



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: 26/02/2019

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 26/02/2019	Any day expiry		13.85200	13.85200		13.84290	13.84290		14.50	0.00	0.00	0	0.00
\$ / R	On 28/02/2019	Any day expiry		13.85530	13.85530		13.84610	13.84610		13.87	0.00	0.00	0	2,259.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	0.07410	0.00007	0.15020	0.00015	0.074	27.78	0.00	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	13.70	Put	14.86550	0.01487	28.54190	0.02854	14.865	15.99	0.17	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	350.27570	0.35028	364.78400	0.36478	350.276	21.23	0.94	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Call	4.20450	0.00420	8.48320	0.00848	4.204	22.28	0.05	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	398.90450	0.39890	412.38320	0.41238	398.904	22.28	0.96	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	1.19120	0.00119	2.57930	0.00258	1.191	27.95	0.01	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.75	Call	0.32990	0.00033	0.68970	0.00069	0.330	31.11	0.00	0.00	0	600.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	0.02710	0.00003	0.03710	0.00004	0.027	37.87	0.00	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	0.02220	0.00002	0.02980	0.00003	0.022	45.65	0.00	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry		13.86180	13.86180		13.85260	13.85260		12.46	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry		13.86340	13.86340		13.85420	13.85420		12.62	0.00	0.00	0	10,080.00
\$ / R	On 05/03/2019	Any day expiry	13.40	Call	470.72790	0.47073	466.96330	0.46696	470.728	15.62	0.94	0.00	0	50,000.00
\$ / R	On 05/03/2019	Any day expiry	13.45	Put	9.92260	0.00992	16.80780	0.01681	9.923	15.29	0.07	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.50	Call	376.78300	0.37678	376.18130	0.37618	376.783	14.95	0.90	0.00	0	50,000.00

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 05/03/2019	Any day expiry	13.70	Put	41.83660		0.04184		59.43890	0.05944	41.837	13.62	0.26	0.00	0	100,000.00
\$ / R	On 05/03/2019	Any day expiry	13.70	Call	205.23660		0.20524		213.63890	0.21364	205.237	13.62	0.74	0.00	0	100,000.00
\$ / R	On 08/03/2019	Any day expiry			13.86830		13.86830		13.85900	13.85900		13.48	0.00	0.00	0	0.00
\$ / R	On 08/03/2019	Any day expiry	13.70	Put	61.54280		0.06154		78.60460	0.07860	61.543	14.12	0.30	0.00	0	25,000.00
\$ / R	On 11/03/2019	Any day expiry			13.87320		13.87320		13.86380	13.86380		13.25	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	178.47890		0.17848		200.70720	0.20071	178.479	13.62	0.57	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	1.54920		0.00155		2.36700	0.00237	1.549	19.60	0.01	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.88460		13.88460		13.87530	13.87530		14.02	0.00	1,423,824,076.20	102,547	779,784.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.00000		0.00000		0.01290	0.00001	0.000	25.12	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	0.10720		0.00011		0.13410	0.00013	0.107	22.15	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	1.20240		0.00120		1.80120	0.00180	1.202	18.49	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	1.36170		0.00136		2.04000	0.00204	1.362	18.26	0.01	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	2.67700		0.00268		3.59800	0.00360	2.677	16.03	0.01	0.00	0	7,520.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	3.45660		0.00346		4.47430	0.00447	3.457	15.26	0.02	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	3.64350		0.00364		4.68100	0.00468	3.644	15.10	0.02	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	4.52340		0.00452		5.64050	0.00564	4.523	14.49	0.03	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	5.20290		0.00520		6.36890	0.00637	5.203	14.10	0.03	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	6.36970		0.00637		7.60130	0.00760	6.370	13.56	0.04	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	6.96330		0.00696		8.22090	0.00822	6.963	13.33	0.04	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	11.21740		0.01122		13.14410	0.01314	11.217	13.03	0.06	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	18.10700		0.01811		21.38630	0.02139	18.107	13.15	0.09	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	21.42300		0.02142		25.32650	0.02533	21.423	13.20	0.10	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	35.99520		0.03600		42.42730	0.04243	35.995	13.35	0.16	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Call	428.15640		0.42816		426.47180	0.42647	428.156	13.41	0.82	0.00	0	145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	43.55640		0.04356		51.17180	0.05117	43.556	13.41	0.18	0.00	0	7,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	54.58390		0.05458		63.78720	0.06379	54.584	13.48	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Call	352.09510		0.35210		353.67430	0.35367	352.095	13.56	0.75	0.00	0	500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	67.49510		0.06750		78.37430	0.07837	67.495	13.56	0.25	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	73.21650		0.07322		84.78050	0.08478	73.216	13.59	0.27	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	92.37330		0.09237		106.01030	0.10601	92.373	13.68	0.32	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	99.44300		0.09944		113.76610	0.11377	99.443	13.71	0.33	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	106.86040		0.10686		121.86410	0.12186	106.860	13.74	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	135.61430		0.13561		152.90410	0.15290	135.614	13.85	0.41	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	149.27670		0.14928		167.48350	0.16748	149.277	13.89	0.44	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	163.74390		0.16374		182.81680	0.18282	163.744	13.94	0.46	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	168.74500		0.16875		188.09470	0.18809	168.745	13.96	0.47	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	189.63080		0.18963		210.01800	0.21002	189.631	14.02	0.51	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.95	Call	154.01090		0.15401		165.40670	0.16541	154.011	14.23	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	135.84140		0.13584		147.37780	0.14738	135.841	14.43	0.41	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	251.24140		0.25124		272.07780	0.27208	251.241	14.43	0.59	0.00	0	29,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	278.08880		0.27809		298.92850	0.29893	278.089	14.60	0.62	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	80.83000		0.08083		91.63330	0.09163	80.830	15.27	0.27	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	70.77460		0.07077		81.16980	0.08117	70.775	15.48	0.24	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	460.72620		0.46073		480.15130	0.48015	460.726	15.61	0.77	0.00	0	7,028.00

