



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: 23/10/2018

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 25/10/2018	Any day expiry	14.41990	14.41990		14.28730	14.28730		20.73	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry	14.42540	14.42540		14.29450	14.29450		18.48	0.00	0.00	0	225.00
\$ / R	On 30/10/2018	Any day expiry	14.42720	14.42720		14.29630	14.29630		18.64	0.00	0.00	0	2,500.00
\$ / R	On 31/10/2018	Any day expiry	14.42900	14.42900		14.29810	14.29810		18.79	0.00	3,630,800.00	252	3,606.00
\$ / R	On 31/10/2018	Any day expiry	13.00	Put	0.23380	0.00023	0.55290	0.00055	0.234	24.01	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	8.41670	0.00842	22.31600	0.02232	8.417	18.50	0.05	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	13.93	Call	517.45790	0.51746	409.43080	0.40943	517.458	18.56	0.90	0	500.00
\$ / R	On 31/10/2018	Any day expiry	13.97	Put	23.02360	0.02302	49.24260	0.04924	23.024	18.58	0.12	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.25	Put	84.70160	0.08470	140.50300	0.14050	84.702	18.70	0.32	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.34	Put	118.65130	0.11865	186.86870	0.18687	118.651	18.74	0.41	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.44	Call	154.70350	0.15470	107.69420	0.10769	154.704	18.79	0.49	0	171.00
\$ / R	On 31/10/2018	Any day expiry	14.45	Call	149.95580	0.14996	104.44290	0.10444	149.956	18.79	0.48	0	600.00
\$ / R	On 31/10/2018	Any day expiry	14.67	Call	73.94720	0.07395	51.24110	0.05124	73.947	19.51	0.29	0	250.00
\$ / R	On 31/10/2018	Any day expiry	14.82	Put	434.20230	0.43420	552.36840	0.55237	434.202	19.99	0.81	0	114.00
\$ / R	On 31/10/2018	Any day expiry	14.90	Call	31.91940	0.03192	22.89050	0.02289	31.919	20.25	0.15	0	600.00
\$ / R	On 31/10/2018	Any day expiry	15.01	Call	20.71750	0.02072	15.41210	0.01541	20.718	20.61	0.10	0	114.00

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	16.47	Call	0.32220	0.00032	0.28430	0.00028	0.322	30.36	0.00	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	0.07370	0.00007	0.08330	0.00008	0.074	33.07	0.00	0.00	0	500.00
\$ / R	On 01/11/2018	Any day expiry			14.43080	14.43080	14.30000	14.30000		18.88	0.00	0.00	0	55.00
\$ / R	On 02/11/2018	Any day expiry			14.43270	14.43270	14.30180	14.30180		18.97	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.00	Put	33.10090	0.03310	65.32680	0.06533	33.101	17.86	0.15	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry			14.43810	14.43810	14.30730	14.30730		18.32	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.04220	0.00004	0.07320	0.00007	0.042	29.26	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	17.75250	0.01775	39.60820	0.03961	17.753	16.10	0.09	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.73630	0.00074	0.60690	0.00061	0.736	29.16	0.00	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			14.45280	14.45280	14.32190	14.32190		18.54	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry			14.45640	14.45640	14.32550	14.32550		18.72	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	212.17180	0.21217	279.25290	0.27925	212.172	18.47	0.42	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	252.71490	0.25271	203.18840	0.20319	252.715	18.90	0.48	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry			14.45830	14.45830	14.32730	14.32730		18.80	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.02480	0.00002	0.03340	0.00003	0.025	30.42	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.08600	0.00009	0.13640	0.00014	0.086	24.92	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,247.60790	1.24761	1,121.47820	1.12148	1,247.608	19.21	0.97	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	347.28450	0.34728	281.70550	0.28171	347.284	18.52	0.59	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	182.44240	0.18244	146.44900	0.14645	182.442	19.77	0.37	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	176.49070	0.17649	141.61360	0.14161	176.491	19.84	0.36	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	165.11950	0.16512	132.39280	0.13239	165.120	19.98	0.34	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	137.25100	0.13725	109.90580	0.10991	137.251	20.38	0.30	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	568.95100	0.56895	672.60580	0.67261	568.951	20.38	0.70	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.46380	14.46380	14.33280	14.33280		18.59	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.46560	14.46560	14.33460	14.33460		18.66	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.46930	14.46930	14.33830	14.33830		18.71	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.47110	14.47110	14.34010	14.34010		18.75	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.48030	14.48030	14.34920	14.34920		18.77	0.00	0.00	0	166.00
\$ / R	On 29/11/2018	Any day expiry			14.48210	14.48210	14.35100	14.35100		18.79	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.48390	14.48390	14.35290	14.35290		18.83	0.00	4,046,720.00	280	6,044.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	6.43480	0.00643	11.13400	0.01113	6.435	16.81	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	85.22690	0.08523	117.22870	0.11723	85.227	17.38	0.19	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	97.16040	0.09716	131.94800	0.13195	97.160	17.48	0.21	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	570.59670	0.57060	487.94370	0.48794	570.597	17.96	0.70	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	234.37220	0.23437	293.02600	0.29303	234.372	18.31	0.38	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	440.85660	0.44086	371.51340	0.37151	440.857	18.41	0.60	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	235.39900	0.23540	196.75230	0.19675	235.399	19.76	0.38	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	229.46540	0.22947	191.73390	0.19173	229.465	19.82	0.37	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	14.32150	0.01432	12.96620	0.01297	14.322	23.65	0.03	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	4.66230	0.00466	5.30920	0.00531	4.662	24.14	0.01	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.49310	14.49310	14.36200	14.36200		18.72	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,074.42370	1.07442	1,185.74980	1.18575	1,074.424	21.48	0.80	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.49500	14.49500	14.36380	14.36380		18.74	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	125.81710	0.12582	164.21870	0.16422	125.817	17.53	0.24	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 06/12/2018	Any day expiry	14.30	Put	276.31200		0.27631		337.09610	0.33710	276.312	18.33	0.40	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	639.69950		0.63970		733.66430	0.73366	639.699	19.92	0.64	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	950.86460		0.95086		1,057.65300	1.05765	950.865	21.09	0.76	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.49680		14.49680		14.36560	14.36560		18.76	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.50420		14.50420		14.37290	14.37290		18.65	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	77.86850		0.07787		102.92630	0.10293	77.869	17.10	0.16	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	126.24360		0.12624		163.02310	0.16302	126.244	17.39	0.23	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	209.69660		0.20970		176.72970	0.17673	209.697	20.30	0.31	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	104.72970		0.10473		87.83750	0.08784	104.730	21.89	0.17	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.50600		14.50600		14.37470	14.37470		18.67	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.50970		14.50970		14.37830	14.37830		18.71	0.00	748,555,423.00	51,590	831,857.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	2.15810		0.00216		2.49740	0.00250	2.158	23.19	0.01	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	2.49220		0.00249		2.89330	0.00289	2.492	22.67	0.01	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	3.03920		0.00304		3.54480	0.00354	3.039	21.97	0.01	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	3.47450		0.00347		4.06580	0.00407	3.474	21.50	0.01	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	3.56940		0.00357		4.17970	0.00418	3.569	21.40	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	3.97770		0.00398		4.67060	0.00467	3.978	21.02	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	4.56070		0.00456		5.37410	0.00537	4.561	20.55	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	4.88640		0.00489		5.76830	0.00577	4.886	20.32	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	5.85840		0.00586		6.94980	0.00695	5.858	19.70	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	6.94600		0.00695		8.27890	0.00828	6.946	19.14	0.02	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,016.64600		2.01665		1,886.57890	1.88658	2,016.646	19.14	0.98	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	8.38090		0.00838		10.04300	0.01004	8.381	18.53	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	9.01740		0.00902		10.82880	0.01083	9.017	18.29	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	10.00010		0.01000		12.04580	0.01205	10.000	17.96	0.03	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	13.52830		0.01353		16.44660	0.01645	13.528	17.02	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	14.61350		0.01461		19.40560	0.01941	14.613	16.78	