



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: 01/11/2018

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 01/11/2018	Any day expiry		14.57000	14.57000		14.82070	14.82070		21.03	0.00	800,250.00	55	0.00
\$ / R	On 02/11/2018	Any day expiry		14.46580	14.46580		14.82070	14.82070		21.22	0.00	0.00	0	0.00
\$ / R	On 02/11/2018	Any day expiry	14.40	Put	40.17510	0.04018	6.35480	0.00635	40.175	22.59	0.35	0.00	0	20,000.00
\$ / R	On 05/11/2018	Any day expiry		14.46580	14.46580		14.82410	14.82410		17.92	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	0.00000	0.00000	0.01820	0.00002	0.000	23.14	0.00	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	6.04770	0.00605	1.42890	0.00143	6.048	23.70	0.04	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	0.05200	0.00005	0.23230	0.00023	0.052	41.79	0.00	0.00	0	1,880.00
\$ / R	On 09/11/2018	Any day expiry		14.46790	14.46790		14.83120	14.83120		19.23	0.00	0.00	0	0.00
\$ / R	On 09/11/2018	Any day expiry	14.40	Put	132.61170	0.13261	38.11850	0.03812	132.612	19.28	0.43	0.00	0	20,000.00
\$ / R	On 13/11/2018	Any day expiry		14.47400	14.47400		14.83860	14.83860		18.49	0.00	0.00	0	70.00
\$ / R	On 15/11/2018	Any day expiry		14.47760	14.47760		14.84220	14.84220		18.74	0.00	0.00	0	24.00
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	144.23670	0.14424	45.47880	0.04548	144.237	18.28	0.39	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	201.14270	0.20114	426.37540	0.42638	201.143	18.74	0.49	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry		14.47940	14.47940		14.84410	14.84410		18.81	0.00	0.00	0	308.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.00000	0.00000	0.000	24.59	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.03270	0.00003	0.00290	0.00000	0.033	29.70	0.00	0.00	0	51,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,263.91650	1.26392	1,626.19320	1.62619	1,263.916	21.87	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	302.78350	0.30278	571.17270	0.57117	302.783	18.35	0.62	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	131.04400	0.13104	298.08220	0.29808	131.044	19.63	0.35	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	125.32100	0.12532	287.31900	0.28732	125.321	19.70	0.33	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	114.53070	0.11453	266.63660	0.26664	114.531	19.85	0.31	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	89.00520	0.08901	215.99450	0.21599	89.005	20.26	0.25	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	499.60520	0.49961	261.89450	0.26189	499.605	20.26	0.75	0.00	0	15,000.00
\$ / R	On 19/11/2018	Any day expiry			14.48480	14.48480	14.84960	14.84960		18.37	0.00	0.00	0	0.00
\$ / R	On 20/11/2018	Any day expiry			14.48660	14.48660	14.85140	14.85140		18.44	0.00	0.00	0	0.00
\$ / R	On 22/11/2018	Any day expiry			14.49020	14.49020	14.85510	14.85510		18.46	0.00	0.00	0	179.00
\$ / R	On 23/11/2018	Any day expiry			14.49200	14.49200	14.85700	14.85700		18.51	0.00	0.00	0	0.00
\$ / R	On 28/11/2018	Any day expiry			14.50090	14.50090	14.86620	14.86620		18.34	0.00	0.00	0	368.00
\$ / R	On 28/11/2018	Any day expiry	14.76	Call	191.96470	0.19196	357.86190	0.35786	191.965	19.16	0.38	0.00	0	4,000.00
\$ / R	On 29/11/2018	Any day expiry			14.50270	14.50270	14.86800	14.86800		18.38	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry			14.50450	14.50450	14.86980	14.86980		18.42	0.00	0.00	0	7,446.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	5.85110	0.00585	2.20640	0.00221	5.851	19.16	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	55.73150	0.05573	22.34590	0.02235	55.731	17.36	0.15	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	64.98850	0.06499	26.01890	0.02602	64.989	17.43	0.17	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	546.77270	0.54677	839.92520	0.83993	546.773	17.78	0.73	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	181.91210	0.18191	80.92440	0.08092	181.912	18.04	0.35	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	406.93130	0.40693	662.70010	0.66270	406.931	18.12	0.62	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	192.53960	0.19254	351.60250	0.35160	192.540	19.35	0.37	0.00	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	186.65560	0.18666	341.86480	0.34186	186.656	19.41	0.36	0.00	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	6.98250	0.00698	19.28750	0.01929	6.983	23.93	0.02	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	2.16680	0.00217	5.96100	0.00596	2.167	24.99	0.01	0.00	0	500.00
\$ / R	On 05/12/2018	Any day expiry			14.51350	14.51350	14.87920	14.87920		18.29	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,020.69790	1.02070	733.28500	0.73329	1,020.698	21.04	0.83	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry			14.51530	14.51530	14.88110	14.88110		18.45	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	91.59030	0.09159	37.85750	0.03786	91.590	17.42	0.20	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	225.02710	0.22503	110.10110	0.11010	225.027	18.05	0.38	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	579.02700	0.57903	358.07580	0.35808	579.027	19.48	0.66	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	894.76150	0.89476	622.79330	0.62279	894.761	20.66	0.79	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry			14.51700	14.51700	14.88300	14.88300		18.48	0.00	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			14.52410	14.52410	14.89060	14.89060		18.34	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	54.03730	0.05404	19.92970	0.01993	54.037	17.00	0.13	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	93.63980	0.09364	39.00860	0.03901	93.640	17.22	0.20	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	171.78650	0.17179	295.86450	0.29586	171.787	19.86	0.30	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	75.71170	0.07571	142.01550	0.14202	75.712	21.48	0.15	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			14.52590	14.52590	14.89250	14.89250		18.37	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			14.52940	14.52940	14.89630	14.89630		18.42	0.00	1,393,587,401.00	95,915	821,671.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	1.21950	0.00122	0.62110	0.00062	1.220	24.11	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	1.41550	0.00142	0.81240	0.00081	1.416	23.55	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	1.71070	0.00171	1.16500	0.00117	1.711	22.73	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	1.94510	0.00195	1.31200	0.00131	1.945	22.19	0.01	1,279.11	16	174,530.00

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	12.02	Put	1.99610	0.00200	1.34360	0.00134	1.996	22.08	0.01	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	2.21560	0.00222	1.47840	0.00148	2.216	21.65	0.01	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	2.52890	0.00253	1.66840	0.00167	2.529	21.11	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	2.70410	0.00270	1.77350	0.00177	2.704	20.84	0.01	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	3.22730	0.00323	2.08290	0.00208	3.227	20.13	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	3.81430	0.00381	2.42340	0.00242	3.814	19.48	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	2,033.21430	2.03321	2,398.72340	2.39872	2,033.214	19.48	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	4.59280	0.00459	2.86540	0.00287	4.593	18.78	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	4.93990	0.00494	3.05930	0.00306	4.940	18.51	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	5.47780	0.00548	3.35670	0.00336	5.478	18.13	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	7.43160	0.00743	4.40840	0.00441	7.432	17.04	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	8.03980	0.00804	4.72820	0.00473	8.040	16.77	0.02	8,894.92	24	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,537.43980	1.53744	1,901.02820	1.90103	1,537.440	16.77	0.98	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	8.70710	0.00871	5.07550	0.00508	8.707	16.50	0.03	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	9.45430	0.00945	5.45280	0.00545	9.454	16.23	0.03	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,343.36170	1.34336	1,702.61050	1.70261	1,343.362	16.37	0.96	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	15.04560	0.01505	6.50050	0.00650	15.046	16.40	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	16.79780	0.01680	6.79840	0.00680	16.798	16.44	0.05	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,296.19780	1.29620	1,653.09840	1.65310	1,296.198	16.44	0.95	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	21.53050	0.02153	7.55790	0.00756	21.531	16.54	0.06	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	22.28590	0.02229	7.67450	0.00767	22.286	16.55	0.06	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	1,112.49260	1.11249	1,456.78910	1.45679	1,112.493	16.71	0.92	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	33.09260	0.03309	10.48910	0.01049	33.093	16.71	0.08	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	38.64550	0.03865	12.75810	0.01276	38.646	16.78	0.10	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	1,068.04550	1.06805	1,409.05810	1.40906	1,068.046	16.78	0.90	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	51.87410	0.05187	18.48910	0.01849	51.874	16.92	0.12	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	64.70650	0.06471	24.41490	0.02441	64.706	17.03	0.14	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	68.25140	0.06825	26.10790	0.02611	68.251	17.05	0.15	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	77.73690	0.07774	30.74190	0.03074	77.737	17.12	0.17	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	85.98660	0.08599	34.88860	0.03489	85.987	17.18	0.18	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	88.14400	0.08814	35.98920	0.03599	88.144	17.19	0.18	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	817.54400	0.81754	1,132.28920	1.13229	817.544	17.19	0.82	0.00	0	3,068.