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	14.30	Put	477.32020	0.47732	496.55710	0.49656	477.320	15.69	0.78	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	61.92020	0.06192	71.85710	0.07186	61.920	15.69	0.22	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	519.54240	0.51954	538.28240	0.53828	519.542	15.90	0.81	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	597.88220	0.59788	615.68000	0.61568	597.882	16.28	0.84	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	606.75070	0.60675	624.44320	0.62444	606.751	16.32	0.85	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	40.24990	0.04025	48.53560	0.04854	40.250	16.36	0.15	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	38.13470	0.03813	46.20770	0.04621	38.135	16.44	0.14	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	36.13160	0.03613	43.99240	0.04399	36.132	16.53	0.14	0.00	0	225,780.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	651.53160	0.65153	668.69240	0.66869	651.532	16.53	0.86	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	678.72280	0.67872	695.56800	0.69557	678.723	16.65	0.87	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	706.13440	0.70613	722.52460	0.72252	706.134	16.78	0.88	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	789.08060	0.78908	803.86940	0.80387	789.081	17.07	0.91	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	873.31100	0.87331	887.07180	0.88707	873.311	17.30	0.93	0.00	0	24,325.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	14.83730	0.01484	18.69240	0.01869	14.837	17.45	0.06	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	939.77680	0.93978	952.83750	0.95284	939.777	17.48	0.94	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	949.33000	0.94933	962.29800	0.96230	949.330	17.50	0.94	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	958.89660	0.95890	971.77330	0.97177	958.897	17.53	0.94	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	968.47610	0.96848	981.26370	0.98126	968.476	17.55	0.95	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	7.84670	0.00785	10.12890	0.01013	7.847	17.95	0.03	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,162.29880	1.16230	1,173.64100	1.17364	1,162.299	18.05	0.97	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,221.08380	1.22108	1,232.10620	1.23211	1,221.084	18.20	0.97	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,240.72790	1.24073	1,251.65370	1.25165	1,240.728	18.25	0.98	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,250.55820	1.25056	1,261.43740	1.26144	1,250.558	18.28	0.98	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	4.53110	0.00453	5.93600	0.00594	4.531	18.38	0.02	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,309.64650	1.30965	1,320.27060	1.32027	1,309.646	18.43	0.98	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,319.51090	1.31951	1,330.09610	1.33010	1,319.511	18.45	0.98	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	3.85260	0.00385	5.06320	0.00506	3.853	18.50	0.02	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	3.49580	0.00350	4.60200	0.00460	3.496	18.58	0.02	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,438.35980	1.43836	1,448.61130	1.44861	1,438.360	18.91	0.99	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	2.45910	0.00246	3.26140	0.00326	2.459	19.29	0.01	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	2.19610	0.00220	2.91770	0.00292	2.196	19.53	0.01	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	2.14750	0.00215	2.85410	0.00285	2.148	19.57	0.01	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	1.96520	0.00197	2.61490	0.00261	1.965	19.76	0.01	0.00	0	3,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	1.80070	0.00180	2.39840	0.00240	1.801	19.95	0.01	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	1.39620	0.00140	1.86310	0.00186	1.396	20.52	0.01	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	1.03240	0.00103	1.37790	0.00138	1.032	21.23	0.00	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	0.99300	0.00099	1.32510	0.00133	0.993	21.32	0.00	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	0.88520	0.00089	1.18050	0.00118	0.885	21.61	0.00	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	0.72220	0.00072	0.96120	0.00096	0.722	22.13	0.00	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	0.57440	0.00057	0.76190	0.00076	0.574	22.74	0.00	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	0.52770	0.00053	0.69870	0.00070	0.528	22.98	0.00	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	0.43360	0.00043	0.57150	0.00057	0.434	23.55	0.00	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	0.38250	0.00038	0.50230	0.00050	0.383	23.92	0.00	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	0.28470	0.00028	0.37000	0.00037	0.285	24.87	0.00	0.00	0	10,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	0.27680	0.00028	0.35940	0.00036	0.277	24.96	0.00	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	0.25240	0.00025	0.34020	0.00034	0.252	27.47	0.00	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	0.25240	0.00025	0.34050	0.00034	0.252	27.54	0.00	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	0.25210	0.00025	0.34220	0.00034	0.252	27.91	0.00	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	0.25210	0.00025	0.34450	0.00034	0.252	28.35	0.00	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	0.25210	0.00025	0.34490	0.00034	0.252	28.42	0.00	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	0.25210	0.00025	0.34540	0.00035	0.252	28.49	0.00	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	0.25300	0.00025	0.35140	0.00035	0.253	29.44	0.00	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	0.25390	0.00025	0.35510	0.00036	0.254	29.95	0.00	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	0.25790	0.00026	0.36760	0.00037	0.258	31.42	0.00	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	0.27610	0.00028	0.40930	0.00041	0.276	35.07	0.00	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	0.11740	0.00012	0.18360	0.00018	0.117	35.44	0.00	0.00	0	7,100.00
\$ / R	On 22/03/2019	Any day expiry			13.89120	13.89120	13.88200	13.88200		14.33	0.00	0.00	0	0.00
\$ / R	On 22/03/2019	Any day expiry	13.80	Call	248.57560	0.24858	258.29440	0.25829	248.576	14.10	0.58	0.00	0	30,000.00
\$ / R	On 22/03/2019	Any day expiry	14.20	Call	102.30970	0.10231	112.50230	0.11250	102.310	15.56	0.30	0.00	0	30,000.00
\$ / R	On 27/03/2019	Any day expiry			13.89950	13.89950	13.89040	13.89040		14.37	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	214.29570	0.21430	233.94580	0.23395	214.296	14.34	0.48	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	285.28940	0.28529	305.44810	0.30545	285.289	14.76	0.56	0.00	0	65,000.00
\$ / R	On 28/03/2019	Any day expiry			13.90110	13.90110	13.92620	13.92620		14.46	0.00	0.00	0	0.00
\$ / R	On 28/03/2019	Any day expiry	14.00	Call	190.65750	0.19066	0.00000	0.00000	190.658	14.84	0.44	80,056,153.32	13,000	6,500.00
\$ / R	On 29/03/2019	Any day expiry			13.90280	13.90280	13.89370	13.89370		14.55	0.00	0.00	0	3,708.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	12.91720	0.01292	16.80750	0.01681	12.917	14.35	0.05	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	13.45	Put	63.26640	0.06327	75.36970	0.07537	63.266	13.79	0.20	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	13.87	Call	250.77290	0.25077	260.93770	0.26094	250.773	14.50	0.53	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	431.94930	0.43195	451.48520	0.45149	431.949	15.70	0.67	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	469.65390	0.46965	488.95110	0.48895	469.654	15.89	0.69	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.40	Call	91.80040	0.09180	101.05510	0.10106	91.800	16.47	0.24	0.00	0	600.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	54.38850	0.05439	61.61880	0.06162	54.389	17.46	0.15	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	11.63900	0.01164	14.25070	0.01425	11.639	19.73	0.04	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	5.00620	0.00501	6.26540	0.00627	5.006	20.36	0.02	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.90950	13.90950	13.90040	13.90040		14.57	0.00	0.00	0	55.00
\$ / R	On 04/04/2019	Any day expiry			13.91280	13.91280	13.90370	13.90370		14.70	0.00	0.00	0	0.00
\$ / R	On 04/04/2019	Any day expiry	14.00	Call	225.51540	0.22552	235.87730	0.23588	225.515	15.05	0.46	0.00	0	30,000.00
\$ / R	On 05/04/2019	Any day expiry			13.91450	13.91450	13.90540	13.90540		14.76	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	188.83830	0.18884	206.37380	0.20637	188.838	14.53	0.40	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	129.14690	0.12915	138.69470	0.13869	129.147	16.36	0.29	0.00	0	100.00
\$ / R	On 15/04/2019	Any day expiry			13.93120	13.93120	13.92200	13.92200		14.98	0.00	0.00	0	260.00
\$ / R	On 26/04/2019	Any day expiry			13.94960	13.94960	13.94030	13.94030		15.13	0.00	0.00	0	349.00