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,524.31350		1.52431		1,397.70560	1.39771	1,524.314	16.78	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	15.79640		0.01580		22.78050	0.02278	15.796	16.55	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	18.63970		0.01864		26.61110	0.02661	18.640	16.60	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,335.26630		1.33527		1,214.09710	1.21410	1,335.266	16.71	0.94	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	27.17130		0.02717		37.90040	0.03790	27.171	16.73	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	29.72650		0.02973		41.23520	0.04124	29.727	16.76	0.07	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,289.42650		1.28943		1,169.53520	1.16954	1,289.426	16.76	0.93	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	36.42950		0.03643		49.89730	0.04990	36.429	16.84	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	37.47600		0.03748		51.24000	0.05124	37.476	16.85	0.09	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,111.64430		1.11164		997.88150	0.99788	1,111.644	16.98	0.89	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	51.94430		0.05194		69.58150	0.06958	51.944	16.98	0.11	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	59.09460		0.05909		78.51640	0.07852	59.095	17.03	0.12	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,068.79460		1.06879		956.81640	0.95682	1,068.795	17.03	0.88	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	75.58770		0.07559		98.86940	0.09887	75.588	17.14	0.15	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	91.04860		0.09105		117.68330	0.11768	91.049	17.23	0.17	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	95.24870		0.09525		122.75410	0.12275	95.249	17.25	0.18	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	106.35420		0.10635		136.82900	0.13683	106.354	17.30	0.20	0.00	0	700.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	115.87980		0.11588		148.83040	0.14883	115.880	17.35	0.21	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	118.35660		0.11836		151.93460	0.15193	118.357	17.36	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	828.05660		0.82806		730.23460	0.73023	828.057	17.36	0.79	0.00	0	3,164.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	146.61310		0.14661		185.28940	0.18529	146.613	17.55	0.25	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	721.96730		0.72197		631.86490	0.63186	721.967	17.65	0.73	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	178.96180		0.17896		222.91180	0.22291	178.962	17.74	0.29	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	688.66180		0.68866		601.21180	0.60121	688.662	17.74	0.71	0.00	0	20,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	215.50560		0.21551		264.83240	0.26483	215.506	17.94	0.32	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	223.32150		0.22332		273.73170	0.27373	223.322	17.98	0.33	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	606.99520		0.60700		526.54330	0.52654	606.995	18.00	0.66	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	235.36600		0.23537		287.39840	0.28740	235.366	18.03	0.34	0.00	0	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	239.46710		0.23947		292.03980	0.29204	239.467	18.05	0.35	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	565.99000		0.56599		489.32850	0.48933	565.990	18.13	0.64	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	256.29000		0.25629		311.02850	0.31103	256.290	18.13	0.36	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	273.79040		0.27379		330.68800	0.33069	273.790	18.21	0.38	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	537.97060		0.53797		464.00780	0.46401	537.971	18.23	0.62	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	301.30620		0.30131		361.42510	0.36143	301.306	18.32	0.40	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	315.62900		0.31563		377.34870	0.37735	315.629	18.38	0.42	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	495.32900		0.49533		425.64870	0.42565	495.329	18.38	0.58	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	325.38370		0.32538		388.16710	0.38817	325.384	18.42	0.42	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	485.08370		0.48508		416.46710	0.41647	485.084	18.42	0.58	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	345.39250		0.34539		410.28080	0.41028	345.393	18.50	0.44	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	460.19600		0.46020		394.20870	0.39421	460.196	18.52	0.56	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	441.01870		0.44102		377.86700	0.37787	441.019	18.60	0.54	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	413.45770		0.41346		354.50400	0.35450	413.458	18.71	0.52	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	403.75770		0.40376		476.20400	0.47620	403.758	18.71	0.48	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	409.48950		0.40949		482.44230	0.48244	409.489	18.74	0.49	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	462.80290		0.46280		540.20400	0.54020	462.803	18.99	0.52	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	372.50290		0.37250		318.50400	0.31850	372.503	18.99	0.48	28,203,560.42	4,050	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	368.61720		0.36862		315.09890	0.31510	368.617	19.02	0.48	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	364.76630		0.36477		311.72600	0.31173	364.766	19.05	0.47	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	506.36620		0.50637		587.07300	0.58707	506.366	19.18	0.55	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	335.27380		0.33527		285.95440	0.28595	335.274	19.27	0.44	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	551.67250		0.55167		635.54630	0.63555	551.673	19.38	0.57	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	558.28360		0.55828		642.59570	0.64260	558.284	19.41	0.57	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	317.98360		0.31798		270.89570	0.27090	317.984	19.41	0.43	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	591.83270		0.59183		678.30450	0.67830	591.833	19.55	0.59	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	301.53270		0.30153		256.60450	0.25660	301.533	19.55	0.41	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	288.96000		0.28896		245.70190	0.24570	288.960	19.66	0.40	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	285.89440		0.28589		243.04900	0.24305	285.894	19.69	0.39	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	661.33550		0.66134		751.89570	0.75190	661.336	19.83	0.62	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	733.83030		0.73383		828.18330	0.82818	733.830	20.10	0.66	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	243.53030		0.24353		206.48330	0.20648	243.530	20.10	0.34	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	240.93400		0.24093		204.25170	0.20425	240.934	20.13	0.34	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	15.09	Call	221.13280	0.22113	187.24650	0.18725	221.133	20.35	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	218.77520	0.21878	185.22340	0.18522	218.775	20.38	0.32	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	207.35550	0.20736	175.22220	0.17522	207.355	20.52	0.30	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	196.53350	0.19653	165.76060	0.16576	196.533	20.66	0.29	16,975,057.52	4,050	4,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	886.83350	0.88683	987.46060	0.98746	886.834	20.66	0.71	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	926.58320	0.92658	1,028.51250	1.02851	926.583	20.80	0.72	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	966.60170	0.96660	1,070.05260	1.07005	966.602	20.92	0.74	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	163.21570	0.16322	137.28090	0.13728	163.216	21.10	0.25	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	147.80950	0.14781	124.28120	0.12428	147.810	21.32	0.23	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	144.58950	0.14459	121.56910	0.12157	144.590	21.37	0.22	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,131.74220	1.13174	1,240.61830	1.24062	1,131.742	21.42	0.78	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	141.44220	0.14144	118.91830	0.11892	141.442	21.42	0.22	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	139.89310	0.13989	117.61540	0.11762	139.893	21.44	0.22	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	128.11550	0.12812	107.71340	0.10771	128.115	21.64	0.20	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	126.71520	0.12672	106.53830	0.10654	126.715	21.67	0.20	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	125.33210	0.12533	105.37670	0.10538	125.332	21.69	0.20	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	113.55830	0.11356	95.50150	0.09550	113.558	21.91	0.18	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	109.89290	0.10989	92.43140	0.09243	109.893	21.99	0.18	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,427.77430	1.42777	1,543.74210	1.54374	1,427.774	22.26	0.84	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	96.41960	0.09642	81.16140	0.08116	96.420	22.29	0.16	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	90.34340	0.09034	75.68170	0.07568	90.343	22.43	0.15	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	81.61570	0.08162	68.15260	0.06815	81.616	22.63	0.14	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	71.78500	0.07178	59.97540	0.05998	71.785	22.83	0.12	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	