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	112.27330	0.11227	48.51550	0.04852	112.273	17.36	0.22	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	705.29600	0.70530	1,002.18720	1.00219	705.296	17.44	0.76	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	140.59730	0.14060	64.05860	0.06406	140.597	17.52	0.26	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	669.99730	0.67000	960.35860	0.96036	669.997	17.52	0.74	2,169,710.97	200	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	173.32120	0.17332	82.97110	0.08297	173.321	17.68	0.30	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	180.40600	0.18041	87.18740	0.08719	180.406	17.72	0.31	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	583.41760	0.58342	855.65090	0.85565	583.418	17.73	0.69	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	191.37790	0.19138	93.79160	0.09379	191.378	17.76	0.32	191,220.64	40	236,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	195.12490	0.19512	96.11000	0.09611	195.125	17.78	0.33	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	539.97790	0.53998	802.08820	0.80209	539.978	17.85	0.66	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	210.57790	0.21058	105.78820	0.10579	210.578	17.85	0.34	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	226.76770	0.22677	116.11580	0.11612	226.768	17.91	0.36	0.00	0	24,570.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	510.33090		0.51033	765.09990	0.76510	510.331	17.93	0.64	0.00	0	51,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	252.43700		0.25244	132.85100	0.13285	252.437	18.01	0.39	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	265.89250		0.26589	141.79010	0.14179	265.893	18.06	0.40	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	465.29250		0.46529	708.09010	0.70809	465.293	18.06	0.60	0.00	0	100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	275.09390		0.27509	147.96480	0.14796	275.094	18.09	0.41	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	454.49390		0.45449	694.26480	0.69426	454.494	18.09	0.59	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	294.04360		0.29404	160.83290	0.16083	294.044	18.16	0.43	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	428.29550		0.42830	660.45860	0.66046	428.296	18.17	0.57	0.00	0	100,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	408.15410		0.40815	634.20480	0.63420	408.154	18.24	0.55	0.00	0	11,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	379.28820		0.37929	596.15040	0.59615	379.288	18.34	0.53	0.00	0	1,200.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	349.88820		0.34989	199.85040	0.19985	349.888	18.34	0.47	0.00	0	15,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	355.23340		0.35523	203.66310	0.20366	355.233	18.35	0.48	0.00	0	3,388.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	406.46540		0.40647	239.99280	0.23999	406.465	18.56	0.52	0.00	0	3,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	335.86540		0.33587	536.29280	0.53629	335.865	18.56	0.48	0.00	0	84,900.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	331.87450		0.33187	530.55210	0.53055	331.874	18.59	0.48	0.00	0	1,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	327.92750		0.32793	524.85790	0.52486	327.928	18.62	0.47	0.00	0	5,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	449.40910		0.44941	270.74720	0.27075	449.409	18.76	0.55	0.00	0	3,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	297.82180		0.29782	480.89380	0.48089	297.822	18.84	0.44	0.00	0	70,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	494.32210		0.49432	303.67450	0.30367	494.322	18.95	0.57	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	500.89370		0.50089	308.55330	0.30855	500.894	18.98	0.58	0.00	0	700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	280.29370		0.28029	454.85330	0.45485	280.294	18.98	0.42	100,434.97	16	127,100.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	534.31220		0.53431	333.60370	0.33360	534.312	19.12	0.60	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	263.71220		0.26371	429.90370	0.42990	263.712	19.12	0.40	0.00	0	400.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	251.10320		0.25110	410.71880	0.41072	251.103	19.24	0.39	0.00	0	1,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	248.03820		0.24804	406.02870	0.40603	248.038	19.26	0.38	0.00	0	50,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	603.83780		0.60384	386.91400	0.38691	603.838	19.41	0.63	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	676.70260		0.67670	446.48700	0.44649	676.703	19.69	0.67	0.00	0	25,700.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	206.10260		0.20610	342.78700	0.34279	206.103	19.69	0.33	0.00	0	101,333.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	203.55970		0.20356	338.96350	0.33896	203.560	19.72	0.33	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	184.28650		0.18429	309.75760	0.30976	184.287	19.94	0.30	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	182.00590		0.18201	306.27450	0.30627	182.006	19.97	0.30	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	171.00800		0.17101	289.40240	0.28940	171.008	20.11	0.28	0.00	0	27,030.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	160.66300		0.16066	273.40700	0.27341	160.663	20.25	0.27	0.00	0	4,050.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	831.26300		0.83126	577.10700	0.57711	831.263	20.25	0.73	0.00	0	50.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	871.53550		0.87154	611.95350	0.61195	871.536	20.39	0.74	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	912.39260		0.91239	647.60720	0.64761	912.393	20.53	0.76	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	129.60670		0.12961	225.11160	0.22511	129.607	20.71	0.22	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	115.44150		0.11544	203.02150	0.20302	115.441	20.94	0.20	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	112.50910		0.11251	198.41100	0.19841	112.509	20.99	0.20	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,080.24940		1.08025	797.60670	0.79761	1,080.249	21.04	0.81	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	109.64940		0.10965	193.90670	0.19391	109.649	21.04	0.20	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	108.24760		0.10825	191.69210	0.19169	108.248	21.06	0.19	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	97.65690		0.09766	174.86690	0.17487	97.657	21.26	0.18	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	96.40750		0.09641	172.87280	0.17287	96.408	21.29	0.17	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	95.17540	0.09518	170.90000	0.17090	95.175	21.31	0.17	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	84.77620	0.08478	153.84890	0.15385	84.776	21.54	0.16	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	81.57200	0.08157	148.47670	0.14848	81.572	21.61	0.15	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,381.44600	1.38145	1,074.02850	1.07403	1,381.446	21.89	0.87	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	69.94490	0.06994	128.79340	0.12879	69.945	21.92	0.13	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	64.78590	0.06479	119.95850	0.11996	64.786	22.07	0.12	43,984.14	24	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	57.77380	0.05777	107.84460	0.10784	57.774	22.29	0.11	0.00	0	5,050.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	49.36210	0.04936	94.72190	0.09472	49.362	22.47	0.10	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	47.28030	0.04728	91.43710	0.09144	47.280	22.51	0.09	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	43.36770	0.04337	85.21600	0.08522	43.368	22.61	0.09	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	40.93590	0.04094	81.31550	0.08132	40.936	22.67	0.08	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	25.73020	0.02573	54.90180	0.05490	25.730	23.17	0.05	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	18.13410	0.01813	40.24000	0.04024	18.134	23.54	0.04	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	13.54850	0.01355	31.06110	0.03106	13.548	23.85	0.03	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.54010	14.54010	14.90780	14.90780		18.30	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	125.59340	0.12559	58.70720	0.05871	125.593	17.24	0.23	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	269.17940	0.26918	147.38350	0.14738	269.179	17.90	0.39	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	618.66930	0.61867	404.35070	0.40435	618.669	19.25	0.62	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	922.96670	0.92297	662.45820	0.66246	922.967	20.33	0.74	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.54180	14.54180	14.90970	14.90970		18.32	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	19.77790	0.01978	10.19490	0.01019	19.778	16.40	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	27.26380	0.02726	11.77240	0.01177	27.264	16.52	0.07	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	344.98940	0.34499	536.67530	0.53668	344.989	18.62	0.47	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	312.10180	0.31210	489.27640	0.48928	312.102	18.86	0.43	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.55960	14.55960	14.92870	14.92870		18.08	0.00	0.00	0	2,710.