\$ / R	On 29/04/2019	Any day expiry			13.95470	13.95470	13.94540	13.94540		15.15	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry			13.95640	13.95640	13.94710	13.94710		15.22	0.00	3,657,127.00	262	2,426.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	40.95870	0.04096	47.47580	0.04748	40.959	13.89	0.10	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	613.46890	0.61347	619.43330	0.61943	613.469	14.47	0.72	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	506.49610	0.50650	527.21520	0.52722	506.496	15.95	0.59	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	541.01020	0.54101	561.67500	0.56167	541.010	16.09	0.61	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 30/04/2019	Any day expiry	14.84	Call	120.35090	0.12035	129.39790	0.12940	120.351	17.75	0.21	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	46.15610	0.04616	51.54500	0.05154	46.156	19.56	0.09	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	29.32210	0.02932	33.48610	0.03349	29.322	20.22	0.06	0.00	0	250.00
\$ / R	On 09/05/2019	Any day expiry			13.97170	13.97170	13.96250	13.96250		15.50	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	510.21470	0.51021	520.96060	0.52096	510.215	15.12	0.62	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	299.73420	0.29973	312.69330	0.31269	299.734	16.18	0.42	0.00	0	50,000.00
\$ / R	On 13/05/2019	Any day expiry			13.97860	13.97860	13.96940	13.96940		15.68	0.00	0.00	0	93.00
\$ / R	On 20/05/2019	Any day expiry			13.99050	13.99050	13.98130	13.98130		15.86	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	325.56390	0.32556	340.15980	0.34016	325.564	16.51	0.42	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	120.70020	0.12070	130.70460	0.13070	120.700	19.00	0.18	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	94.40810	0.09441	103.10850	0.10311	94.408	19.56	0.15	0.00	0	21,000.00
\$ / R	On 29/05/2019	Any day expiry			14.00590	14.00590	13.99680	13.99680		16.06	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.00940	14.00940	14.00030	14.00030		16.08	0.00	0.00	0	416.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	82.60750	0.08261	93.56710	0.09357	82.608	14.65	0.15	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	574.18930	0.57419	595.42460	0.59542	574.189	16.56	0.55	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	607.00040	0.60700	628.22790	0.62823	607.000	16.68	0.56	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	183.16260	0.18316	193.09810	0.19310	183.163	18.50	0.25	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	90.96810	0.09097	97.68630	0.09769	90.968	20.17	0.13	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	66.17630	0.06618	71.64090	0.07164	66.176	20.87	0.10	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.01470	14.01470	14.00550	14.00550		16.02	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.01640	14.01640	14.00730	14.00730		16.03	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.02700	14.02700	14.01770	14.01770		16.11	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	374.23410	0.37423	393.45420	0.39345	374.234	15.72	0.42	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	498.86500	0.49886	519.62140	0.51962	498.865	16.13	0.49	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	554.00150	0.55400	574.81920	0.57482	554.002	16.34	0.52	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.25	Put	618.24110	0.61824	639.02260	0.63902	618.241	16.57	0.55	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.03400	14.03400	14.02470	14.02470		16.14	0.00	51,687,222.00	3,683	109,792.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	1.86530	0.00187	2.26880	0.00227	1.865	19.23	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	25.20080	0.02520	28.13280	0.02813	25.201	15.31	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	43.91430	0.04391	50.77170	0.05077	43.914	14.31	0.08	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	55.75200	0.05575	63.68100	0.06368	55.752	14.40	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	92.10600	0.09211	102.55800	0.10256	92.106	14.60	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	95.92990	0.09593	106.60290	0.10660	95.930	14.61	0.16	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	116.78530	0.11679	128.56160	0.12856	116.785	14.70	0.18	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	151.10910	0.15111	164.38040	0.16438	151.109	14.82	0.22	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	153.79960	0.15380	167.17640	0.16718	153.800	14.83	0.23	0.00	0	4,582.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	167.74460	0.16774	181.63080	0.18163	167.745	14.87	0.24	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	182.52150	0.18252	0.00000	0.00000	182.522	14.92	0.26	9,974,597.21	4,317	4,317.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	769.44820	0.76945	776.90880	0.77691	769.448	15.18	0.70	0.00	0	7,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	709.35510	0.70936	717.56780	0.71757	709.355	15.35	0.66	0.00	0	700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	381.03770	0.38104	399.81300	0.39981	381.038	15.75	0.42	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	550.95270	0.55095	560.68800	0.56069	550.953	15.87	0.56	0.00	0	100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	514.06820	0.51407	524.03250	0.52403	514.068	16.01	0.54	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	505.18580	0.50519	515.19620	0.51520	505.186	16.05	0.53	0.00	0	23,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	471.18580	0.47119	490.49620	0.49050	471.186	16.05	0.47	0.00	0	301,700.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	511.47360	0.51147	531.75730	0.53176	511.474	16.18	0.49	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	592.02170	0.59202	612.39640	0.61240	592.022	16.48	0.53	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	624.37070	0.62437	644.73780	0.64474	624.371	16.59	0.55	0.00	0	1,282.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	657.44480	0.65744	677.78310	0.67778	657.445	16.71	0.56	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	375.22050	0.37522	386.21000	0.38621	375.221	16.82	0.42	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	353.64160	0.35364	364.53310	0.36453	353.642	16.99	0.40	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	308.96860	0.30897	319.51700	0.31952	308.969	17.35	0.36	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	892.24450	0.89224	911.95990	0.91196	892.244	17.47	0.65	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	907.31140	0.90731	926.97120	0.92697	907.311	17.51	0.66	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	252.61930	0.25262	262.48070	0.26248	252.619	17.90	0.30	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	217.43540	0.21744	226.73240	0.22673	217.435	18.30	0.27	0.00	0	17,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	200.22100	0.20022	209.18280	0.20918	200.221	18.53	0.25	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	170.14720	0.17015	178.40320	0.17840	170.147	18.97	0.22	0.00	0	14,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	167.42910	0.16743	175.61430	0.17561	167.429	19.02	0.21	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	144.64910	0.14465	152.21300	0.15221	144.649	19.40	0.19	0.00	0	145,182.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	132.93890	0.13294	140.17270	0.14017	132.939	19.58	0.17	0.00	0	143,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	128.54460	0.12854	135.64850	0.13565	128.545	19.66	0.17	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	112.48310	0.11248	119.06850	0.11907	112.483	19.95	0.15	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	104.42440	0.10442	110.72370	0.11072	104.424	20.11	0.14	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	101.88070	0.10188	108.08840	0.10809	101.881	20.17	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	95.42650	0.09543	101.38940	0.10139	95.426	20.32	0.13	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	88.70490	0.08870	94.39730	0.09440	88.705	20.48	0.12	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	23.75450	0.02375	26.79490	0.02679	23.754	24.04	0.03	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.04460	14.04460	14.03520	14.03520		16.09	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.05860	14.05860	14.04910	14.04910		16.08	0.00	4,499,744.00	320	2,140.