69.31640	0.06932	57.92400	0.05792	69.316	22.89	0.12	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	64.63250	0.06463	54.03520	0.05404	64.633	23.00	0.11	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	61.68840	0.06169	51.59220	0.05159	61.688	23.08	0.11	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	42.54570	0.04255	35.73390	0.03573	42.546	23.68	0.08	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	32.28580	0.03229	27.24520	0.02725	32.286	24.13	0.06	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	25.71830	0.02572	21.80780	0.02181	25.718	24.50	0.05	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.52070	14.52070	14.38930	14.38930		18.62	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	159.94160	0.15994	198.85470	0.19885	159.942	17.49	0.25	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	316.81090	0.31681	376.06130	0.37606	316.811	18.24	0.40	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	674.46570	0.67447	762.99160	0.76299	674.466	19.68	0.61	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	976.06340	0.97606	1,077.47290	1.07747	976.063	20.73	0.72	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.52250	14.52250	14.39110	14.39110		18.63	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	32.95790	0.03296	44.17680	0.04418	32.958	16.76	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	43.09360	0.04309	56.92980	0.05693	43.094	16.86	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	380.33920	0.38034	326.85830	0.32686	380.339	19.05	0.47	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	347.95120	0.34795	298.39430	0.29839	347.951	19.29	0.44	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.54100	14.54100	14.40950	14.40950		18.37	0.00	1,742,400.00	120	3,594.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	27.22530	0.02723	32.33790	0.03234	27.225	16.80	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	147.89390	0.14789	183.29340	0.18329	147.894	17.01	0.23	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	622.12070	0.62212	545.67370	0.54567	622.121	17.78	0.63	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	314.62730	0.31463	371.09470	0.37109	314.627	17.83	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 31/12/2018	Any day expiry	14.96	Put	733.62590	0.73363	822.69720	0.82270	733.626	19.40	0.62	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	49.52730	0.04953	42.70270	0.04270	49.527	23.65	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	26.25610	0.02626	20.65090	0.02065	26.256	24.64	0.04	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.54460	14.54460	14.41320	14.41320		18.34	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.57420	14.57420	14.44280	14.44280		18.14	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	24.72080	0.02472	29.35230	0.02935	24.721	17.60	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.59610	14.59610	14.46480	14.46480		18.14	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.59800	14.59800	14.46660	14.46660		18.15	0.00	0.00	0	1,020.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	50.76480	0.05076	57.64570	0.05765	50.765	16.61	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	349.42250	0.34942	405.01490	0.40501	349.423	17.45	0.36	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	372.25150	0.37225	429.92720	0.42993	372.252	17.54	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	653.35550	0.65336	584.97490	0.58497	653.356	17.77	0.58	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	370.00940	0.37001	329.89490	0.32989	370.009	19.30	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	286.46920	0.28647	255.42490	0.25542	286.469	20.04	0.31	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.62150	14.62150	14.49000	14.49000		18.13	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.64860	14.64860	14.51700	14.51700		18.20	0.00	0.00	0	5,787.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	72.40810	0.07241	81.53090	0.08153	72.408	16.51	0.10	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	395.69420	0.39569	450.83780	0.45084	395.694	17.42	0.36	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	418.95450	0.41895	476.03630	0.47604	418.954	17.50	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	685.42870	0.68543	621.26880	0.62127	685.429	17.97	0.55	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	419.91840	0.41992	380.28360	0.38028	419.918	19.43	0.38	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	333.33780	0.33334	302.56960	0.30257	333.338	20.15	0.31	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.68120	14.68120	14.54940	14.54940		18.24	0.00	3,670,300.00	250	55,513.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	2.72840	0.00273	3.57720	0.00358	2.728	21.65	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	10.06340	0.01006	12.68900	0.01269	10.063	17.11	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	37.76290	0.03776	44.35930	0.04436	37.763	16.71	0.06	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	40.33660	0.04034	47.22180	0.04722	40.337	16.69	0.06	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	74.01710	0.07402	84.21340	0.08421	74.017	16.49	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	76.22730	0.07623	86.62010	0.08662	76.227	16.48	0.10	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	85.61020	0.08561	96.81720	0.09682	85.610	16.44	0.11	0.00	0	14,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	91.93310	0.09193	103.67250	0.10367	91.933	16.41	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	101.40950	0.10141	114.66540	0.11467	101.410	16.38	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	105.70430	0.10570	120.42480	0.12042	105.704	16.36	0.13	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	121.06670	0.12107	141.09900	0.14110	121.067	16.31	0.15	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	137.12590	0.13713	159.32950	0.15933	137.126	16.38	0.16	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	143.52670	0.14353	166.56590	0.16657	143.527	16.41	0.17	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	166.36360	0.16636	192.29740	0.19230	166.364	16.50	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	176.16110	0.17616	203.29830	0.20330	176.161	16.53	0.20	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	188.95400	0.18895	217.62510	0.21763	188.954	16.58	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	202.36460	0.20236	232.60490	0.23260	202.365	16.62	0.22	0.00	0	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	225.11750	0.22512	257.93840	0.25794	225.118	16.70	0.24	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	231.06060	0.23106	264.53810	0.26454	231.061	16.71	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	237.10320	0.23710	271.24460	0.27124	237.103	16.73	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	246.36410	0.24636	281.50540	0.28151	246.364	16.76	0.25	0.00	0	17,981.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	259.07090	0.25907	295.55980	0.29556	259.071	16.79	0.26	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	282.31290	0.28231	322.76040	0.32276	282.313	16.86	0.28	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	296.16980	0.29617	339.09650	0.33910	296.170	16.89	0.29	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	334.02590	0.33403	381.94660	0.38195	334.026	17.02	0.31	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	350.49930	0.35050	399.88190	0.39988	350.499	17.09	0.32	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	420.88190	0.42088	476.11270	0.47611	420.882	17.37	0.36	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	458.73570	0.45874	516.86200	0.51686	458.736	17.51	0.38	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	849.67540	0.84968	776.71550	0.77672	849.675	17.55	0.62	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	493.28620	0.49329	553.91550	0.55392	493.286	17.63	0.40	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	539.62690	0.53963	603.43290	0.60343	539.627	17.79	0.42	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	544.90880	0.54491	609.06190	0.60906	544.909	17.81	0.42	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	762.10270	0.76210	695.50310	0.69550	762.103	17.86	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	752.89530	0.75290	686.98620	0.68699	752.895	17.89	0.57	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	571.69530	0.57170	637.58620	0.63759	571.695	17.89	0.43	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	588.07780	0.58808	654.99960	0.65500	588.078	17.94	0.44	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	604.68470	0.60468	672.68810	0.67269	604.685	18.00	0.45	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	655.85730	0.65586	727.41610	0.72742	655.857	18.15	0.47	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	709.23090	0.70923	784.02580	0.78403	709.231	18.32	0.49	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	752.28620	0.75229	829.30960	0.82931	752.286	18.45	0.51	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	758.53090	0.75853	835.86850	0.83587	758.531	18.47	0.51	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	764.79450	0.76479	842.44530	0.84245	764.794	18.49	0.51	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	771.08450	0.77108	849.04710	0.84905	771.084	18.50	0.51	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	