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	18.20830	0.01821	12.38400	0.01238	18.208	16.71	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	120.38970	0.12039	60.21430	0.06021	120.390	16.90	0.21	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	600.60540	0.60061	854.68680	0.85469	600.605	17.56	0.64	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	273.73660	0.27374	154.82470	0.15482	273.737	17.60	0.37	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	683.79750	0.68380	465.78840	0.46579	683.798	19.10	0.62	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	35.32860	0.03533	63.79380	0.06379	35.329	23.39	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	17.50860	0.01751	33.83140	0.03383	17.509	24.47	0.03	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.56310	14.56310	14.93250	14.93250		18.07	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.59220	14.59220	14.96320	14.96320		18.27	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	20.78130	0.02078	13.15870	0.01316	20.781	18.08	0.04	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.61420	14.61420	14.98620	14.98620		18.23	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	427.19950	0.42720	596.10130	0.59610	427.199	18.83	0.44	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.61610	14.61610	14.98810	14.98810		18.34	0.00	0.00	0	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	45.79660	0.04580	28.71630	0.02872	45.797	17.10	0.08	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	323.78380	0.32378	200.69530	0.20070	323.784	17.59	0.35	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	345.84150	0.34584	215.90790	0.21591	345.842	17.68	0.37	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	643.16120	0.64316	870.45080	0.87045	643.161	17.89	0.59	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	353.00530	0.35301	495.94630	0.49595	353.005	19.37	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	269.01310	0.26901	383.04760	0.38305	269.013	20.11	0.30	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R		On 13/02/2019	Any day expiry		14.63980	14.63980	15.01290	15.01290		18.35	0.00	0.00	0	70.00
\$ / R		On 28/02/2019	Any day expiry		14.66710	14.66710	15.04140	15.04140		18.44	0.00	0.00	0	6,096.00
\$ / R	13.00	On 28/02/2019	Any day expiry	Put	67.82310	0.06782	41.89210	0.04189	67.823	16.94	0.10	0.00	0	500.00
\$ / R	14.20	On 28/02/2019	Any day expiry	Put	374.61870	0.37462	246.26930	0.24627	374.619	17.60	0.35	0.00	0	250.00
\$ / R	14.25	On 28/02/2019	Any day expiry	Put	397.24910	0.39725	262.63150	0.26263	397.249	17.69	0.37	0.00	0	250.00
\$ / R	14.52	On 28/02/2019	Any day expiry	Call	679.09160	0.67909	890.37960	0.89038	679.092	18.14	0.56	0.00	0	500.00
\$ / R	15.27	On 28/02/2019	Any day expiry	Call	407.82990	0.40783	548.48940	0.54849	407.830	19.56	0.38	0.00	0	250.00
\$ / R	15.63	On 28/02/2019	Any day expiry	Call	320.32060	0.32032	434.70790	0.43471	320.321	20.27	0.31	0.00	0	250.00
\$ / R		On 18/03/2019	Foreign Exchange Future		14.69990	14.69990	15.07570	15.07570		18.41	0.00	36,073,554.60	2,454	53,284.00
\$ / R	10.33	On 18/03/2019	Foreign Exchange Future	Put	3.28310	0.00328	1.82520	0.00183	3.283	22.88	0.00	0.00	0	1,000.00
\$ / R	11.74	On 18/03/2019	Foreign Exchange Future	Put	10.54020	0.01054	7.65230	0.00765	10.540	17.87	0.02	0.00	0	1,000.00
\$ / R	12.47	On 18/03/2019	Foreign Exchange Future	Put	36.63010	0.03663	20.47360	0.02047	36.630	17.24	0.05	0.00	0	721.00
\$ / R	12.51	On 18/03/2019	Foreign Exchange Future	Put	39.01470	0.03901	21.98220	0.02198	39.015	17.20	0.06	0.00	0	720.00
\$ / R	12.90	On 18/03/2019	Foreign Exchange Future	Put	70.04140	0.07004	42.38630	0.04239	70.041	16.88	0.09	0.00	0	16,000.00
\$ / R	12.92	On 18/03/2019	Foreign Exchange Future	Put	72.07200	0.07207	43.76220	0.04376	72.072	16.86	0.10	0.00	0	139,342.00
\$ / R	13.00	On 18/03/2019	Foreign Exchange Future	Put	80.69400	0.08069	49.64180	0.04964	80.694	16.80	0.11	0.00	0	14,028.00
\$ / R	13.05	On 18/03/2019	Foreign Exchange Future	Put	86.50360	0.08650	53.64110	0.05364	86.504	16.76	0.11	0.00	0	1,155.00
\$ / R	13.12	On 18/03/2019	Foreign Exchange Future	Put	95.21160	0.09521	59.68520	0.05969	95.212	16.70	0.12	0.00	0	138,000.00
\$ / R	13.15	On 18/03/2019	Foreign Exchange Future	Put	99.15680	0.09916	62.44200	0.06244	99.157	16.67	0.13	0.00	0	10,125.00
\$ / R	13.25	On 18/03/2019	Foreign Exchange Future	Put	113.28740	0.11329	72.39890	0.07240	113.287	16.59	0.14	0.00	0	224,707.00
\$ / R	13.33	On 18/03/2019	Foreign Exchange Future	Put	128.59930	0.12860	81.26810	0.08127	128.599	16.66	0.16	0.00	0	135,043.00
\$ / R	13.36	On 18/03/2019	Foreign Exchange Future	Put	134.71410	0.13471	84.81290	0.08481	134.714	16.68	0.16	0.00	0	134,750.00
\$ / R	13.40	On 18/03/2019	Foreign Exchange Future	Put	143.18300	0.14318	89.73360	0.08973	143.183	16.72	0.17	761,786.69	300	2,100.00
\$ / R	13.46	On 18/03/2019	Foreign Exchange Future	Put	156.57670	0.15658	97.54330	0.09754	156.577	16.77	0.18	0.00	0	20,000.00
\$ / R	13.50	On 18/03/2019	Foreign Exchange Future	Put	165.97460	0.16597	103.04700	0.10305	165.975	16.80	0.19	0.00	0	50.00
\$ / R	13.55	On 18/03/2019	Foreign Exchange Future	Put	178.26380	0.17826	110.27140	0.11027	178.264	16.84	0.20	0.00	0	10,000.00
\$ / R	13.60	On 18/03/2019	Foreign Exchange Future	Put	191.16260	0.19116	117.89560	0.11790	191.163	16.89	0.21	0.00	0	4,000.00
\$ / R	13.68	On 18/03/2019	Foreign Exchange Future	Put	213.09450	0.21309	133.57960	0.13358	213.095	16.96	0.23	0.00	0	14,200.00
\$ / R	13.70	On 18/03/2019	Foreign Exchange Future	Put	218.82830	0.21883	137.72530	0.13773	218.828	16.97	0.23	0.00	0	2,500.00
\$ / R	13.72	On 18/03/2019	Foreign Exchange Future	Put	224.66400	0.22466	141.95840	0.14196	224.664	16.99	0.24	0.00	0	10,000.00
\$ / R	13.75	On 18/03/2019	Foreign Exchange Future	Put	233.61260	0.23361	148.48110	0.14848	233.613	17.01	0.24	2,170,921.37	601	17,981.00
\$ / R	13.79	On 18/03/2019	Foreign Exchange Future	Put	245.90430	0.24590	157.49920	0.15750	245.904	17.05	0.25	0.00	0	262,812.00
\$ / R	13.86	On 18/03/2019	Foreign Exchange Future	Put	268.41510	0.26842	174.17750	0.17418	268.415	17.11	0.27	0.00	0	721.00
\$ / R	13.90	On 18/03/2019	Foreign Exchange Future	Put	281.85740	0.28186	184.23260	0.18423	281.857	17.14	0.28	0.00	0	720.00
\$ / R	14.00	On 18/03/2019	Foreign Exchange Future	Put	318.54190	0.31854	211.07080	0.21107	318.542	17.27	0.30	0.00	0	16,000.00
\$ / R	14.04	On 18/03/2019	Foreign Exchange Future	Put	334.48990	0.33449	222.49720	0.22250	334.490	17.33	0.31	0.00	0	7,100.00
\$ / R	14.20	On 18/03/2019	Foreign Exchange Future	Put	402.80730	0.40281	272.26250	0.27226	402.807	17.59	0.35	0.00	0	2,000.00
\$ / R	14.28	On 18/03/2019	Foreign Exchange Future	Put	439.65510	0.43966	299.61450	0.29961	439.655	17.72	0.37	0.00	0	7,028.00
\$ / R	14.30	On 18/03/2019	Foreign Exchange Future	Call	849.04220	0.84904	1,082.41360	1.08241	849.042	17.76	0.62	0.00	0	250.00
\$ / R	14.35	On 18/03/2019	Foreign Exchange Future	Put	473.33650	0.47334	324.92880	0.32493	473.337	17.84	0.39	0.00	0	139,342.00
\$ / R	14.42	On 18/03/2019	Foreign Exchange Future	Put	508.34920	0.50835	353.40540	0.35341	508.349	17.95	0.41	1,836,335.35	300	2,100.00
\$ / R	14.44	On 18/03/2019	Foreign Exchange Future	Put	518.59320	0.51859	361.79050	0.36179	518.593	17.99	0.41	0.00	0	7,000.00
\$ / R	14.45	On 18/03/2019	Foreign Exchange Future	Put	523.75670	0.52376	366.02480	0.36602	523.757	18.00	0.42	0.00	0	1,000.00