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	108.46100	0.10846	119.02030	0.11902	108.461	14.58	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	608.07990	0.60808	627.51060	0.62751	608.080	16.40	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	639.98890	0.63999	659.47300	0.65947	639.989	16.51	0.54	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	218.93640	0.21894	227.46810	0.22747	218.936	18.51	0.26	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	119.46150	0.11946	125.63960	0.12564	119.461	20.00	0.15	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	91.17880	0.09118	96.37810	0.09638	91.179	20.63	0.12	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.06390	14.06390	14.05430	14.05430		16.03	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.06740	14.06740	14.05780	14.05780		16.05	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry			14.11630	14.11630	14.10670	14.10670		16.06	0.00	0.00	0	682.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	136.22710	0.13623	146.26770	0.14627	136.227	14.54	0.18	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	640.81040	0.64081	658.49850	0.65850	640.810	16.26	0.50	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	671.88310	0.67188	689.65980	0.68966	671.883	16.35	0.51	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	257.62000	0.25762	265.25790	0.26526	257.620	18.50	0.26	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	151.20750	0.15121	156.73380	0.15673	151.208	19.83	0.17	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	119.64830	0.11965	124.49450	0.12449	119.648	20.39	0.13	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.11810	14.11810	14.10840	14.10840		16.06	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.13900	14.13900	14.12950	14.12950		16.10	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	831.81180	0.83181	849.25080	0.84925	831.812	16.72	0.56	0.00	0	3,147.00

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 13/08/2019	Any day expiry	16.35	Call	149.04820	0.14905	154.28990	0.15429	149.048	19.97	0.16	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.16870	14.16870	14.15920	14.15920		16.06	0.00	0.00	0	1,678.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	159.56510	0.15957	169.30810	0.16931	159.565	14.54	0.19	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	666.18010	0.66618	683.25630	0.68326	666.180	16.15	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	696.63300	0.69663	713.80290	0.71380	696.633	16.24	0.50	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	285.17740	0.28518	292.61260	0.29261	285.177	18.58	0.27	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	175.12880	0.17513	181.08020	0.18108	175.129	19.77	0.17	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	141.29900	0.14130	146.55940	0.14656	141.299	20.30	0.14	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.17390	14.17390	14.16440	14.16440		16.02	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.17740	14.17740	14.16790	14.16790		16.12	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.17920	14.17920	14.16970	14.16970		16.12	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	50.47580	0.05048	52.10840	0.05211	50.476	23.70	0.05	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.19840	14.19840	14.18890	14.18890		16.09	0.00	3,010,060.80	212	22,822.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	6.41670	0.00642	6.78350	0.00678	6.417	16.61	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	82.40670	0.08241	87.21470	0.08721	82.407	14.43	0.11	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	210.93060	0.21093	222.34060	0.22234	210.931	14.64	0.22	0.00	0	11,333.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	240.85080	0.24085	253.03140	0.25303	240.851	14.73	0.25	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	939.59450	0.93959	945.08810	0.94509	939.594	15.20	0.66	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	413.94560	0.41395	429.25450	0.42925	413.946	15.28	0.36	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	446.97190	0.44697	462.69330	0.46269	446.972	15.39	0.37	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	548.66560	0.54867	565.42080	0.56542	548.666	15.72	0.42	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	564.83140	0.56483	581.72390	0.58172	564.831	15.77	0.43	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	631.78340	0.63178	649.18710	0.64919	631.783	15.96	0.46	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	684.39220	0.68439	702.11230	0.70211	684.392	16.11	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	566.42200	0.56642	575.12520	0.57513	566.422	16.61	0.46	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	970.03200	0.97003	988.34620	0.98835	970.032	16.88	0.57	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	423.09330	0.42309	0.00000	0.00000	423.093	17.50	0.36	3,839,984.33	750	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	415.96400	0.41596	424.69190	0.42469	415.964	17.55	0.36	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,523.89610	1.52390	1,541.69750	1.54170	1,523.896	18.20	0.70	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	318.95280	0.31895	327.04910	0.32705	318.953	18.44	0.28	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,672.09040	1.67209	1,689.60660	1.68961	1,672.090	18.53	0.72	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	259.69890	0.25970	267.17730	0.26718	259.699	18.98	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	126.05730	0.12606	131.06390	0.13106	126.057	20.99	0.12	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	108.15500	0.10816	112.63620	0.11264	108.155	21.84	0.10	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	100.55550	0.10056	104.79250	0.10479	100.555	22.27	0.10	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	97.89660	0.09790	102.04670	0.10205	97.897	22.44	0.09	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	82.16690	0.08217	85.77350	0.08577	82.167	23.52	0.08	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.22300	14.22300	14.21330	14.21330		16.06	0.00	0.00	0	53.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	179.92040	0.17992	191.01610	0.19102	179.920	14.49	0.19	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	688.63010	0.68863	707.00740	0.70701	688.630	16.06	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	718.59910	0.71860	737.07530	0.73708	718.599	16.15	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	315.94010	0.31594	324.26690	0.32427	315.940	18.64	0.27	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	202.19380	0.20219	208.99160	0.20899	202.194	19.76	0.18	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	165.22140	0.16522	171.27850	0.17128	165.221	20.29	0.15	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 02/10/2019	Any day expiry			14.22650	14.22650		14.21680	14.21680	16.15	0.00	0.00	0	55.00	
\$ / R			On 31/10/2019	Any day expiry			14.27750	14.27750		14.26770	14.26770	16.17	0.00	0.00	0	108.00	
\$ / R			On 31/10/2019	Any day expiry	13.00	Put	199.96150	0.19996		212.38460	0.21238	199.962	14.50	0.20	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	14.20	Put	709.73640	0.70974		729.64110	0.72964	709.736	16.02	0.46	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	14.25	Put	739.19180	0.73919		759.28010	0.75928	739.192	16.09	0.47	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	15.87	Call	338.39510	0.33840		347.68940	0.34769	338.395	18.73	0.27	0.00	0	500.00