559.24150	0.55924	509.92940	0.50993	559.242	18.79	0.45	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	901.42570	0.90143	985.35890	0.98536	901.426	18.88	0.56	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	942.15610	0.94216	1,027.78330	1.02778	942.156	19.00	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	955.89220	0.95589	1,042.07510	1.04208	955.892	19.04	0.57	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	962.78780	0.96279	1,049.24680	1.04925	962.788	19.05	0.58	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	501.77110	0.50177	457.51780	0.45752	501.771	19.13	0.42	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,004.57750	1.00458	1,092.66230	1.09266	1,004.578	19.17	0.59	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,011.60720	1.01161	1,099.96270	1.09996	1,011.607	19.19	0.59	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,097.41850	1.09742	1,188.91230	1.18891	1,097.419	19.41	0.61	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	424.42820	0.42443	387.52030	0.38752	424.428	19.66	0.36	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	421.92690	0.42193	385.25950	0.38526	421.927	19.68	0.36	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	412.08550	0.41209	376.36390	0.37636	412.086	19.76	0.36	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	407.25800	0.40726	372.00350	0.37200	407.258	19.80	0.35	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	402.49630	0.40250	367.70050	0.36770	402.496	19.83	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	375.17890	0.37518	343.04260	0.34304	375.179	20.07	0.33	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	343.91260	0.34391	314.85790	0.31486	343.913	20.36	0.30	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	339.96990	0.33997	311.30810	0.31131	339.970	20.39	0.30	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	328.45090	0.32845	300.93440	0.30093	328.451	20.51	0.29	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	308.47710	0.30848	282.95960	0.28296	308.477	20.72	0.28	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	286.66260	0.28666	261.79790	0.26180	286.663	20.97	0.26	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	259.06190	0.25906	236.70190	0.23670	259.062	21.24	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	246.99100	0.24699	225.82740	0.22583	246.991	21.36	0.23	0.00	0	134,750.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	219.42610	0.21943	201.01260	0.20101	219.426	21.67	0.21	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	216.86260	0.21686	198.70520	0.19871	216.863	21.70	0.20	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	176.00320	0.17600	161.95160	0.16195	176.003	22.25	0.17	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	174.99960	0.17500	161.04990	0.16105	175.000	22.27	0.17	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	170.07810	0.17008	156.62390	0.15662	170.078	22.34	0.16	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	164.37970	0.16438	151.49790	0.15150	164.380	22.44	0.16	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	163.45130	0.16345	150.66390	0.15066	163.451	22.45	0.16	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	162.52900	0.16253	149.83310	0.14983	162.529	22.47	0.16	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	151.06570	0.15107	139.52530	0.13953	151.066	22.66	0.15	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	145.28250	0.14528	134.32260	0.13432	145.283	22.77	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	130.12580	0.13013	121.51080	0.12151	130.126	23.08	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	104.57030	0.10457	101.03230	0.10103	104.570	24.13	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	90.58410	0.09058	88.59610	0.08860	90.584	25.08	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.69750	14.69750	14.56560	14.56560		18.23	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	346.34780	0.34635	394.13900	0.39414	346.348	17.04	0.31	68,435,463.45	15,000	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.70110	14.70110	14.56920	14.56920		18.24	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	93.57370	0.09357	105.57340	0.10557	93.574	16.40	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	436.82350	0.43682	491.77310	0.49177	436.823	17.39	0.36	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	460.34540	0.46035	517.06820	0.51707	460.345	17.48	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	714.31230	0.71431	654.01570	0.65402	714.312	18.19	0.53	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	460.87190	0.46087	422.48300	0.42248	460.872	19.58	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	377.04950	0.37705	346.61500	0.34661	377.049	20.26	0.32	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.70830	14.70830	14.57640	14.57640		18.22	0.00	0.00	0	55.00
\$ / R	On 30/04/2019	Any day expiry			14.75910	14.75910	14.62690	14.62690		18.25	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	113.36210	0.11336	129.72090	0.12972	113.362	16.21	0.13	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,487.23990	1.48724	1,383.10390	1.38310	1,487.240	16.54	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	474.66280	0.47466	528.34520	0.52835	474.663	17.33	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	498.37310	0.49837	553.75500	0.55376	498.373	17.42	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	741.35750	0.74136	683.60400	0.68360	741.358	18.40	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	499.32590	0.49933	461.42850	0.46143	499.326	19.72	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	420.30870	0.42031	389.28690	0.38929	420.309	20.34	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.81590	14.81590	14.68290	14.68290		18.34	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	130.26370	0.13026	149.82840	0.14983	130.264	16.02	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	509.13580	0.50914	562.33150	0.56233	509.136	17.34	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	533.06680	0.53307	587.81260	0.58781	533.067	17.43	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	768.45410	0.76845	711.78410	0.71178	768.454	18.68	0.49	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	536.42130	0.53642	497.55840	0.49756	536.421	19.96	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	457.95030	0.45795	425.38800	0.42539	457.950	20.57	0.32	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.82140	14.82140	14.68830	14.68830		18.32	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.84160	14.84160	14.70810	14.70810		18.42	0.00	4,155,648.00	280	19,226.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.65230	0.00765	8.03440	0.00803	7.652	18.18	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	36.74950	0.03675	48.48430	0.04848	36.749	14.76	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	91.10660	0.09111	109.88910	0.10989	91.107	15.50	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	132.00480	0.13200	154.31950	0.15432	132.005	15.87	0.13	0.00	0	911.00

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	13.00	Put	136.06260	0.13606	158.68350	0.15868	136.063	15.90	0.13	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	191.42650	0.19143	217.60530	0.21761	191.427	16.28	0.17	154,210,658.40	60,000	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	370.76940	0.37077	409.54620	0.40955	370.769	16.91	0.28	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	389.21170	0.38921	429.30900	0.42931	389.212	16.96	0.29	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,289.32400	1.28932	1,199.50810	1.19951	1,289.324	17.06	0.69	10,302,179.52	1,000	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,054.58870	1.05459	981.18050	0.98118	1,054.589	17.71	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	981.01740	0.98102	912.11260	0.91211	981.017	17.97	0.58	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	747.51240	0.74751	813.48430	0.81348	747.512	18.06	0.43	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	880.38890	0.88039	817.45280	0.81745	880.389	18.37	0.53	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	775.74950	0.77575	0.00000	0.00000	775.749	18.82	0.48	7,194,890.08	1,000	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.55	Call	634.65820	0.63466	588.73060	0.58873	634.658	19.53	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	615.46990	0.61547	571.10180	0.57110	615.470	19.65	0.40	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	569.48690	0.56949	528.58400	0.52858	569.487	19.94	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	541.08010	0.54108	502.35660	0.50236	541.080	20.14	0.36	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	523.08930	0.52309	485.75130	0.48575	523.089	20.27	0.35	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	236.80710	0.23681	224.65570	0.22466	236.807	23.11	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.85260	14.85260	14.71900	14.71900		18.41	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	804.70060	0.80470	872.78450	0.87278	804.701	18.19	0.45	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	323.88430	0.32388	300.85590	0.30086	323.884	21.97	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.86720	14.86720	14.73340	14.73340		18.42	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	143.35320	0.14335	165.14860	0.16515	143.353	15.85	