\$ / R	14.48	On 18/03/2019	Foreign Exchange Future	Call	759.29870	0.75930	974.59810	0.97460	759.299	18.05	0.58	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	14.50	Call	749.85920		0.74986	963.32020	0.96332	749.859	18.08	0.57	0.00	0	224,707.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	549.95920		0.54996	387.62020	0.38762	549.959	18.08	0.43	0.00	0	10,050.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	565.99710		0.56600	400.90880	0.40091	565.997	18.13	0.44	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	582.26770		0.58227	414.44510	0.41445	582.268	18.18	0.44	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	632.44700		0.63245	456.52710	0.45653	632.447	18.33	0.47	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	684.93530		0.68494	500.78740	0.50079	684.935	18.49	0.49	0.00	0	24,326.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	727.39020		0.72739	536.68760	0.53669	727.390	18.61	0.50	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	733.54990		0.73355	541.91920	0.54192	733.550	18.63	0.51	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	739.73300		0.73973	547.17640	0.54718	739.733	18.65	0.51	0.00	0	10,010.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	745.93930		0.74594	552.46300	0.55246	745.939	18.67	0.51	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	551.64740		0.55165	720.45660	0.72046	551.647	18.95	0.46	0.00	0	100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	548.21080		0.54821	0.00000	0.00000	548.211	18.96	0.45	1,344,261.16	200	200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	874.77420		0.87477	663.41890	0.66342	874.774	19.04	0.55	0.00	0	77,255.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	915.10300		0.91510	698.60520	0.69861	915.103	19.15	0.57	0.00	0	1,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	928.71020		0.92871	710.61570	0.71062	928.710	19.18	0.57	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	935.54410		0.93554	716.65950	0.71666	935.544	19.20	0.57	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	492.97950		0.49298	646.75410	0.64675	492.979	19.28	0.42	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	976.96550		0.97697	753.38640	0.75339	976.966	19.31	0.59	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	983.93780		0.98394	759.58650	0.75959	983.938	19.33	0.59	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,069.08160		1.06908	835.72500	0.83573	1,069.082	19.55	0.61	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	414.16480		0.41416	547.36290	0.54736	414.165	19.79	0.36	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	411.63750		0.41164	544.11540	0.54412	411.638	19.81	0.36	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	401.70370		0.40170	531.32710	0.53133	401.704	19.89	0.35	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	396.83290		0.39683	525.05210	0.52505	396.833	19.93	0.35	0.00	0	1.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	392.02620		0.39203	518.85070	0.51885	392.026	19.97	0.35	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	364.49640		0.36450	483.22930	0.48323	364.496	20.20	0.33	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	333.04140		0.33304	442.30890	0.44231	333.041	20.49	0.30	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	329.08050		0.32908	437.14220	0.43714	329.081	20.53	0.30	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	317.51500		0.31752	422.08540	0.42209	317.515	20.64	0.29	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	301.01810		0.30102	400.60720	0.40061	301.018	20.82	0.28	1,244,930.03	300	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	297.48480		0.29748	396.00090	0.39600	297.485	20.86	0.27	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	275.64650		0.27565	367.45190	0.36745	275.647	21.11	0.26	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	248.18360		0.24818	333.56080	0.33356	248.184	21.38	0.23	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	236.20400		0.23620	318.85660	0.31886	236.204	21.50	0.22	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	208.91770		0.20892	285.25930	0.28526	208.918	21.81	0.20	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	206.38370		0.20638	282.12810	0.28213	206.384	21.84	0.20	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	166.15220		0.16615	228.47390	0.22847	166.152	22.40	0.17	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	165.16700		0.16517	227.15400	0.22715	165.167	22.41	0.16	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	160.34080		0.16034	220.67490	0.22067	160.341	22.49	0.16	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	154.76030		0.15476	213.17360	0.21317	154.760	22.58	0.15	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	153.85110		0.15385	211.95170	0.21195	153.851	22.60	0.15	0.00	0	106,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	152.94790		0.15295	210.73510	0.21074	152.948	22.61	0.15	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	141.74570		0.14175	195.63490	0.19563	141.746	22.81	0.14	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	136.10490		0.13610	188.01060	0.18801	136.105	22.92	0.14	0.00	0	10,125.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	121.35820	0.12136	168.02340	0.16802	121.358	23.23	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	96.77290	0.09677	127.91490	0.12791	96.773	24.31	0.10	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	83.45920	0.08346	108.15900	0.10816	83.459	25.28	0.09	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.71630	14.71630	15.09280	15.09280		18.50	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	330.96540	0.33097	222.75000	0.22275	330.965	17.26	0.30	0.00	0	65,000.00
\$ / R	On 27/03/2019	Any day expiry	14.50	Put	563.74230	0.56374	401.37550	0.40138	563.742	18.09	0.43	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.71990	14.71990	15.09660	15.09660		18.52	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	89.41400	0.08941	54.69020	0.05469	89.414	16.78	0.11	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	419.51730	0.41952	288.22750	0.28823	419.517	17.61	0.35	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	442.50980	0.44251	305.40330	0.30540	442.510	17.69	0.37	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	711.17130	0.71117	910.40980	0.91041	711.171	18.39	0.53	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	452.59320	0.45259	590.53230	0.59053	452.593	19.73	0.38	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	367.30720	0.36731	481.75110	0.48175	367.307	20.40	0.32	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.72720	14.72720	15.10420	15.10420		18.49	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.77090	14.77090	15.14990	15.14990		18.47	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	654.45860	0.65446	827.37570	0.82738	654.459	18.94	0.47	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.77810	14.77810	15.15750	15.15750		18.51	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	109.07860	0.10908	67.60740	0.06761	109.079	16.52	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,499.23920	1.49924	1,805.53230	1.80553	1,499.239	16.85	0.80	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	460.38790	0.46039	327.43970	0.32744	460.388	17.56	0.35	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	483.57660	0.48358	345.17550	0.34518	483.577	17.64	0.36	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	739.73030	0.73973	929.04480	0.92904	739.730	18.58	0.51	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	492.34220	0.49234	628.10450	0.62810	492.342	19.85	0.37	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	412.01790	0.41202	527.11070	0.52711	412.018	20.45	0.32	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.83530	14.83530	15.21690	15.21690		18.61	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	126.09240	0.12609	77.51560	0.07752	126.092	16.30	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	496.49630	0.49650	363.63200	0.36363	496.496	17.57	0.35	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	519.97860	0.51998	381.87080	0.38187	519.979	17.65	0.36	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	768.51110	0.76851	950.10490	0.95010	768.511	18.86	0.50	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	531.68480	0.53168	664.87500	0.66487	531.685	20.10	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	451.81910	0.45182	566.26450	0.56626	451.819	20.69	0.32	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.84080	14.84080	15.22270	15.22270		18.59	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.86120	14.86120	15.24370	15.24370		18.62	0.00	5,944,480.00	400	19,376.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.68710	0.00769	6.58710	0.00659	7.687	18.61	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	37.35910	0.03736	17.94220	0.01794	37.359	15.18	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	90.37960	0.09038	50.54780	0.05055	90.380	15.87	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	130.02360	0.13002	77.21620	0.07722	130.024	16.20	0.13	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	133.95580	0.13396	79.93630	0.07994	133.956	16.23	0.13	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	187.54710	0.18755	118.09780	0.11810	187.547	16.58	0.17	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	362.58220	0.36258	259.18960	0.25919	362.582	17.18	0.27	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	380.64250	0.38064	273.76240	0.27376	380.643	17.22	0.28	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,299.57470	1.29957	1,568.16400	1.56816	1,299.575	17.31	0.70	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	1,061.03950	1.06104	1,288.25010	1.28825	1,061.039	17.93	0.61	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	986.05310	0.98605	1,199.00200	1.19900	986.053	18.19	0.58	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	732.51260	0.73251	559.29230	0.55929	732.513	18.27	0.43	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	883.36990	0.88337	1,079.05670	1.07906	883.370	18.57	0.54	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	776.53600	0.77654	954.19990	0.95420	776.536	19.00	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	612.75080	0.61275	759.16660	0.75917	612.751	19.80	0.40	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	565.90490	0.56590	701.81440	0.70181	565.905	20.09	0.38	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	536.97340	0.53697	666.24590	0.66625	536.973	20.28	0.36	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	