\$ / R			On 31/10/2019	Any day expiry	16.70	Call	225.15460	0.22515		233.03990	0.23304	225.155	19.82	0.19	0.00	0	250.00
\$ / R			On 31/10/2019	Any day expiry	17.09	Call	187.83190	0.18783		195.02050	0.19502	187.832	20.33	0.16	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry			14.32870	14.32870		14.31890	14.31890	16.21	0.00	0.00	0	52.00	
\$ / R			On 29/11/2019	Any day expiry	13.00	Put	217.53030	0.21753		231.05010	0.23105	217.530	14.51	0.20	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	14.20	Put	727.09150	0.72709		748.14990	0.74815	727.091	15.97	0.45	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry	14.25	Put	756.28370	0.75628		777.52490	0.77752	756.284	16.05	0.46	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry	16.03	Call	360.97710	0.36098		371.23080	0.37123	360.977	18.78	0.27	0.00	0	500.00
\$ / R			On 29/11/2019	Any day expiry	16.87	Call	247.44580	0.24745		255.94010	0.25594	247.446	19.86	0.20	0.00	0	250.00
\$ / R			On 29/11/2019	Any day expiry	17.26	Call	210.82080	0.21082		218.55230	0.21855	210.821	20.40	0.17	0.00	0	250.00
\$ / R			On 02/12/2019	Any day expiry			14.33400	14.33400		14.32420	14.32420	16.19	0.00	0.00	0	55.00	
\$ / R			On 04/12/2019	Any day expiry			14.33750	14.33750		14.32780	14.32780	16.19	0.00	0.00	0	321.00	
\$ / R			On 13/12/2019	Foreign Exchange Future			14.35310	14.35310		14.34390	14.34390	16.18	0.00	0.00	0	10,863.00	
\$ / R			On 13/12/2019	Foreign Exchange Future	11.89	Put	36.73120	0.03673		37.82370	0.03782	36.731	13.28	0.05	0.00	0	1,000.00
\$ / R			On 13/12/2019	Foreign Exchange Future	13.66	Put	455.22550	0.45523		473.79300	0.47379	455.226	15.10	0.33	0.00	0	1,000.00
\$ / R			On 13/12/2019	Foreign Exchange Future	13.80	Put	521.21770	0.52122		540.56210	0.54056	521.218	15.32	0.36	0.00	0	500.00
\$ / R			On 13/12/2019	Foreign Exchange Future	14.07	Put	661.37890	0.66138		681.94250	0.68194	661.379	15.74	0.42	0.00	0	1,351.00
\$ / R			On 13/12/2019	Foreign Exchange Future	16.20	Call	356.44420	0.35644		367.03810	0.36704	356.444	18.94	0.26	0.00	0	500.00
\$ / R			On 13/12/2019	Foreign Exchange Future	16.85	Call	269.05250	0.26905		278.27370	0.27827	269.053	19.76	0.21	0.00	0	1,351.00
\$ / R			On 13/12/2019	Foreign Exchange Future	17.38	Call	219.97090	0.21997		228.14530	0.22815	219.971	20.53	0.17	0.00	0	1,000.00
\$ / R			On 13/12/2019	Foreign Exchange Future	20.00	Call	74.73690	0.07474		78.84520	0.07885	74.737	22.86	0.06	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry			14.38470	14.38470		14.37570	14.37570	16.21	0.00	0.00	0	0.00	
\$ / R			On 31/12/2019	Any day expiry	13.00	Put	235.28000	0.23528		249.60020	0.24960	235.280	14.52	0.20	0.00	0	500.00
\$ / R			On 31/12/2019	Any day expiry	14.20	Put	743.35260	0.74335		764.85620	0.76486	743.353	15.91	0.44	0.00	0	250.00
\$ / R			On 31/12/2019	Any day expiry	14.25	Put	772.27670	0.77228		793.93270	0.79393	772.277	15.98	0.45	0.00	0	250.00
\$ / R			On 31/12/2019	Any day expiry	16.21	Call	383.11800	0.38312		394.42880	0.39443	383.118	18.84	0.27	0.00	0	500.00
\$ / R			On 31/12/2019	Any day expiry	17.05	Call	271.05760	0.27106		280.56800	0.28057	271.058	19.89	0.20	0.00	0	250.00
\$ / R			On 31/12/2019	Any day expiry	17.44	Call	236.50160	0.23650		245.24570	0.24525	236.502	20.48	0.18	0.00	0	250.00
\$ / R			On 02/01/2020	Any day expiry			14.38830	14.38830		14.37920	14.37920	16.22	0.00	0.00	0	55.00	
\$ / R			On 31/01/2020	Any day expiry			14.44100	14.44100		14.43000	14.43000	16.24	0.00	0.00	0	55.00	
\$ / R			On 28/02/2020	Any day expiry			14.49230	14.49230		14.48000	14.48000	16.29	0.00	0.00	0	3,500.00	
\$ / R			On 02/03/2020	Any day expiry			14.49770	14.49770		14.48540	14.48540	16.29	0.00	0.00	0	55.00	
\$ / R			On 16/03/2020	Foreign Exchange Future			14.52300	14.52300		14.51060	14.51060	16.39	0.00	0.00	0	4,566.00	
\$ / R			On 16/03/2020	Foreign Exchange Future	11.91	Put	38.69490	0.03869		38.98900	0.03899	38.695	12.14	0.05	0.00	0	1,000.00
\$ / R			On 16/03/2020	Foreign Exchange Future	14.01	Put	679.32170	0.67932		703.38870	0.70339	679.322	15.66	0.38	0.00	0	1,000.00
\$ / R			On 16/03/2020	Foreign Exchange Future	17.73	Call	311.99340	0.31199		323.82330	0.32382	311.993	20.58	0.20	0.00	0	1,000.00
\$ / R			On 02/04/2020	Any day expiry			14.55360	14.55360		14.54120	14.54120	16.59	0.00	0.00	0	55.00	
\$ / R			On 29/04/2020	Any day expiry			14.60240	14.60240		14.58970	14.58970	16.85	0.00	0.00	0	55.00	
\$ / R			On 02/06/2020	Any day expiry			14.66430	14.66430		14.65190	14.65190	17.08	0.00	0.00	0	1,055.00	

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 12/06/2020	Foreign Exchange Future			14.68340		14.68340		14.67130	14.67130		17.10	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.77100		14.77100		14.76030	14.76030		16.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.86500		14.86500		14.85410	14.85410		16.97	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.88460		13.88460		13.87530	13.87530		14.02	0.00	347,115.00	25	445.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.03400		14.03400		14.02470	14.02470		16.14	0.00	70,170.00	5	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.19840		14.19840		14.18890	14.18890		16.09	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.35310		14.35310		14.34390	14.34390		16.18	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.52300		14.52300		14.51060	14.51060		16.39	0.00	0.00	0	0.00
£ / R	On 28/02/2019	Any day expiry			18.26660		18.26660		18.09250	18.09250		13.50	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.32200		18.32200		18.14720	18.14720		13.89	0.00	82,192,492.00	4,486	326,192.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	109.77430		0.10977		180.04780	0.18005	109.774	13.96	0.29	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	54.15460		0.05415		41.63740	0.04164	54.155	15.30	0.16	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	902.05260		0.90205		1,071.43310	1.07143	902.053	15.68	0.89	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	8.22610		0.00823		7.46130	0.00746	8.226	19.15	0.03	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	6.31150		0.00631		5.63830	0.00564	6.311	19.94	0.02	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	1.17060		0.00117		1.12490	0.00112	1.171	24.76	0.00	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.35640		18.35640		18.18160	18.18160		14.39	0.00	0.00	0	80.00
£ / R	On 15/04/2019	Any day expiry			18.41030		18.41030		18.23490	18.23490		14.78	0.00	0.00	0	43.00
£ / R	On 26/04/2019	Any day expiry			18.44530		18.44530		18.26950	18.26950		15.00	0.00	0.00	0	120.00
£ / R	On 29/04/2019	Any day expiry			18.45480		18.45480		18.27890	18.27890		14.94	0.00	0.00	0	27.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.60140		18.60140		18.42380	18.42380		15.20	0.00	0.00	0	5,703.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	951.80650		0.95181		842.39620	0.84240	951.806	15.22	0.67	0.00	0	1,000.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.90360		18.90360		18.72340	18.72340		15.07	0.00	0.00	0	17,844.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.18510		19.18510		19.00380	19.00380		15.04	0.00	0.00	0	12,565.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.49460		19.49460		19.30790	19.30790		15.25	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12550		0.12550		0.12540	0.12540		18.62	0.00	0.00	0	10,000.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12780		0.12780		0.12760	0.12760		18.92	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13030		0.13030		0.13010	0.13010		18.74	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13260		0.13260		0.13250	0.13250		18.54	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13530		0.13530		0.13510	0.13510		19.81	0.00	0.00	0	0.00