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	536.85120	0.53685	589.74940	0.58975	536.851	17.34	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	560.92960	0.56093	615.26200	0.61526	560.930	17.43	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	789.45640	0.78946	733.54880	0.73355	789.456	18.91	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	565.60140	0.56560	525.78360	0.52578	565.601	20.16	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	489.53920	0.48954	454.53830	0.45454	489.539	20.74	0.32	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.87270	14.87270	14.73890	14.73890		18.39	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.87640	14.87640	14.74250	14.74250		18.48	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	263.94250	0.26394	293.89980	0.29390	263.943	16.56	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	477.26820	0.47727	442.49070	0.44249	477.268	20.90	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.92810	14.92810	14.79330	14.79330		18.54	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	154.83940	0.15484	181.68420	0.18168	154.839	15.58	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	565.51660	0.56552	618.58610	0.61859	565.517	17.32	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	589.68380	0.58968	644.07300	0.64407	589.684	17.41	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	818.92210	0.81892	763.06290	0.76306	818.922	19.12	0.47	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	601.75440	0.60175	560.55130	0.56055	601.754	20.33	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	527.03690	0.52704	489.45300	0.48945	527.037	20.87	0.32	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.93000	14.93000	14.79510	14.79510		18.54	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.95260	14.95260	14.81720	14.81720		18.53	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	718.08560	0.71809	778.27370	0.77827	718.086	17.77	0.39	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	585.67320	0.58567	545.46170	0.54546	585.673	20.60	0.35	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.98470	14.98470	14.84860	14.84860		18.60	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	168.35390	0.16835	195.14190	0.19514	168.354	15.50	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	591.40960	0.59141	642.71610	0.64272	591.410	17.36	0.34	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 30/08/2019	Any day expiry	14.25	Put	614.07160	0.61407	668.18080	0.66818	614.072	17.41	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	838.00740	0.83801	782.40920	0.78241	838.007	19.34	0.46	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	627.99070	0.62799	586.14980	0.58615	627.991	20.52	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	552.24700	0.55225	514.12420	0.51412	552.247	21.02	0.32	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.99040	14.99040	14.85410	14.85410		18.58	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.99610	14.99610	14.85960	14.85960		18.59	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	296.56930	0.29657	283.06340	0.28306	296.569	24.46	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.01690	15.01690	14.87990	14.87990		18.58	0.00	0.00	0	19,899.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.18100	0.01418	14.38160	0.01438	14.181	17.00	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	75.02670	0.07503	88.58160	0.08858	75.027	14.29	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	481.56370	0.48156	524.16920	0.52417	481.564	17.07	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	505.54940	0.50555	549.43870	0.54944	505.549	17.13	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	555.53330	0.55553	601.99720	0.60200	555.533	17.24	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	577.15090	0.57715	624.68820	0.62469	577.151	17.29	0.33	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	608.19260	0.60819	659.24910	0.65925	608.193	17.36	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	666.08900	0.66609	721.29570	0.72130	666.089	17.52	0.36	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	876.91750	0.87692	941.13290	0.94113	876.918	18.14	0.42	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,287.54480	1.28754	1,364.46360	1.36446	1,287.545	19.10	0.52	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.55	Call	869.74700	0.86975	812.86250	0.81286	869.747	19.34	0.46	0.00	0	30,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,409.74910	1.40975	1,490.04710	1.49005	1,409.749	19.35	0.54	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	777.07270	0.77707	726.03060	0.72603	777.073	19.79	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	492.80380	0.49280	458.99510	0.45900	492.804	21.61	0.28	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	432.76410	0.43276	403.03550	0.40304	432.764	22.12	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	405.71030	0.40571	377.85360	0.37785	405.710	22.38	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	396.00150	0.39600	369.54440	0.36954	396.002	22.48	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	362.71310	0.36271	340.37820	0.34038	362.713	23.10	0.21	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	348.66950	0.34867	327.41530	0.32742	348.669	23.42	0.21	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	337.05810	0.33706	316.70010	0.31670	337.058	23.71	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	334.27590	0.33428	314.13230	0.31413	334.276	23.78	0.20	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	294.99910	0.29500	277.92520	0.27793	294.999	24.96	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.04330	15.04330	14.90560	14.90560		18.63	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	182.77670	0.18278	209.62480	0.20962	182.777	15.47	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	614.73980	0.61474	664.36840	0.66437	614.740	17.37	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	637.48340	0.63748	689.77840	0.68978	637.483	17.42	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	863.83440	0.86383	807.81940	0.80782	863.834	19.49	0.45	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	658.13420	0.65813	614.14620	0.61415	658.134	20.64	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	579.36950	0.57937	540.12480	0.54012	579.369	21.13	0.32	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.04710	15.04710	14.90930	14.90930		18.64	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.10250	15.10250	14.96380	14.96380		18.71	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	197.52750	0.19753	225.50410	0.22550	197.528	15.48	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	638.50880	0.63851	686.85360	0.68685	638.509	17.41	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	661.39780	0.66140	712.23150	0.71223	661.398	17.47	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	883.35010	0.88335	828.35100	0.82835	883.350	19.72	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	683.29430	0.68329	638.99340	0.63899	683.294	20.83	0.35	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	17.09	Call	606.99950	0.60700	567.53260	0.56753	606.999	21.31	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.16050	15.16050	15.02180	15.02180		18.84	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	212.38220	0.21238	241.72480	0.24172	212.382	15.55	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	660.96090	0.66096	709.25540	0.70926	660.961	17.50	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	684.07770	0.68408	733.19090	0.73319	684.078	17.55	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	912.19610	0.91220	857.80770	0.85781	912.196	19.97	0.44	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	714.20150	0.71420	670.38670	0.67039	714.201	21.04	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	639.68970	0.63969	600.59800	0.60060	639.690	21.51	0.32	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.16650	15.16650	15.02780	15.02780		18.84	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.18840	15.18840	15.04970	15.04970		18.93	0.00	0.00	0	2,200.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	48.66630	0.04867	51.12940	0.05113	48.666	14.39	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	445.42770	0.44543	486.45250	0.48645	445.428	16.89	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	648.17290	0.64817	609.47950	0.60948	648.173	21.64	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	372.97810	0.37298	343.52550	0.34353	372.978	25.23	0.19	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.22440	15.22440	15.08570	15.08570		18.