/2019	Bond Future			9.74622		92.09012		9.69015	92.46963		11.32	0.00	0.00	0	456.00
R2032	On 02/05/2019	Bond Future			9.82122		89.46482		9.76322	89.85127		11.43	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			9.77025		94.38759		9.71102	94.84173		11.79	0.00	0.00	0	70,441.00
R2035	On 07/02/2019	Bond Future			9.85559		96.21250		9.79423	96.67509		12.02	0.00	0.00	0	298.00
R2035	On 02/05/2019	Bond Future			9.92615		93.31342		9.86282	93.78439		12.17	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			9.82012		91.13593		9.76596	91.55386		12.36	0.00	0.00	0	49,450.00
R2037	On 07/02/2019	Bond Future			9.89841		88.63790		9.84240	89.06364		13.21	0.00	0.00	0	650.00
R2037	On 02/05/2019	Bond Future			9.96996		90.11016		9.91218	90.54367		12.77	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			9.89482		94.48972		9.85094	94.85279		12.77	0.00	0.00	0	23,588.00
R2040	On 01/11/2018	Bond Future	8.50	Call	9.41000		0.00941		11.47000	0.01147	9.410	10.86	0.01	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.10	Call	185.10000		0.18510		249.03000	0.24903	185.100	11.01	0.09	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	282.88000		0.28288		377.95000	0.37795	282.880	11.16	0.12	0.00	0	3,540.00
R2040	On 01/11/2018	Bond Future	9.80	Call	1,811.30000		1.81130	2,031.86000	2.03186	1,811.300	12.47	12.47	0.45	0.00	0	3,540.00
R2040	On 07/02/2019	Bond Future			9.97267		91.80585		9.92731	92.17569		13.69	0.00	0.00	0	100.00
R2040	On 02/05/2019	Bond Future			10.04359		93.33070		9.99680	93.70740		13.25	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			9.91765		91.55395		9.87371	91.92306		13.41	0.00	0.00	0	38,585.00
R2044	On 07/02/2019	Bond Future			9.99253		88.93870		9.94715	89.31465		14.38	0.00	0.00	0	108.00
R2044	On 02/05/2019	Bond Future			10.06060		90.41590		10.01382	90.79881		13.93	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			9.90372		90.63046		9.85979	91.00923		13.87	0.00	0.00	0	97,212.00
R2048	On 07/02/2019	Bond Future			9.98007		92.38270		9.93468	92.76855		14.18	0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			10.04283		89.48337		9.99609	89.87623		14.42	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			7.79954		101.61626		7.77336	101.64541		0.71	0.00	0.00	0	19,348.00
R207	On 07/02/2019	Bond Future			7.95530		99.93585		7.92150	99.96526		0.70	0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			8.20666		101.59605		8.16006	101.62666		0.65	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			8.11066		97.76289		8.07540	97.83705		1.90	0.00	0.00	0	28,717.00
R208	On 07/02/2019	Bond Future			8.23001		99.65294		8.19005	99.72825		2.05	0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			8.35327		97.90888		8.30766	97.98614		2.07	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			9.72724		71.72396		9.67818	72.04280		13.30	0.00	36,148,875.84	504	127,060.00
R209	On 01/11/2018	Bond Future	8.89	Call	139.64000		0.13964		185.44000	0.18544	139.640	11.69	0.08	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	210.38000		0.21038		280.33000	0.28033	210.380	11.83	0.11	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,702.05000		2.70205	2,538.92000	2.53892	2,702.050	12.88	12.88	0.64	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	1,475.32000		1.47532	1,665.69000	1.66569	1,475.320	13.14	13.14	0.46	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	9.82	Put	1,483.47000		1.48347	1,395.07000	1.39507	1,483.470	13.41	13.41	0.43	0.00	0	760.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/11/2018	Bond Future	9.98	Put	1,095.44000		1.09544	1,043.45000	1.04345	1,095.440		13.66	0.35	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,053.53000		1.05353	1,005.48000	1.00548	1,053.530		13.69	0.34	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.80057		73.11059	9.74995	73.43532			13.54	0.00	0.00	0	340.00
R209	On 07/02/2019	Bond Future	9.04	Call	814.31000		0.81431	947.75000	0.94775	814.310		12.48	0.23	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,955.60000		1.95560	2,139.05000	2.13905	1,955.600		13.28	0.42	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,760.07000		1.76007	1,719.56000	1.71956	1,760.070		14.23	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.86456		71.17726	9.81243	71.50793			13.75	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			185.09562		185.09562	185.12517	185.12517				0.00	0.00	0	2,149.00
R210	On 07/02/2019	Bond Future			188.70859		188.70859	188.73789	188.73789				0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			189.32274		189.32274	189.35450	189.35450				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			155.50887		155.50887	155.53706	155.53706				0.00	0.00	0	3,476.00
R212	On 07/02/2019	Bond Future			156.38933		156.38933	156.41742	156.41742				0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			159.01537		159.01537	159.04553	159.04553				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			9.57497		82.88378	9.51565	83.25406			10.85	0.00	0.00	0	32,893.00
R213	On 07/02/2019	Bond Future			9.66019		84.48626	9.59864	84.86348			10.90	0.00	0.00	0	112.00
R213	On 02/05/2019	Bond Future			9.73091		82.34259	9.66729	82.72666			11.12	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future			9.87299		70.99858	9.82906	71.29566			14.22	0.00	264,966,700.56	3,732	28,498.00
R214	On 07/02/2019	Bond Future			9.94832		72.37124	9.90298	72.67389			14.51	0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future			10.01025		70.27969	9.96361	70.58783			14.70	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 17/09/2018	Foreign Exchange Future			10.65310		10.65310	10.37520	10.37520			21.54	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future			10.79890		10.79890	10.51700	10.51700			19.34	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.96150		10.96150	10.67300	10.67300			18.45	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			11.11810		11.11810	10.82270	10.82270			18.23	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
TRY / R	On 17/09/2018		Foreign Exchange Future	2.36550	2.36550	2.14700	2.14700		45.97	0.00	0.00	0	5,270.00
TRY / R	On 14/12/2018		Foreign Exchange Future	2.24520	2.24520	2.05470	2.05470		34.23	0.00	0.00	0	0.00
TRY / R	On 18/03/2019		Foreign Exchange Future	2.13440	2.13440	1.96530	1.96530		30.51	0.00	0.00	0	0.00
TRY / R	On 14/06/2019		Foreign Exchange Future	2.04430	2.04430	1.88270	1.88270		28.86	0.00	0.00	0	0.00
ZMW / R	On 17/09/2018		Foreign Exchange Future	1.41300	1.41300	1.37930	1.37930			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.36490	1.36490	1.33260	1.33260			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.31210	1.31210	1.28100	1.28100			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.26960	1.26960	1.23930	1.23930			0.00	0.00	0	0.00

Total for Derivatives :											6,214,321,201.07	636,086	6 449 582.00
--------------------------------	--	--	--	--	--	--	--	--	--	--	-------------------------	----------------	---------------------

Grand Total:											6,214,321,201.07	636,086	6 449 582.00
---------------------	--	--	--	--	--	--	--	--	--	--	-------------------------	----------------	---------------------