€ / R	On 28/02/2019	Any day expiry			15.74540		15.74540		15.72240	15.72240		12.38	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.80210		15.80210		15.77890	15.77890		12.77	0.00	1,517,001.60	96	139,331.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	116.89790		0.11690		124.51120	0.12451	116.898	13.50	0.35	3,627,731.12	650	650.00
€ / R	On 29/03/2019	Any day expiry			15.83740		15.83740		15.81450	15.81450		13.33	0.00	0.00	0	53.00
€ / R	On 15/04/2019	Any day expiry			15.89280		15.89280		15.86990	15.86990		13.76	0.00	0.00	0	4.00
€ / R	On 26/04/2019	Any day expiry			15.92870		15.92870		15.90580	15.90580		13.99	0.00	0.00	0	1.00
€ / R	On 10/06/2019	Any day expiry			16.07690		16.07690		16.05420	16.05420		14.99	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.09030		16.09030		16.06750	16.06750		15.00	0.00	0.00	0	29,914.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	193.30030		0.19330		0.00000	0.00000	193.300	13.91	0.25	2,339,477.76	570	570.00
€ / R	On 14/08/2019	Any day expiry			16.29640		16.29640		16.27370	16.27370		14.96	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 14/08/2019	Any day expiry	19.65	Call	93.14150	0.09314	97.54490	0.09754	93.141	19.95	0.09	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.40790	16.40790	16.38500	16.38500		14.96	0.00	0.00	0	21,578.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	339.29610	0.33930	362.79570	0.36280	339.296	13.89	0.30	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	269.96370	0.26996	277.42180	0.27742	269.964	17.81	0.23	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	227.21580	0.22722	234.23670	0.23424	227.216	18.23	0.20	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.70810	16.70810	16.68600	16.68600		15.11	0.00	0.00	0	17,761.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	43.46090	0.04346	44.76990	0.04477	43.461	13.79	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	590.53700	0.59054	616.03760	0.61604	590.537	14.39	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	215.94020	0.21594	223.37140	0.22337	215.940	20.69	0.15	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.92020	16.92020	16.89610	16.89610		15.16	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,112.46680	1.11247	1,117.05380	1.11705	1,112.467	14.85	0.57	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	1,005.31760	1.00532	1,011.36750	1.01137	1,005.318	15.17	0.53	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	970.49650	0.97050	976.86680	0.97687	970.496	15.28	0.52	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	944.30860	0.94431	950.90820	0.95091	944.309	15.36	0.51	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.04190	17.04190	17.01770	17.01770		15.37	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.34000	96.34000	96.35000	96.35000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			631.11100	631.11100	630.16300	630.16300			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			643.04700	643.04700	642.11000	642.11000			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			656.61500	656.61500	655.65900	655.65900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			728.70100	728.70100	726.43900	726.43900			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			742.48300	742.48300	740.21100	740.21100			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			758.14800	758.14800	755.83100	755.83100			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			659.30000	659.30000	655.99800	655.99800			0.00	0.00	0	903.00
ALBI	On 01/08/2019	Index Future			671.76900	671.76900	668.43400	668.43400			0.00	0.00	0	0.00
ALBI	On 07/11/2019	Index Future			685.94200	685.94200	682.53900	682.53900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			9.93720	9.93720	9.96390	9.96390		11.18	0.00	0.00	0	4,731.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.05650	10.05650	10.08380	10.08380		12.65	0.00	0.00	0	15,741.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.18830	10.18830	10.21600	10.21600		12.57	0.00	0.00	0	513.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.31400	10.31400	10.34290	10.34290		12.37	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	244.67840	0.24468	261.03520	0.26104	244.678	13.65	0.32	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.45250	10.45250	10.47840	10.47840		12.58	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.50990	10.50990	10.54840	10.54840		11.93	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.64470	10.64470	10.68430	10.68430		13.72	0.00	0.00	0	400.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.79040	10.79040	10.83110	10.83110		13.60	0.00	0.00	0	400.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.92560	10.92560	10.96780	10.96780		13.53	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.07460	11.07460	11.11500	11.11500		13.63	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			0.00000	0.00000	0.00000	0.00000			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
CHF / R	On 18/03/2019	Foreign Exchange Future	13.90190		13.90190		13.89240	13.89240		13.28	0.00	0.00	0	1,243.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.16850		14.16850		14.15930	14.15930		15.22	0.00	0.00	0	250.00
CHF / R	On 16/09/2019	Foreign Exchange Future	14.46290		14.46290		14.45340	14.45340		15.60	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	14.74120		14.74120		14.73280	14.73280		16.01	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.05290		15.05290		15.04190	15.04190		16.32	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.07440		2.07440		2.07690	2.07690		11.49	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.09640		2.09640		2.09910	2.09910		13.75	0.00	0.00	0	0.00
CNH / R	On 16/09/2019	Foreign Exchange Future	2.12050		2.12050		2.12320	2.12320		13.47	0.00	0.00	0	0.00
CNH / R	On 13/12/2019	Foreign Exchange Future	2.14280		2.14280		2.14570	2.14570		13.82	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.11810		2.11810		2.11480	2.11480		11.98	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.15790		2.15790		2.15470	2.15470		13.86	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.20180		2.20180		2.19850	2.19850		13.91	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.24320		2.24320		2.24000	2.24000		14.01	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.28950		2.28950		2.28570	2.28570		14.31	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 02/05/2019	Bond Future	10.93455		76.46231		11.01204	76.01164			0.00	0.00	0	350.00
ES33	On 01/08/2019	Bond Future	11.03716		77.90889		11.11681	77.45316			0.00	0.00	0	0.00
ES33	On 07/11/2019	Bond Future	11.14508		75.75689		11.22781	75.29159			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 02/05/2019	Bond Future	11.18040		78.26819		11.26305	77.72019			0.00	0.00	0	4,919.00
ES42	On 01/08/2019	Bond Future	11.28087		79.74949		11.36588	79.19455			0.00	0.00	0	0.00
ES42	On 07/11/2019	Bond Future	11.38660		77.16653		11.47486	76.60000			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 02/05/2019	GOVI	652.77100		652.77100		649.36100	649.36100			0.00	0.00	0	443.00
GOVI	On 01/08/2019	GOVI	665.11600		665.11600		661.67200	661.67200			0.00	0.00	0	0.00
GOVI	On 07/11/2019	GOVI	679.14900		679.14900		675.63400	675.63400			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
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.77050	1.77050		1.76950	1.76950		13.63	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.79410	1.79410		1.79360	1.79360		16.14	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.81910	1.81910		1.81870	1.81870		15.81	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.84190	1.84190		1.84170	1.84170		16.22	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		134.35620	134.35620		134.44463	134.44463			0.00	0.00	0	691.00
I2025	On 01/08/2019	Bond Future		135.47345	135.47345		135.56969	135.56969			0.00	0.00	0	0.00