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	230.26140	0.23026	259.24190	0.25924	230.261	15.67	0.16	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	682.72520	0.68273	731.76650	0.73177	682.725	17.55	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	706.02270	0.70602	756.04370	0.75604	706.023	17.61	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	940.70530	0.94071	886.86580	0.88687	940.705	20.20	0.43	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	747.57920	0.74758	704.11810	0.70412	747.579	21.23	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	674.88820	0.67489	635.63460	0.63563	674.888	21.69	0.32	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.22840	15.22840	15.08970	15.08970		19.02	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.28630	15.28630	15.14760	15.14760		19.12	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.34830	15.34830	15.20960	15.20960		19.19	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.37630	15.37630	15.23760	15.23760		19.26	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			15.41020	15.41020	15.27150	15.27150		19.28	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.46420	15.46420	15.32550	15.32550		19.34	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.53210	15.53210	15.39340	15.39340		19.45	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.55210	15.55210	15.41340	15.41340		19.46	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.64400	15.64400	15.50530	15.50530		19.55	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.73990	15.73990	15.60120	15.60120		19.63	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.50970	14.50970	14.37830	14.37830		18.71	0.00	0.00	0	320.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.68120	14.68120	14.54940	14.54940		18.24	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.84160	14.84160	14.70810	14.70810		18.42	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			15.01690	15.01690	14.87990	14.87990		18.57	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.18840	15.18840	15.04970	15.04970		18.93	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			18.82310	18.82310	18.65860	18.65860		17.61	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future			18.86850	18.86850	18.70340	18.70340		17.51	0.00	24,321,496.50	1,289	438,737.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	330.30720	0.33031	277.22740	0.27723	330.307	18.02	0.38	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future			19.19020	19.19020	19.02430	19.02430		17.30	0.00	0.00	0	8,144.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	345.77100	0.34577	383.03970	0.38304	345.771	17.17	0.26	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	836.88040	0.83688	921.35880	0.92136	836.880	17.29	0.48	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 18/03/2019	Foreign Exchange Future	20.00	Call	535.10460		0.53510	480.70650	0.48071	535.105	17.84	0.38	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	482.91590		0.48292	435.08090	0.43508	482.916	17.97	0.35	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	235.87020		0.23587	214.13600	0.21414	235.870	19.04	0.19	0.00	0	500.00	
£ / R	On 14/06/2019	Foreign Exchange Future			19.48900		19.48900	19.32150	19.32150		17.75	0.00	0.00	0	5,506.00	
£ / R	On 16/09/2019	Foreign Exchange Future			19.82040		19.82040	19.64750	19.64750		18.17	0.00	0.00	0	10,363.00	
£ / R	On 13/12/2019	Foreign Exchange Future			20.14700		20.14700	19.97220	19.97220		18.70	0.00	0.00	0	0.00	
£ / R	On 16/03/2020	Foreign Exchange Future			20.50590		20.50590	20.33100	20.33100		19.17	0.00	0.00	0	0.00	
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12989		0.12989	0.12790	0.12790		25.12	0.00	0.00	0	6,905.00	
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13254		0.13254	0.13051	0.13051		22.99	0.00	0.00	0	0.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13502		0.13502	0.13296	0.13296		22.32	0.00	0.00	0	0.00	
€ / R	On 30/11/2018	Any day expiry			16.64230		16.64230	16.51250	16.51250		17.18	0.00	0.00	0	37.00	
€ / R	On 14/12/2018	Foreign Exchange Future			16.69080		16.69080	16.55990	16.55990		17.20	0.00	7,560,932.40	453	106,373.00	
€ / R	On 18/03/2019	Foreign Exchange Future			17.03630		17.03630	16.90550	16.90550		16.98	0.00	0.00	0	36,311.00	
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	155.67650		0.15568	177.88890	0.17789	155.676	15.31	0.17	0.00	0	462.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,294.97320		1.29497	1,196.64860	1.19665	1,294.973	15.60	0.75	0.00	0	650.00	
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	911.58680		0.91159	988.94070	0.98894	911.587	17.44	0.54	0.00	0	462.00	
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	175.29190		0.17529	158.79090	0.15879	175.292	21.01	0.16	0.00	0	462.00	
€ / R	On 14/06/2019	Foreign Exchange Future			17.36140		17.36140	17.22870	17.22870		17.18	0.00	0.00	0	4,906.00	
€ / R	On 14/08/2019	Any day expiry			17.59560		17.59560	17.46070	17.46070		17.32	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	17.01	Put	758.09580		0.75810	817.46540	0.81747	758.096	16.52	0.38	0.00	0	31,200.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	544.16130		0.54416	511.94380	0.51194	544.161	19.90	0.30	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			17.72380		17.72380	17.58650	17.58650		17.34	0.00	0.00	0	8,262.00	
€ / R	On 13/12/2019	Foreign Exchange Future			18.03850		18.03850	17.89900	17.89900		17.58	0.00	0.00	0	0.00	
€ / R	On 16/03/2020	Foreign Exchange Future			18.43360		18.43360	18.29940	18.29940		17.83	0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			98.06000		98.06000	98.08000	98.08000			0.00	0.00	0	51.00	
AL37	On 01/11/2018	Index Future			589.89100		589.89100	590.18200	590.18200			0.00	0.00	0	0.00	
AL37	On 07/02/2019	Index Future			601.23200		601.23200	601.52800	601.52800			0.00	0.00	0	0.00	
AL37	On 02/05/2019	Index Future			611.22500		611.22500	611.52600	611.52600			0.00	0.00	0	0.00	
AL37	On 01/08/2019	Index Future			622.31600		622.31600	622.63000	622.63000			0.00	0.00	0	0.00	
AL7T	On 01/11/2018	Index Future			679.55600		679.55600	679.91200	679.91200			0.00	0.00	0	0.00	
AL7T	On 07/02/2019	Index Future			692.62100		692.62100	692.98300	692.98300			0.00	0.00	0	0.00	
AL7T	On 02/05/2019	Index Future			704.13300		704.13300	704.50100	704.50100			0.00	0.00	0	0.00	
AL7T	On 01/08/2019	Index Future			716.90900		716.90900	717.29300	717.29300			0.00	0.00	0	0.00	
ALBI	On 01/11/2018	Index Future			614.65300		614.65300	614.79300	614.79300			0.00	614,653,000.00	100	490.00	
ALBI	On 07/02/2019	Index Future			626.47000		626.47000	626.61300	626.61300			0.00	626,470,000.00	100	748.00	
ALBI	On 02/05/2019	Index Future			636.88300		636.88300	637.02700	637.02700			0.00	0.00	0	0.00	
ALBI	On 01/08/2019	Index Future			648.43900		648.43900	648.59500	648.59500			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
AU\$ / R	On 14/12/2018	Foreign Exchange Future	10.25060		10.25060		10.19970	10.19970		14.42	0.00	0.00	0	32,165.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.38570		10.38570		10.33500	10.33500		14.15	0.00	0.00	0	420.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.51630		10.51630		10.46500	10.46500		14.41	0.00	0.00	0	4,929.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.66200		10.66200		10.60840	10.60840		14.75	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.80710		10.80710		10.75150	10.75150		15.21	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.96610		10.96610		10.91090	10.91090		15.63	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	11.08090		11.08090		10.99010	10.99010		15.39	0.00	0.00	0	600.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	11.23400		11.23400		11.14300	11.14300		15.05	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	11.37210		11.37210		11.28090	11.28090		15.51	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	11.39030		11.39030		11.29880	11.29880		15.93	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	11.54110		11.54110		11.44880	11.44880		16.30	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.69060		11.69060		11.59870	11.59870		16.56	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	14.64440		14.64440		14.48460	14.48460		16.85	0.00	0.00	0	1,748.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.96420		14.96420		14.80330	14.80330		17.24	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	15.26460		15.26460		15.10120	15.10120		17.85	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.59930		15.59930		15.43160	15.43160		18.31	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.88860		15.88860		15.71600	15.71600		18.54	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	16.55250		16.55250		16.37490	16.37490		19.00	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.08410		2.08410		2.06600	2.06600		16.54	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.10150		2.10150		2.08340	2.08340		15.97	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.11890		2.11890		2.10050	2.10050		16.11	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future	188.11010		188.11010		124.45380	124.45380			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.26060		2.26060		2.24250	2.24250		16.50	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.30890		2.30890		2.29070	2.29070		16.20	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.35440		2.35440		2.33650	2.33650		16.59	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.39700		2.39700		2.37870	2.37870		17.02	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.53880		2.53880		2.52050	2.52050		17.98	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.60950		2.60950		2.59090	2.59090		18.22	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

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
ES33	On 01/11/2018	Bond Future		11.18543	74.64848		11.18181	74.66922			0.00	0.00	0	7,037.00