518.64590	0.51865	643.65700	0.64366	518.646	20.41	0.35	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	230.66780	0.23067	287.98710	0.28799	230.668	23.25	0.17	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.87230	14.87230	15.25520	15.25520		18.61	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	789.37080	0.78937	609.93770	0.60994	789.371	18.40	0.44	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	318.10430	0.31810	400.77470	0.40077	318.104	22.11	0.23	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.88700	14.88700	15.27060	15.27060		18.69	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	140.89560	0.14090	84.39010	0.08439	140.896	16.15	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	525.62940	0.52563	393.72070	0.39372	525.629	17.57	0.34	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	549.30350	0.54930	412.31450	0.41231	549.303	17.65	0.35	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	790.97140	0.79097	967.18540	0.96719	790.971	19.10	0.48	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	562.56800	0.56257	693.17140	0.69317	562.568	20.31	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	485.05050	0.48505	598.88890	0.59889	485.051	20.88	0.32	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.89260	14.89260	15.27630	15.27630		18.67	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.89630	14.89630	15.28010	15.28010		18.69	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	259.10110	0.25910	170.64670	0.17065	259.101	16.85	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	472.88600	0.47289	583.23000	0.58323	472.886	21.03	0.31	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.94810	14.94810	15.33380	15.33380		18.75	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	154.07460	0.15407	90.15350	0.09015	154.075	15.90	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	556.50690	0.55651	425.42050	0.42542	556.507	17.56	0.34	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	580.31530	0.58032	444.36850	0.44437	580.315	17.64	0.35	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	821.92970	0.82193	992.94160	0.99294	821.930	19.31	0.47	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	600.46660	0.60047	728.63120	0.72863	600.467	20.49	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	524.45700	0.52446	637.67910	0.63768	524.457	21.02	0.33	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.94990	14.94990	15.33570	15.33570		18.75	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.97240	14.97240	15.35910	15.35910		18.74	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	707.98630	0.70799	549.57930	0.54958	707.986	18.00	0.39	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	584.40490	0.58440	706.17610	0.70618	584.405	20.76	0.35	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			15.00460	15.00460	15.39230	15.39230		18.82	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	168.07370	0.16807	102.87840	0.10288	168.074	15.81	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	583.95760	0.58396	452.79120	0.45279	583.958	17.60	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	606.24050	0.60624	471.96060	0.47196	606.241	17.65	0.34	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	842.19210	0.84219	1,008.73410	1.00873	842.192	19.53	0.46	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	628.19790	0.62820	754.50940	0.75451	628.198	20.69	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	551.44100	0.55144	664.87680	0.66488	551.441	21.19	0.32	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			15.01030	15.01030	15.39820	15.39820		18.80	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			15.01600	15.01600	15.40410	15.40410		18.88	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	292.10130	0.29210	340.10170	0.34010	292.101	24.59	0.18	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			15.03680	15.03680	15.42550	15.42550		18.86	0.00	0.00	0	17,702.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	15.13320	0.01513	11.95450	0.01195	15.133	17.46	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	78.40990	0.07841	42.86260	0.04286	78.410	14.73	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	477.42180	0.47742	363.05360	0.36305	477.422	17.34	0.29	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	501.07590	0.50108	383.11800	0.38312	501.076	17.40	0.30	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	550.38220	0.55038	425.22040	0.42522	550.382	17.51	0.32	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	571.71190	0.57171	443.54810	0.44355	571.712	17.56	0.32	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	602.34160	0.60234	469.97380	0.46997	602.342	17.62	0.34	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	657.88430	0.65788	517.36350	0.51736	657.884	17.75	0.35	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	866.39350	0.86639	689.96140	0.68996	866.394	18.35	0.42	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,273.66900	1.27367	1,061.22580	1.06123	1,273.669	19.31	0.51	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,394.85490	1.39485	1,173.47090	1.17347	1,394.855	19.55	0.54	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	780.29340	0.78029	931.79550	0.93180	780.293	19.97	0.42	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	492.01780	0.49202	592.39450	0.59239	492.018	21.78	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	431.30400	0.43130	519.08070	0.51908	431.304	22.29	0.25	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	403.95990	0.40396	485.95060	0.48595	403.960	22.55	0.24	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	394.14370	0.39414	474.04290	0.47404	394.144	22.65	0.23	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	359.24890	0.35925	424.91440	0.42491	359.249	23.23	0.21	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	345.01990	0.34502	402.85810	0.40286	345.020	23.56	0.21	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	333.25860	0.33326	386.45030	0.38645	333.259	23.85	0.20	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	330.43970	0.33044	382.98310	0.38298	330.440	23.92	0.20	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	290.65320	0.29065	334.01360	0.33401	290.653	25.09	0.17	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			15.06330	15.06330	15.45290	15.45290		18.85	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	183.74980	0.18375	115.53360	0.11553	183.750	15.80	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	608.81200	0.60881	477.32190	0.47732	608.812	17.61	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	631.13230	0.63113	496.70200	0.49670	631.132	17.66	0.34	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	869.13500	0.86913	1,032.92530	1.03293	869.135	19.69	0.45	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	659.58830	0.65959	785.36870	0.78537	659.588	20.81	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	580.01600	0.58002	693.76430	0.69376	580.016	21.30	0.32	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			15.06700	15.06700	15.45680	15.45680		18.93	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			15.12190	15.12190	15.51350	15.51350		18.91	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	197.82620	0.19783	127.32090	0.12732	197.826	15.77	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	632.97750	0.63298	501.19180	0.50119	632.978	17.64	0.33	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	655.39640	0.65540	520.77990	0.52078	655.396	17.69	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	887.46680	0.88747	1,047.80270	1.04780	887.467	19.89	0.44	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	684.08660	0.68409	808.67800	0.80868	684.087	20.98	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	607.13460	0.60713	720.15230	0.72015	607.135	21.46	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.18220	15.18220	15.57480	15.57480		19.09	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	212.35590	0.21236	142.49710	0.14250	212.356	15.81	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	655.06740	0.65507	521.98180	0.52198	655.067	17.72	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	677.84860	0.67785	541.79950	0.54180	677.849	17.77	0.33	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	917.39130	0.91739	1,075.72020	1.07572	917.391	20.12	0.44	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	716.36350	0.71636	841.55860	0.84156	716.364	21.19	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	640.90690	0.64091	754.39240	0.75439	640.907	21.65	0.32	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.18850	15.18850	15.58130	15.58130		19.08	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R			On 13/12/2019	Foreign Exchange Future			15.21180	15.21180						
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future	48.39960	0.04840	41.15880	0.04116	48.400	14.61	0.05	0.00	0	1,000.00
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future	442.95140	0.44295	328.23560	0.32824	442.951	17.14	0.25	0.00	0	1,000.00
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future	650.14970	0.65015	762.48650	0.76249	650.150	21.78	0.32	0.00	0	1,000.00
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future	371.75290	0.37175	439.27480	0.43927	371.753	25.38	0.19	0.00	0	2,000.00