I2025	On 07/11/2019	Bond Future		138.36660	138.36660		138.46516	138.46516			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 02/05/2019	Bond Future		100.84037	100.84037		100.85107	100.85107			0.00	0.00	0	3,020.00
I2029	On 01/08/2019	Bond Future		102.77258	102.77258		102.78812	102.78812			0.00	0.00	0	0.00
I2029	On 07/11/2019	Bond Future		103.85966	103.85966		103.87566	103.87566			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 02/05/2019	Bond Future		103.44102	103.44102		102.95660	102.95660			0.00	0.00	0	6,090.00
I2033	On 01/08/2019	Bond Future		105.42291	105.42291		104.93399	104.93399			0.00	0.00	0	0.00
I2033	On 07/11/2019	Bond Future		106.49035	106.49035		105.99113	105.99113			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 02/05/2019	Bond Future		122.33700	122.33700		122.34959	122.34959			0.00	0.00	0	10,812.00
I2038	On 01/08/2019	Bond Future		123.04174	123.04174		123.06026	123.06026			0.00	0.00	0	0.00
I2038	On 07/11/2019	Bond Future		125.66952	125.66952		125.68864	125.68864			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 02/05/2019	Bond Future		114.95140	114.95140		114.96342	114.96342			0.00	0.00	0	12,523.00
I2046	On 01/08/2019	Bond Future		117.15398	117.15398		117.17164	117.17164			0.00	0.00	0	0.00
I2046	On 07/11/2019	Bond Future		117.91542	117.91542		117.93363	117.93363			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 02/05/2019	Bond Future		120.12830	120.12830		119.64596	119.64596			0.00	4,805,132.00	40	10,684.00
I2050	On 01/08/2019	Bond Future		120.61219	120.61219		120.12589	120.12589			0.00	0.00	0	0.00
I2050	On 07/11/2019	Bond Future		123.18807	123.18807		122.69174	122.69174			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 02/05/2019	Index Future		257.84400	257.84400		257.92800	257.92800			0.00	0.00	0	735.00
IGOV	On 01/08/2019	Index Future		262.78400	262.78400		262.88000	262.88000			0.00	0.00	0	0.00
IGOV	On 07/11/2019	Index Future		268.39400	268.39400		268.49300	268.49300			0.00	0.00	0	0.00
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
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			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
KES / R	On 18/03/2019	Foreign Exchange Future			0.13830		0.13830		0.13830	0.13830			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13740		0.13740		0.13810	0.13810			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13640		0.13640		0.13780	0.13780			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13560		0.13560		0.13730	0.13730			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13440		0.13440		0.13610	0.13610			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.61630		1.61630		1.61630	1.61630		11.42	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.63940		1.63940		1.63930	1.63930		13.49	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future			1.66430		1.66430		1.66440	1.66440		13.10	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future			1.68770		1.68770		1.68780	1.68780		13.33	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.55690		9.55690		9.56330	9.56330		11.63	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.67500		9.67500		9.68160	9.68160		13.28	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.80370		9.80370		9.81080	9.81080		13.20	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.92440		9.92440		9.93190	9.93190		13.30	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.05630		10.05630		10.06220	10.06220		13.63	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.31850		1.31850		1.31770	1.31770			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32550		1.32550		1.32430	1.32430			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.33120		1.33120		1.33000	1.33000			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.33500		1.33500		1.33450	1.33450			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.31960		1.31960		1.30790	1.30790			0.00	0.00	0	5.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.32540		1.32540		1.31370	1.31370			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.33140		1.33140		1.31960	1.31960			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.33660		1.33660		1.32490	1.32490			0.00	0.00	0	2,219.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.34230		1.34230		1.33060	1.33060			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.13810		1.13810		1.13720	1.13720			0.00	0.00	0	5.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.14650		1.14650		1.14570	1.14570			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.15560		1.15560		1.15480	1.15480			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16410		1.16410		1.16330	1.16330			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17340		1.17340		1.17280	1.17280			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.67921		113.93294		8.72533	113.66376		6.86	0.00	2,668,993,052.44	23,426	88,469.00
R186	On 02/05/2019	Bond Future	8.50	Call	797.18000		0.79718		709.66000	0.70966	797.180	6.51	0.37	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	1,102.14000		1.10214		991.80000	0.99180	1,102.140	6.60	0.46	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,187.82000		1.18782		1,071.65000	1.07165	1,187.820	6.62	0.48	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,338.76000		1.33876		1,212.86000	1.21286	1,338.760	6.66	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,669.27000		1.66927		1,524.11000	1.52411	1,669.270	6.73	0.59	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	755.13000		0.75513		860.61000	0.86061	755.130	6.80	0.34	0.00	0	4,250.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,436.71000		2.43671		2,255.67000	2.25567	2,436.710	6.86	0.72	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	581.99000		0.58199		670.13000	0.67013	581.990	6.86	0.28	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.05	Put	508.89000		0.50889		588.98000	0.58898	508.890	6.90	0.25	0.00	0	3,250.00

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
R186	On 02/05/2019	Bond Future	9.20	Call	3,324.28000	3.32428		3,113.76000	3.11376	3,324.280	7.00	0.82	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	3,560.23000	3.56023		3,343.52000	3.34352	3,560.230	7.04	0.84	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	3,802.86000	3.80286		3,580.64000	3.58064	3,802.860	7.10	0.86	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	66.41000	0.06641		82.11000	0.08211	66.410	7.62	0.04	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	35.23000	0.03523		44.30000	0.04430	35.230	7.88	0.02	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	28.75000	0.02875		36.36000	0.03636	28.750	7.93	0.02	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	23.40000	0.02340		29.80000	0.02980	23.400	7.93	0.02	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			8.72790	110.78857		8.77538	110.51927		6.99	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	886.60000	0.88660		811.85000	0.81185	886.600	6.39	0.31	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	3,048.17000	3.04817		2,882.33000	2.88233	3,048.170	7.03	0.65	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	269.17000	0.26917		299.19000	0.29919	269.170	8.17	0.10	0.00	0	6,000.00	
R186	On 07/11/2019	Bond Future			8.76860	113.12756		8.81860	112.85267		6.63	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 02/05/2019	Bond Future			303.30242	303.30242		303.90855	303.90855			0.00	0.00	0	2,350.00	
R197	On 01/08/2019	Bond Future			301.55799	301.55799		302.18924	302.18924			0.00	0.00	0	0.00	
R197	On 07/11/2019	Bond Future			307.99842	307.99842		308.64368	308.64368			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 02/05/2019	Bond Future			234.25452	234.25452		234.95088	234.95088			0.00	0.00	0	8,966.00	
R202	On 01/08/2019	Bond Future			234.72974	234.72974		235.44974	235.44974			0.00	0.00	0	0.00	
R202	On 07/11/2019	Bond Future			239.74242	239.74242		240.47840	240.47840			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 02/05/2019	Bond Future			7.73558	101.46183		7.78149	101.31262		3.15	0.00	0.00	0	69,212.00	