ES33	On 07/02/2019	Bond Future		11.32638	76.08356		11.32262	76.10466			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.44608	73.55858		11.44220	73.57998			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.57788	74.89265		11.57366	74.91550			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		11.39954	76.72347		11.40086	76.71492			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.53211	78.19846		11.53349	78.18970			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.65027	75.23801		11.65171	75.22904			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.77726	76.60232		11.77858	76.59424			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		608.60800	608.60800		608.72700	608.72700			0.00	0.00	0	105.00
GOVI	On 07/02/2019	GOVI		620.30900	620.30900		620.42900	620.42900			0.00	0.00	0	357.00
GOVI	On 02/05/2019	GOVI		630.61900	630.61900		630.74100	630.74100			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		642.06200	642.06200		642.19500	642.19500			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.85280	1.85280		1.83630	1.83630		18.42	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.87700	1.87700		1.86050	1.86050		18.47	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.89960	1.89960		1.88290	1.88290		18.38	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future		132.57150	132.57150		132.78169	132.78169			0.00	0.00	0	529.00
I2025	On 07/02/2019	Bond Future		133.73956	133.73956		133.95370	133.95370			0.00	0.00	0	21.00
I2025	On 02/05/2019	Bond Future		135.98223	135.98223		136.19981	136.19981			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		138.42870	138.42870		138.65172	138.65172			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		100.60783	100.60783		100.77966	100.77966			0.00	0.00	0	1,648.00
I2029	On 07/02/2019	Bond Future		102.56768	102.56768		102.74276	102.74276			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		103.21517	103.21517		103.39310	103.39310			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		105.10748	105.10748		105.28973	105.28973			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		103.38322	103.38322		103.11408	103.11408			0.00	0.00	0	603.00
I2033	On 07/02/2019	Bond Future		105.39716	105.39716		105.12269	105.12269			0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future		106.02009	106.02009		105.74077	105.74077			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		107.96379	107.96379		107.68053	107.68053			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		123.06870	123.06870		122.67806	122.67806			0.00	0.00	0	2,886.00
I2038	On 07/02/2019	Bond Future		123.87475	123.87475		123.47652	123.47652			0.00	0.00	0	6,960.00
I2038	On 02/05/2019	Bond Future		125.95204	125.95204		125.54693	125.54693			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
I2038	On 01/08/2019	Bond Future		128.20877	128.20877		127.79758	127.79758			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		116.93927	116.93927		116.92073	116.92073			0.00	0.00	0	2,927.00
I2046	On 07/02/2019	Bond Future		119.21730	119.21730		119.19844	119.19844			0.00	0.00	0	9,155.00
I2046	On 02/05/2019	Bond Future		119.53120	119.53120		119.51181	119.51181			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		121.72253	121.72253		121.70405	121.70405			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		122.80469	122.80469		122.78541	122.78541			0.00	0.00	0	2,795.00
I2050	On 07/02/2019	Bond Future		123.42562	123.42562		123.40570	123.40570			0.00	0.00	0	7,315.00
I2050	On 02/05/2019	Bond Future		125.49533	125.49533		125.47504	125.47504			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		125.97872	125.97872		125.95938	125.95938			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		254.06300	254.06300		253.85400	253.85400			0.00	25,406,300.00	10	407.00
IGOV	On 07/02/2019	Index Future		259.01200	259.01200		258.79900	258.79900			0.00	0.00	0	414.00
IGOV	On 02/05/2019	Index Future		263.35600	263.35600		263.13900	263.13900			0.00	0.00	0	0.00
IGOV	On 01/08/2019	Index Future		268.18600	268.18600		267.96700	267.96700			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		0.14250	0.14250		0.14100	0.14100			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.14190	0.14190		0.14000	0.14000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14160	0.14160		0.13970	0.13970			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.76090	1.76090		1.75270	1.75270		15.14	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.78960	1.78960		1.78140	1.78140		15.09	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.81620	1.81620		1.80810	1.80810		15.50	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.49720	9.49720		9.43250	9.43250		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.62100	9.62100		9.55610	9.55610		14.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.74150	9.74150		9.67630	9.67630		15.12	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.87720	9.87720		9.80950	9.80950		15.58	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.37550	10.37550		10.30690	10.30690		16.53	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.53520	10.53520		10.46390	10.46390		16.86	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.35120	1.35120		1.34100	1.34100			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.35830	1.35830		1.34750	1.34750			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.36500	1.36500		1.35300	1.35300			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.30040	1.30040		1.30080	1.30080			0.00	0.00	0	30.00

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
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.15030		1.15030		1.15170	1.15170			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.16040		1.16040		1.16190	1.16190			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16980		1.16980		1.17140	1.17140			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.69910		7.69910	0.12860	7.81870	7.81870		19.77	0.00	79,205,877.09	80,000	80,000.00
R186	On 01/11/2018	Bond Future			9.16577		111.46457		9.15668	111.51840		7.12	0.00	3,140,402,795.18	28,174	39,407.00
R186	On 01/11/2018	Bond Future	7.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.57	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.46	Call	0.04000		0.00004		0.10000	0.00010	0.040	6.56	0.00	0.00	0	5,000.00
R186	On 01/11/2018	Bond Future	8.90	Put	1,641.44000		1.64144		1,605.02000	1.60502	1,641.440	6.84	0.91	0.00	0	2,500.00
R186	On 01/11/2018	Bond Future	9.14	Put	572.09000		0.57209		569.65000	0.56965	572.090	7.04	0.55	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future			9.26267		108.30290		9.25313	108.35766		7.37	0.00	3,128,437,569.40	28,886	23,911.00
R186	On 07/02/2019	Bond Future	8.30	Call	143.50000		0.14350		150.84000	0.15084	143.500	6.72	0.08	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	279.14000		0.27914		291.07000	0.29107	279.140	6.82	0.14	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	610.95000		0.61095		631.08000	0.63108	610.950	7.05	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,220.59000		2.22059		2,196.83000	2.19683	2,220.590	7.28	0.58	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,748.04000		1.74804		1,784.26000	1.78426	1,748.040	7.38	0.51	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.90	Put	578.93000		0.57893		573.68000	0.57368	578.930	8.00	0.21	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	558.61000		0.55861		553.60000	0.55360	558.610	8.02	0.21	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.34965		110.10270		9.33969	110.15832		7.33	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.62	Call	720.04000		0.72004		737.45000	0.73745	720.040	6.82	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.70	Call	846.80000		0.84680		866.13000	0.86613	846.800	6.89	0.26	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,930.40000		1.93040		1,961.74000	1.96174	1,930.400	7.29	0.45	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,207.62000		2.20762		2,241.20000	2.24120	2,207.620	7.37	0.49	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,196.61000		1.19661		1,186.34000	1.18634	1,196.610	8.06	0.29	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.07	Put	1,060.74000		1.06074		1,051.84000	1.05184	1,060.740	8.20	0.26	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.44682		106.80133		9.43608	106.85949		7.87	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			301.61502		301.61502		301.43609	301.43609			0.00	0.00	0	3.00
R197	On 07/02/2019	Bond Future			300.14333		300.14333		299.96065	299.96065			0.00	0.00	0	2,350.00
R197	On 02/05/2019	Bond Future			305.17637		305.17637		304.99028	304.99028			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.21807		303.21807		303.03169	303.03169			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			236.14873		236.14873		235.56208	235.56208			0.00	0.00	0	2,075.00
R202	On 07/02/2019	Bond Future			236.84634		236.84634		236.24821	236.24821			0.00	0.00	0	8,070.00
R202	On 02/05/2019	Bond Future			240.81825		240.81825		240.20948	240.20948			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			241.22140		241.22140		240.60413	240.60413			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
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	8.52170		98.67728		8.50762	98.72644		3.88	0.00	1,751,719,074.56	17,752	36,976.00
R2023	On 07/02/2019	Bond Future	8.63004		100.57433		8.61485	100.62437		3.84	0.00	1,777,852,431.41	17,677	33,303.00
R2023	On 02/05/2019	Bond Future	8.72084		98.31852		8.70460	98.36934		4.28	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future	8.82725		100.10184		8.80922	100.15497		4.34	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	9.57982		91.38002		9.57065	91.43773		9.68	0.00	6,391,118,598.80	69,940	48,623.00