\$ / R			On 31/12/2019	Any day expiry	15.24990	15.24990	15.64340	15.64340		19.19	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/12/2019	Any day expiry	229.14810	0.22915	157.91650	0.15792	229.148	15.91	0.15	0.00	0	500.00
\$ / R	14.20	Put	On 31/12/2019	Any day expiry	675.71500	0.67572	541.69980	0.54170	675.715	17.76	0.32	0.00	0	250.00
\$ / R	14.25	Put	On 31/12/2019	Any day expiry	698.68690	0.69869	561.93010	0.56193	698.687	17.81	0.33	0.00	0	250.00
\$ / R	16.21	Call	On 31/12/2019	Any day expiry	947.59250	0.94759	1,103.78440	1.10378	947.593	20.35	0.43	0.00	0	500.00
\$ / R	17.05	Call	On 31/12/2019	Any day expiry	751.95030	0.75195	877.40070	0.87740	751.950	21.38	0.36	0.00	0	250.00
\$ / R	17.44	Call	On 31/12/2019	Any day expiry	678.17100	0.67817	791.81880	0.79182	678.171	21.83	0.33	0.00	0	250.00
\$ / R			On 02/01/2020	Any day expiry	15.25410	15.25410	15.64770	15.64770		19.20	0.00	0.00	0	55.00
\$ / R			On 31/01/2020	Any day expiry	15.31550	15.31550	15.70980	15.70980		19.34	0.00	0.00	0	55.00
\$ / R			On 02/03/2020	Any day expiry	15.38110	15.38110	15.77620	15.77620		19.41	0.00	0.00	0	55.00
\$ / R			On 16/03/2020	Foreign Exchange Future	15.41070	15.41070	15.80620	15.80620		19.41	0.00	0.00	0	3,966.00
\$ / R			On 02/04/2020	Any day expiry	15.44670	15.44670	15.84270	15.84270		19.48	0.00	0.00	0	55.00
\$ / R			On 29/04/2020	Any day expiry	15.50380	15.50380	15.90050	15.90050		19.53	0.00	0.00	0	55.00
\$ / R			On 02/06/2020	Any day expiry	15.57580	15.57580	15.97340	15.97340		19.64	0.00	0.00	0	1,055.00
\$ / R			On 12/06/2020	Foreign Exchange Future	15.59690	15.59690	15.99480	15.99480		19.64	0.00	0.00	0	0.00
\$ / R			On 28/07/2020	Any day expiry	15.69430	15.69430	16.09340	16.09340		19.72	0.00	0.00	0	84,000.00
\$ / R			On 14/09/2020	Foreign Exchange Future	15.79590	15.79590	16.19620	16.19620		19.79	0.00	0.00	0	0.00
\$ / R MAXI			On 14/12/2018	Foreign Exchange Future	14.52940	14.52940	14.89630	14.89630		18.42	0.00	145,294.00	10	305.00
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future	14.69990	14.69990	15.07570	15.07570		18.41	0.00	0.00	0	5.00
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future	14.86120	14.86120	15.24370	15.24370		18.62	0.00	0.00	0	0.00
\$ / R MAXI			On 16/09/2019	Foreign Exchange Future	15.03680	15.03680	15.42550	15.42550		18.86	0.00	0.00	0	0.00
\$ / R MAXI			On 13/12/2019	Foreign Exchange Future	15.21180	15.21180	15.60480	15.60480		19.11	0.00	0.00	0	0.00
£ / R			On 30/11/2018	Any day expiry	18.80200	18.80200	18.99850	18.99850		17.55	0.00	0.00	0	13.00
£ / R			On 14/12/2018	Foreign Exchange Future	18.85040	18.85040	19.05070	19.05070		17.59	0.00	515,577,290.40	27,351	460,582.00
£ / R	19.30	Call	On 14/12/2018	Foreign Exchange Future	284.84640	0.28485	361.36890	0.36137	284.846	18.24	0.37	0.00	0	200.00
£ / R			On 18/03/2019	Foreign Exchange Future	19.16490	19.16490	19.37510	19.37510		17.55	0.00	38,329,800.00	2,000	11,145.00
£ / R	18.00	Put	On 18/03/2019	Foreign Exchange Future	336.44470	0.33644	291.12800	0.29113	336.445	17.30	0.26	0.00	0	500.00
£ / R	19.19	Put	On 18/03/2019	Foreign Exchange Future	836.49420	0.83649	736.82930	0.73683	836.494	17.59	0.48	0.00	0	1,000.00
£ / R	20.00	Call	On 18/03/2019	Foreign Exchange Future	516.74990	0.51675	591.27990	0.59128	516.750	18.22	0.37	0.00	0	500.00
£ / R	20.18	Call	On 18/03/2019	Foreign Exchange Future	466.61090	0.46661	534.26890	0.53427	466.611	18.38	0.34	0.00	0	1,500.00
£ / R	21.44	Call	On 18/03/2019	Foreign Exchange Future	228.46630	0.22847	263.91600	0.26392	228.466	19.58	0.19	0.00	0	500.00
£ / R			On 14/06/2019	Foreign Exchange Future	19.46060	19.46060	19.67930	19.67930		17.86	0.00	0.00	0	5,506.00
£ / R			On 16/09/2019	Foreign Exchange Future	19.78760	19.78760	20.01360	20.01360		18.19	0.00	9,893,800.00	500	10,363.00
£ / R			On 13/12/2019	Foreign Exchange Future	20.11170	20.11170	20.34400	20.34400		18.66	0.00	0.00	0	0.00
£ / R			On 16/03/2020	Foreign Exchange Future	20.47840	20.47840	20.71570	20.71570		19.22	0.00	0.00	0	0.00
¥ / R			On 14/12/2018	Foreign Exchange Future	0.12933	0.12933	0.13207	0.13207		24.66	0.00	0.00	0	6,905.00

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			0.13195		0.13195		0.13476	0.13476		23.13	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13443		0.13443		0.13732	0.13732		22.65	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry			16.57700		16.57700		16.86180	16.86180		16.97	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.63050		16.63050		16.92000	16.92000		16.91	0.00	763,606,038.00	45,916	139,364.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.97300		16.97300		17.27330	17.27330		17.15	0.00	4,277,196.00	252	36,311.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	164.81710		0.16482		116.71660	0.11672	164.817	15.74	0.18	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,243.32290		1.24332		1,473.31300	1.47331	1,243.323	15.97	0.74	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	935.74000		0.93574		767.17940	0.76718	935.740	17.75	0.55	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	154.77990		0.15478		199.61720	0.19962	154.780	21.24	0.14	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.29820		17.29820		17.60740	17.60740		17.45	0.00	0.00	0	4,907.00
€ / R	On 14/08/2019	Any day expiry			17.52950		17.52950		17.84540	17.84540		17.63	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	792.06840		0.79207		655.14300	0.65514	792.068	16.92	0.39	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	524.95400		0.52495		606.10180	0.60610	524.954	20.21	0.29	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.65760		17.65760		17.97660	17.97660		17.66	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	850.17210		0.85017		969.78510	0.96979	850.172	18.75	0.42	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.98210		17.98210		18.30700	18.30700		17.93	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.37150		18.37150		18.70490	18.70490		18.19	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			98.21000		98.21000		98.29000	98.29000			0.00	0.00	0	51.00
AL37	On 01/11/2018	Index Future			587.67000		587.67000		587.22900	587.22900			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future			599.97100		599.97100		599.02000	599.02000			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			610.61000		610.61000		609.65500	609.65500			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			622.95200		622.95200		621.98100	621.98100			0.00	0.00	0	0.00
AL7T	On 01/11/2018	Index Future			673.63100		673.63100		671.33300	671.33300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			688.40700		688.40700		684.81300	684.81300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			700.61400		700.61400		696.97100	696.97100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			714.77500		714.77500		711.06200	711.06200			0.00	0.00	0	0.00
ALBI	On 01/11/2018	Index Future			608.65500		608.65500		605.83500	605.83500			0.00	1,241,656,200.00	204	0.00
ALBI	On 07/02/2019	Index Future			622.54100		622.54100		618.00000	618.00000			0.00	18,676,230.00	3	906.00
ALBI	On 02/05/2019	Index Future			633.58000		633.58000		628.97100	628.97100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			646.38700		646.38700		641.68700	641.68700			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.25930		10.25930		10.51860	10.51860		14.08	0.00	124,865,940.30	12,171	21,866.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.39400		10.39400		10.66000	10.66000		14.01	0.00	10,394.00	1	421.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.52590		10.52590		10.79780	10.79780		14.41	0.00	0.00	0	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.67250		10.67250		10.95010	10.95010		14.77	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.81940		10.81940		11.10120	11.10120		15.27	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.98510		10.98510		11.27060	11.27060		15.67	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			11.11870		11.11870		11.35260	11.35260		15.53	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 18/03/2019	Foreign Exchange Future		11.26830	11.26830		11.50790	11.50790		15.40	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		11.40590	11.40590		11.65050	11.65050		15.86	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		11.42040	11.42040		11.66610	11.66610		16.27	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.56900	11.56900		11.81950	11.81950		16.70	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.71920	11.71920		11.97310	11.97310		16.87	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		14.55240	14.55240		14.87650	14.87650		17.05	0.00	0.00	0	1,666.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.86780	14.86780		15.20240	15.20240		17.76	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		15.16730	15.16730		15.51190	15.51190		18.20	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.49930	15.49930		15.85310	15.85310		18.63	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.79470	15.79470		16.15910	16.15910		18.85	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.47910	16.47910		16.85830	16.85830		19.34	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.09720	2.09720		2.13160	2.13160		16.46	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.11490	2.11490		2.14860	2.14860		16.14	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.13290	2.13290		2.16730	2.16730		16.58	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		104.05340	104.05340		266.18350	266.18350			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.23160	2.23160		2.26910	2.26910		16.64	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.27860	2.27860		2.31780	2.31780		16.54	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.32360	2.32360		2.36390	2.36390		16.49	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.37320	2.37320		2.41450	2.41450		16.92	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.50960	2.50960		2.55270	2.55270		17.83	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.56690	2.56690		2.61130	2.61130		18.37	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		11.30500	73.96843		11.37649	73.56627			0.00	520,515,841.91	7,037	0.00