R2023	On 01/08/2019	Bond Future			7.73649	103.38127		7.78458	103.23383		3.52	0.00	0.00	0	0.00	
R2023	On 07/11/2019	Bond Future			7.72117	101.62776		7.77368	101.47734		3.33	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 02/05/2019	Bond Future			9.22392	93.87014		9.29573	93.41559		9.62	0.00	10,044,104.98	107	45,580.00	
R2030	On 02/05/2019	Bond Future	8.90	Call	615.42000	0.61542		503.85000	0.50385	615.420	8.90	0.29	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	9.40	Call	2,115.07000	2.11507		1,853.23000	1.85323	2,115.070	9.52	0.62	0.00	0	3,000.00	
R2030	On 02/05/2019	Bond Future	10.20	Put	133.11000	0.13311		173.52000	0.17352	133.110	10.64	0.07	0.00	0	3,000.00	
R2030	On 01/08/2019	Bond Future			9.28362	91.64100		9.35750	91.18208		9.82	0.00	0.00	0	0.00	
R2030	On 01/08/2019	Bond Future	8.35	Call	338.71000	0.33871		284.95000	0.28495	338.710	8.62	0.13	0.00	0	2,025.00	
R2030	On 01/08/2019	Bond Future	9.15	Call	1,874.23000	1.87423		1,680.45000	1.68045	1,874.230	9.45	0.45	0.00	0	2,025.00	
R2030	On 07/11/2019	Bond Future			9.33362	93.57595		9.41046	93.10737		9.35	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 02/05/2019	Bond Future			9.45868	91.91955		9.53045	91.42612		10.98	0.00	27,208,186.80	296	43,635.00	

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
R2032	On 01/08/2019	Bond Future		9.51697	93.65876		9.59061	93.16014		10.71	0.00	0.00	0	0.00
R2032	On 07/11/2019	Bond Future		9.57311	91.47275		9.64950	90.96376		10.61	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 02/05/2019	Bond Future		9.64192	95.45556		9.72892	94.79206		11.78	0.00	61,950,658.44	649	78,044.00
R2035	On 01/08/2019	Bond Future		9.70029	97.26138		9.78958	96.58960		11.50	0.00	0.00	0	0.00
R2035	On 07/11/2019	Bond Future		9.75994	94.80754		9.85239	94.12171		11.43	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 02/05/2019	Bond Future		9.73518	91.89216		9.80690	91.34199		12.38	0.00	9,189,216.00	100	55,652.00
R2037	On 01/08/2019	Bond Future		9.79804	89.37531		9.87154	88.81890		12.69	0.00	0.00	0	0.00
R2037	On 07/11/2019	Bond Future		9.85355	91.26256		9.92951	90.69440		12.05	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
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future		9.79959	95.32288		9.88154	94.64606		12.82	0.00	0.00	0	25,603.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,233.05000	1.23305	1,009.68000	1.00968	1,233.050	12.11	0.38	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,076.08000	4.07608	3,602.02000	3.60202	4,076.080	13.12	0.74	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future		9.86186	92.62054		9.94588	91.93535		13.15	0.00	0.00	0	0.00
R2040	On 07/11/2019	Bond Future		9.91703	94.57631		10.00380	93.87665		12.50	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 02/05/2019	Bond Future		9.81242	92.47976		9.88920	91.83266		13.43	0.00	65,660,629.60	710	36,560.00
R2044	On 01/08/2019	Bond Future		9.87187	89.84889		9.95053	89.19367		13.79	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future	9.36	Call	1,339.87000	1.33987	1,164.06000	1.16406	1,339.870	12.79	0.30	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	3,140.73000	3.14073	2,825.58000	2.82558	3,140.730	13.61	0.51	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	1,345.70000	1.34570	1,526.47000	1.52647	1,345.700	14.65	0.25	0.00	0	100.00
R2044	On 07/11/2019	Bond Future		9.92447	91.74613		10.00561	91.07714		13.11	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 02/05/2019	Bond Future		9.78212	91.71466		9.85876	91.04853		13.87	0.00	28,890,117.90	315	109,879.00
R2048	On 01/08/2019	Bond Future		9.83463	93.44972		9.91306	92.77507		13.59	0.00	9,344,972.00	100	100.00
R2048	On 07/11/2019	Bond Future		9.88812	90.97894		9.96903	90.29013		13.58	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 02/05/2019	Bond Future		6.16275	102.95435		6.18842	102.93709		0.25	0.00	0.00	0	6,038.00
R207	On 01/08/2019	Bond Future		5.26094	101.26058		5.29044	101.24762		0.23	0.00	0.00	0	0.00
R207	On 07/11/2019	Bond Future		1.25037	103.39830		1.32285	103.38519		0.04	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 02/05/2019	Bond Future		6.88408	100.43830		6.90210	100.40676		1.12	0.00	0.00	0	13,646.00
R208	On 01/08/2019	Bond Future		6.75666	102.33860		6.77458	102.31103		1.30	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 07/11/2019	Bond Future			6.51251		101.09255		6.53395	101.06455		1.09	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 02/05/2019	Bond Future			9.59852		72.88888		9.67519	72.38942		13.21	0.00	0.00	0	102,074.00
R209	On 02/05/2019	Bond Future	9.35	Call	869.04000		0.86904		718.30000	0.71830	869.040	12.56	0.35	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,998.15000		2.99815		2,661.17000	2.66117	2,998.150	13.52	0.72	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	208.78000		0.20878		268.19000	0.26819	208.780	14.75	0.10	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	126.29000		0.12629		165.16000	0.16516	126.290	15.25	0.06	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.65079		74.26800		9.72922	73.76235		12.99	0.00	0.00	0	0.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,442.28000		1.44228		1,271.91000	1.27191	1,442.280	12.36	0.37	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	3,019.60000		3.01960		2,743.68000	2.74368	3,019.600	13.06	0.58	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	883.66000		0.88366		1,004.34000	1.00434	883.660	14.25	0.21	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.70123		72.68182		9.78214	72.16565		12.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			186.65901		186.65901		186.67917	186.67917			0.00	0.00	0	2,448.00
R210	On 01/08/2019	Bond Future			190.23561		190.23561		190.26456	190.26456			0.00	0.00	0	0.00
R210	On 07/11/2019	Bond Future			191.65993		191.65993		191.68974	191.68974			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 02/05/2019	Bond Future			157.99752		157.99752		158.05934	158.05934			0.00	0.00	0	4,973.00
R212	On 01/08/2019	Bond Future			158.80472		158.80472		158.87494	158.87494			0.00	0.00	0	0.00
R212	On 07/11/2019	Bond Future			162.19629		162.19629		162.26827	162.26827			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 02/05/2019	Bond Future			9.33897		84.74824		9.40547	84.33337		10.61	0.00	5,678,132.08	67	27,819.00
R213	On 01/08/2019	Bond Future			9.39258		86.35144		9.46075	85.93260		10.41	0.00	0.00	0	0.00
R213	On 07/11/2019	Bond Future			9.44685		84.61940		9.51759	84.19175		10.38	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 02/05/2019	Bond Future			9.77212		71.87631		9.85382	71.32194		14.22	0.00	0.00	0	24,163.00
R214	On 01/08/2019	Bond Future			9.82458		73.23603		9.90815	72.67441		13.95	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 07/11/2019	Bond Future	9.87806		71.48114		9.96421	70.90775		13.92	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 18/03/2019	Foreign Exchange Future	10.29430		10.29430		10.28740	10.28740		11.86	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.42260		10.42260		10.41700	10.41700		13.48	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.56540		10.56540		10.55990	10.55990		13.40	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.70010		10.70010		10.69530	10.69530		13.53	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.58940		2.58940		2.58330	2.58330		13.56	0.00	0.00	0	25,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.49960		2.49960		2.49340	2.49340		15.53	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.42360		2.42360		2.41720	2.41720		16.41	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.36380		2.36380		2.35620	2.35620		17.85	0.00	0.00	0	0.00
Total for Derivatives :												4,562,407,154.57	156,733	9 013 443.00
Grand Total:												4,562,407,154.57	156,733	9 013 443.00