R2030	On 07/02/2019	Bond Future	9.66883		89.12740		9.65931	89.18607		10.10	0.00	2,051,088,856.20	23,013	28,967.00
R2030	On 07/02/2019	Bond Future	8.90	Call	313.58000	0.31358	326.74000	0.32674	313.580	9.07	0.14	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	701.36000	0.70136	723.78000	0.72378	701.360	9.44	0.26	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,715.81000	1.71581	1,752.78000	1.75278	1,715.810	9.96	0.48	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,965.12000	1.96512	2,004.56000	2.00456	1,965.120	10.03	0.52	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	807.68000	0.80768	800.51000	0.80051	807.680	10.66	0.25	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future	9.75006		90.60847		9.74022	90.66803		10.03	0.00	0.00	0	0.00
R2030	On 01/08/2019	Bond Future	9.84203		88.24713		9.83158	88.30908		10.88	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	9.78009		89.53053		9.76593	89.62665		10.91	0.00	1,571,529,393.09	17,553	32,510.00
R2032	On 07/02/2019	Bond Future	9.87128		91.25179		9.85660	91.34962		10.92	0.00	1,601,742,669.87	17,553	22,009.00
R2032	On 02/05/2019	Bond Future	9.95032		88.61307		9.93516	88.71249		11.27	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future	10.03665		90.22011		10.02074	90.32266		11.78	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	9.91016		93.32790		9.91108	93.32099		11.61	0.00	1,112,188,584.30	11,917	41,542.00
R2035	On 07/02/2019	Bond Future	10.00206		95.12209		10.00302	95.11501		11.64	0.00	1,073,167,419.38	11,282	40,480.00
R2035	On 02/05/2019	Bond Future	10.07705		92.20555		10.07805	92.19827		12.06	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future	10.15997		93.87791		10.16082	93.87182		12.63	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	9.97943		89.92388		9.98029	89.91740		12.17	0.00	1,191,761,181.64	13,253	52,209.00
R2037	On 07/02/2019	Bond Future	10.06464		87.39264		10.06554	87.38597		12.81	0.00	1,165,031,283.84	13,331	24,714.00
R2037	On 02/05/2019	Bond Future	10.14113		88.84487		10.14207	88.83800		12.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future	10.22700		86.20119		10.22779	86.19550		13.91	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	10.06441		93.10790		10.06527	93.10098		12.54	0.00	1,324,552,985.40	14,226	24,511.00
R2040	On 01/11/2018	Bond Future	8.50	Call	0.00000	0.00000	0.00000	0.00000	0.000	11.26	0.00	0.00	0	2,950.00

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
R2040	On 01/11/2018	Bond Future	9.10	Call	0.00000	0.00000			0.00000	0.00000	0.000	11.26	0.00	0.00	0	2,950.00
R2040	On 01/11/2018	Bond Future	9.20	Call	0.00000	0.00000			0.01000	0.00001	0.000	11.25	0.00	0.00	0	3,940.00
R2040	On 01/11/2018	Bond Future	9.80	Call	101.80000	0.10180			120.66000	0.12066	101.800	12.24	0.12	0.00	0	1,770.00
R2040	On 01/11/2018	Bond Future	10.00	Call	502.27000	0.50227			537.71000	0.53771	502.270	12.54	0.39	0.00	0	2,690.00
R2040	On 07/02/2019	Bond Future			10.14943	90.38725			10.15032	90.38020		13.23	0.00	1,288,108,699.75	14,251	16,599.00
R2040	On 02/05/2019	Bond Future			10.22555	91.88926			10.22648	91.88198		13.07	0.00	0.00	0	0.00
R2040	On 01/08/2019	Bond Future			10.31095	89.05046			10.31173	89.04445		14.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.06901	90.30193			10.06982	90.29531		13.12	0.00	2,278,769,203.55	25,235	31,823.00
R2044	On 07/02/2019	Bond Future			10.15025	87.65272			10.15111	87.64580		13.84	0.00	1,182,785,803.68	13,494	18,276.00
R2044	On 02/05/2019	Bond Future			10.22285	89.10925			10.22374	89.10217		13.69	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.30413	86.34523			10.30489	86.33927		15.08	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			10.04915	89.39643			10.05500	89.34743		13.52	0.00	2,315,278,140.57	25,899	79,205.00
R2048	On 07/02/2019	Bond Future			10.13168	91.11505			10.13774	91.06505		13.58	0.00	2,349,948,254.55	25,791	42,924.00
R2048	On 02/05/2019	Bond Future			10.19869	88.19527			10.20493	88.14439		14.12	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.27237	89.79484			10.27865	89.74432		14.83	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			6.78915	102.75017			6.78297	102.75717		0.59	0.00	105,524,424.59	1,027	18,449.00
R207	On 07/02/2019	Bond Future			6.65099	101.08065			6.64307	101.08766		0.54	0.00	0.00	0	62.00
R207	On 02/05/2019	Bond Future			6.45166	102.76041			6.44111	102.76748		0.52	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			5.89374	100.98343			5.87394	100.99208		0.46	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			7.72792	98.57170			7.69818	98.63490		1.74	0.00	1,653,835,982.60	16,778	26,401.00
R208	On 07/02/2019	Bond Future			7.80028	100.46674			7.76650	100.53108		1.78	0.00	1,689,448,699.84	16,816	14,112.00
R208	On 02/05/2019	Bond Future			7.86702	98.73670			7.82886	98.80205		1.92	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.94801	100.52753			7.90279	100.59547		1.95	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			9.86880	70.81569			9.86458	70.84252		13.02	0.00	2,625,420,891.06	37,074	118,073.00
R209	On 01/11/2018	Bond Future	8.89	Call	0.00000	0.00000			0.00000	0.00000	0.000	11.86	0.00	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	8.99	Call	0.00000	0.00000			0.01000	0.00001	0.000	11.86	0.00	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.47	Put	2,618.99000	2.61899			2,598.53000	2.59853	2,618.990	12.11	0.97	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.64	Call	104.18000	0.10418			126.28000	0.12628	104.180	12.43	0.15	0.00	0	2,000.00

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
R209	On 01/11/2018	Bond Future	9.82	Put	736.14000		0.73614		750.71000	0.75071	736.140	12.75	0.58	0.00	0	760.00
R209	On 01/11/2018	Bond Future	9.98	Put	289.63000		0.28963		308.89000	0.30889	289.630	12.99	0.31	0.00	0	2,000.00
R209	On 01/11/2018	Bond Future	10.00	Put	253.11000		0.25311		271.99000	0.27199	253.110	13.02	0.28	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.94801		72.17710		9.94366	72.20438		13.08	0.00	835,666,463.80	11,578	95,876.00
R209	On 07/02/2019	Bond Future	9.04	Call	219.86000		0.21986		226.59000	0.22659	219.860	11.55	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	927.72000		0.92772		944.17000	0.94417	927.720	12.41	0.31	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,374.40000		1.37440		1,373.55000	1.37355	1,374.400	13.35	0.37	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.01611		70.22873		10.01164	70.25643		13.62	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future			10.08990		71.50242		10.08513	71.53162		14.23	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			186.20606		186.20606		186.02345	186.02345			0.00	0.00	0	1,706.00
R210	On 07/02/2019	Bond Future			189.83326		189.83326		189.64702	189.64702			0.00	0.00	0	1,238.00
R210	On 02/05/2019	Bond Future			190.46181		190.46181		190.27232	190.27232			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			193.95363		193.95363		193.76253	193.76253			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			155.63429		155.63429		155.65913	155.65913			0.00	0.00	0	2,920.00
R212	On 07/02/2019	Bond Future			156.51094		156.51094		156.53613	156.53613			0.00	0.00	0	1,526.00
R212	On 02/05/2019	Bond Future			159.13543		159.13543		159.16086	159.16086			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.98192		161.98192		162.00947	162.00947			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			9.67502		82.26440		9.66587	82.32078		10.62	0.00	1,546,488,455.60	18,799	26,421.00
R213	On 07/02/2019	Bond Future			9.76556		83.84594		9.75607	83.90333		10.62	0.00	1,575,381,366.66	18,789	17,711.00
R213	On 02/05/2019	Bond Future			9.83958		81.69219		9.82980	81.75044		11.05	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.92160		83.17393		9.91128	83.23435		11.48	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			10.02405		69.99233		10.02487	69.98693		13.89	0.00	898,911,494.19	12,843	22,092.00
R214	On 07/02/2019	Bond Future			10.10554		71.33795		10.10639	71.33243		13.96	0.00	943,515,726.70	13,226	15,733.00
R214	On 02/05/2019	Bond Future			10.17172		69.22967		10.17261	69.22395		14.52	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.24441		70.48535		10.24517	70.48053		15.20	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

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
SGD / R	On 14/12/2018	Foreign Exchange Future	10.53290		10.53290		10.43220	10.43220		16.03	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.68230		10.68230		10.58080	10.58080		15.72	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.82410		10.82410		10.72070	10.72070		15.88	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.42990		2.42990		2.46060	2.46060		23.40	0.00	0.00	0	10,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.31660		2.31660		2.35020	2.35020		23.30	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.22060		2.22060		2.25150	2.25150		23.52	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	21.49650		21.49650		1.17160	1.17160			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	8.99790		8.99790		1.11740	1.11740			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	6.44710		6.44710		1.07340	1.07340			0.00	0.00	0	0.00

Total for Derivatives : **50,998,417,156.59** **755,981** **12 184 166.00**

Grand Total: **50,998,417,156.59** **755,981** **12 184 166.00**