ES33	On 07/02/2019	Bond Future		11.39796	75.68359		11.51374	75.04346			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.50513	73.23397		11.62453	72.58410			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.61066	74.71553		11.73436	74.05286			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

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
ES42	On 01/11/2018	Bond Future	11.54000		75.82316		11.61141	75.37241			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.62638		77.60411		11.74203	76.88587			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.73394		74.71953		11.85335	73.99018			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.83807		76.23182		11.96175	75.48800			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	602.20700		602.20700		599.20700	599.20700			0.00	222,816,590.00	37	0.00
GOVI	On 07/02/2019	GOVI	615.96200		615.96200		611.23900	611.23900			0.00	0.00	0	460.00
GOVI	On 02/05/2019	GOVI	626.88400		626.88400		622.09100	622.09100			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	639.55500		639.55500		634.66800	634.66800			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.85620	1.85620		1.90150	1.90150			18.31	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.88100	1.88100		1.92720	1.92720			18.62	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.90380	1.90380		1.95090	1.95090			18.57	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	131.91218	131.91218		131.93102	131.93102				0.00	22,556,982.78	171	0.00
I2025	On 07/02/2019	Bond Future	133.17981	133.17981		133.20097	133.20097				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.57092	135.57092		135.59539	135.59539				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.29606	138.29606		138.32157	138.32157				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	100.07114	100.07114		100.08532	100.08532				0.00	156,911,547.52	1,568	0.00
I2029	On 07/02/2019	Bond Future	102.10591	102.10591		102.12191	102.12191				0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.86600	102.86600		102.88443	102.88443				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.96924	104.96924		104.98853	104.98853				0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	102.27621	102.27621		102.29057	102.29057				0.00	61,672,554.63	603	0.00
I2033	On 07/02/2019	Bond Future	104.35574	104.35574		104.37194	104.37194				0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future	105.08376	105.08376		105.10243	105.10243				0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	107.23233	107.23233		107.25182	107.25182				0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	122.35743	122.35743		122.55926	122.55926				0.00	63,258,791.31	517	0.00
I2038	On 07/02/2019	Bond Future	123.25394	123.25394		123.46170	123.46170				0.00	0.00	0	9,848.00
I2038	On 02/05/2019	Bond Future	125.46688	125.46688		125.68105	125.68105				0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.97969	127.97969		128.19868	128.19868				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	115.96800	115.96800		116.20543	116.20543				0.00	85,004,544.00	733	0.00
I2046	On 07/02/2019	Bond Future	118.32601	118.32601		118.57011	118.57011				0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future	118.76428	118.76428		119.01512	119.01512				0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	121.19274	121.19274		121.44936	121.44936				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

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
I2050	On 01/11/2018	Bond Future	121.30416		121.30416		121.32111	121.32111			0.00	339,045,127.20	2,795	0.00
I2050	On 07/02/2019	Bond Future	121.99873		121.99873		122.01785	122.01785			0.00	0.00	0	10,049.00
I2050	On 02/05/2019	Bond Future	124.18906		124.18906		124.21112	124.21112			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	124.90954		124.90954		124.93258	124.93258			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 01/11/2018	Index Future	253.02100		253.02100		253.05100	253.05100			0.00	804,606,780.00	318	0.00
IGOV	On 07/02/2019	Index Future	258.16600		258.16600		258.20100	258.20100			0.00	25,816,600.00	10	507.00
IGOV	On 02/05/2019	Index Future	262.80100		262.80100		262.84200	262.84200			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	268.17300		268.17300		268.21600	268.21600			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	0.14140		0.14140		0.14520	0.14520			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.14050		0.14050		0.14500	0.14500			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14040		0.14040		0.14480	0.14480			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.74590		1.74590		1.76890	1.76890		15.35	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.77400		1.77400		1.79800	1.79800		14.94	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.80070		1.80070		1.82530	1.82530		15.77	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.65970		9.65970		9.73590	9.73590		14.98	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.78580		9.78580		9.86610	9.86610		14.94	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.90920		9.90920		9.99250	9.99250		15.30	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.04680		10.04680		10.13290	10.13290		15.79	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.57560		10.57560		10.66190	10.66190		16.72	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.73980		10.73980		10.82950	10.82950		16.99	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.34390		1.34390		1.36260	1.36260			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.35430		1.35430		1.37060	1.37060			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.36310		1.36310		1.37680	1.37680			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future	1.29740		1.29740		1.27890	1.27890			0.00	0.00	0	250.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future	1.14460		1.14460		1.13590	1.13590			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.15460		1.15460		1.14580	1.14580			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.16400		1.16400		1.15510	1.15510			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future	7.73190		7.73190	0.12833	7.57190	7.57190		18.93	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future	9.30000		110.67384		9.36109	110.31650		6.52	0.00	1,323,659,126.40	11,960	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future			9.35635		107.76707		9.45181	107.22468		7.12	0.00	135,139,905.78	1,254	65,948.00
R186	On 07/02/2019	Bond Future	8.30	Call	72.54000		0.07254		51.37000	0.05137	72.540	6.50	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	156.65000		0.15665		115.07000	0.11507	156.650	6.57	0.09	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	396.08000		0.39608		306.50000	0.30650	396.080	6.79	0.19	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	2,422.55000		2.42255	2,789.79000	2.78979	2,422.550		7.03	0.64	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,358.30000		1.35830	1,132.22000	1.13222	1,358.300		7.14	0.46	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,675.36000		1.67536	1,415.57000	1.41557	1,675.360		7.22	0.52	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	598.08000		0.59808	741.94000	0.74194	598.080		7.76	0.23	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	575.72000		0.57572	715.37000	0.71537	575.720		7.78	0.22	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.42587		109.67832		9.52519	109.12863		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	342.32000		0.34232	273.16000	0.27316	342.320		6.15	0.14	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	469.63000		0.46963	380.75000	0.38075	469.630		6.26	0.18	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	505.89000		0.50589	411.70000	0.41170	505.890		6.28	0.19	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	570.69000		0.57069	467.30000	0.46730	570.690		6.33	0.21	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,082.56000		1.08256	916.58000	0.91658	1,082.560		6.61	0.33	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,534.10000		1.53410	1,322.73000	1.32273	1,534.100		6.78	0.41	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,661.32000		1.66132	1,438.42000	1.43842	1,661.320		6.82	0.44	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	1,792.91000		1.79291	1,558.51000	1.55851	1,792.910		6.86	0.46	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,432.40000		1.43240	1,648.86000	1.64886	1,432.400		7.21	0.36	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	1,104.44000		1.10444	1,281.63000	1.28163	1,104.440		7.45	0.30	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	1,025.26000		1.02526	1,192.27000	1.19227	1,025.260		7.52	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	964.91000		0.96491	1,123.86000	1.12386	964.910		7.58	0.26	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.48525		106.59353		9.58937	106.03322		7.07	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 01/11/2018	Bond Future			300.87379		300.87379		300.91762	300.91762			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.64003		299.64003		299.68934	299.68934			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			305.01982		305.01982		305.07635	305.07635			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.69536		303.69536		303.75434	303.75434			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			234.97009		234.97009		235.00339	235.00339			0.00	317,444,591.59	1,351	0.00
R202	On 07/02/2019	Bond Future			235.84320		235.84320		235.88051	235.88051			0.00	0.00	0	8,979.00
R202	On 02/05/2019	Bond Future			240.07741		240.07741		240.12034	240.12034			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.96973		240.96973		241.01473	241.01473			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.62500		98.31751		8.64617	98.24398		3.81	0.00	1,355,011,922.82	13,782	0.00
R2023	On 07/02/2019	Bond Future			8.69487		100.36110		8.73888	100.21667		3.74	0.00	224,106,336.30	2,233	51,739.00
R2023	On 02/05/2019	Bond Future			8.75538		98.21054		8.80180	98.06564		4.04	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
R2023	On 01/08/2019	Bond Future			8.79502		100.19684		8.84505	100.04943		3.81	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			9.76000		90.25625		9.81599	89.91095		8.69	0.00	2,153,965,406.25	23,865	0.00
R2030	On 07/02/2019	Bond Future			9.80751		88.27853		9.90199	87.70647		9.64	0.00	7,062,282.40	80	53,834.00
R2030	On 07/02/2019	Bond Future	8.90	Call	146.48000		0.14648		107.60000	0.10760	146.480	8.65	0.08	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	394.21000		0.39421		305.71000	0.30571	394.210	8.98	0.18	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,181.57000		1.18157		978.13000	0.97813	1,181.570	9.50	0.39	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,391.96000		1.39196		1,163.75000	1.16375	1,391.960	9.57	0.44	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	899.69000		0.89969		1,090.27000	1.09027	899.690	10.21	0.30	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.87709		89.84436		9.97456	89.26407		9.69	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	415.49000		0.41549		338.82000	0.33882	415.490	8.71	0.15	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,219.40000		1.21940		1,045.98000	1.04598	1,219.400	9.34	0.33	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,721.42000		1.72142		1,952.75000	1.95275	1,721.420	10.23	0.37	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.94223		87.65604		10.04342	87.06449		9.76	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			9.95500		88.35525		10.01601	87.95049		9.52	0.00	1,608,330,615.75	18,203	0.00
R2032	On 07/02/2019	Bond Future			9.99485		90.43433		10.10471	89.71652		10.29	0.00	9,043,433.00	100	41,733.00
R2032	On 02/05/2019	Bond Future			10.06270		87.88097		10.17588	87.15231		11.00	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.12419		89.65885		10.24130	88.91590		10.54	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			10.04500		92.32368		10.11600	91.80152		10.05	0.00	932,746,139.04	10,103	0.00
R2035	On 07/02/2019	Bond Future			10.09497		94.44037		10.20473	93.64483		10.91	0.00	3,777,614.80	40	71,509.00
R2035	On 02/05/2019	Bond Future			10.15872		91.61424		10.27158	90.80656		11.71	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.21748		93.46744		10.33407	92.64382		11.23	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			10.11500		88.91239		10.18594	88.39027		10.53	0.00	4,341,325,266.53	48,827	0.00
R2037	On 07/02/2019	Bond Future			10.15344		86.73845		10.26813	85.90469		12.00	0.00	9,541,229.50	110	49,551.00
R2037	On 02/05/2019	Bond Future			10.21921		88.27697		10.33709	87.43037		12.29	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.28200		85.80673		10.40374	84.94342		12.38	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			10.20500		91.98759		10.27593	91.43086		10.86	0.00	1,398,855,281.13	15,207	0.00
R2040	On 07/02/2019	Bond Future			10.23854		89.68551		10.35838	88.75562		12.40	0.00	43,049,044.80	480	30,795.00
R2040	On 02/05/2019	Bond Future			10.30436		91.27633		10.42752	90.33196		12.71	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,062.17000		1.06217		0.00000	0.00000	1,062.170	11.80	0.25	51,173,362.25	2,300	1,150.00

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 02/05/2019	Bond Future	10.20	Call	2,876.17000	2.87617	0.00000	0.00000	2,876.170	12.65	0.48	49,829,146.30	1,150	1,150.00
R2040	On 01/08/2019	Bond Future			10.36752	88.61647	10.49467	87.65341		12.82	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			10.20000	89.24226	10.27590	88.63813		11.33	0.00	1,637,684,713.26	18,351	0.00
R2044	On 07/02/2019	Bond Future			10.23498	86.97486	10.35469	86.03227		12.95	0.00	151,510,206.12	1,742	41,680.00
R2044	On 02/05/2019	Bond Future			10.29768	88.51763	10.42065	87.56013		13.28	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.35770	85.92710	10.48454	84.95069		13.41	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			10.18000	88.31168	10.25591	87.69319		11.66	0.00	6,757,698,065.28	76,521	0.00
R2048	On 07/02/2019	Bond Future			10.21656	90.41927	10.33633	89.45406		12.69	0.00	7,956,895.76	88	110,913.00
R2048	On 02/05/2019	Bond Future			10.27393	87.58530	10.39687	86.60482		13.69	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.32701	89.35699	10.45367	88.35701		13.17	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			6.55000	103.02128	6.54341	103.02877		0.48	0.00	245,499,710.24	2,383	0.00
R207	On 07/02/2019	Bond Future			6.23692	101.44837	6.23311	101.45176		0.42	0.00	638,313,144.04	6,292	17,731.00
R207	On 02/05/2019	Bond Future			5.72769	103.24760	5.71930	103.25327		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			4.28070	101.69291	4.26663	101.69915		0.22	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			7.72000	98.58853	7.78080	98.45945		1.54	0.00	1,580,275,547.37	16,029	0.00
R208	On 07/02/2019	Bond Future			7.71373	100.63170	7.81617	100.43649		1.59	0.00	2,113,265.70	21	21,618.00
R208	On 02/05/2019	Bond Future			7.70476	99.01497	7.81930	98.81843		1.81	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			7.62273	101.01765	7.75527	100.81755		1.60	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			9.99500	70.02040	10.06587	69.57965		11.59	0.00	5,896,978,047.20	84,218	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	0.00000	0.00000	447.04000	0.44704	0.000	11.59	0.00	0.00	11,700	0.00
R209	On 07/02/2019	Bond Future			10.02756	71.68097	10.14193	70.97677		12.39	0.00	44,442,201.40	620	127,539.00
R209	On 07/02/2019	Bond Future	9.04	Call	113.24000	0.11324	76.45000	0.07645	113.240	10.95	0.07	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	630.02000	0.63002	477.44000	0.47744	630.020	11.70	0.25	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	1,380.77000	1.38077	1,690.84000	1.69084	1,380.770	12.66	0.40	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.08515	69.80283	10.20251	69.08764		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	790.91000	0.79091	0.00000	0.00000	790.910	12.16	0.24	24,845,830.49	1,520	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,186.65000	2.18665	0.00000	0.00000	2,186.650	13.07	0.47	24,671,455.24	760	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,293.08000	1.29308	0.00000	0.00000	1,293.080	14.38	0.28	29,527,541.64	1,520	760.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 01/08/2019	Bond Future		10.13702	71.21493		10.25786	70.48562		12.70	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		186.09128	186.09128		186.11810	186.11810			0.00	97,884,013.28	526	0.00
R210	On 07/02/2019	Bond Future		189.87501	189.87501		189.90512	189.90512			0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future		190.72796	190.72796		190.76268	190.76268			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future		194.62795	194.62795		194.66420	194.66420			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		155.23002	155.23002		155.25287	155.25287			0.00	453,271,658.40	2,920	0.00
R212	On 07/02/2019	Bond Future		156.23096	156.23096		156.25662	156.25662			0.00	0.00	0	4,946.00
R212	On 02/05/2019	Bond Future		159.03603	159.03603		159.06553	159.06553			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future		162.21656	162.21656		162.24736	162.24736			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		9.85000	81.19647		9.91101	80.82864		9.61	0.00	936,357,692.04	11,532	0.00
R213	On 07/02/2019	Bond Future		9.89948	83.04198		9.99899	82.45164		10.17	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future		9.96256	80.96464		10.06497	80.36557		10.66	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future		10.01979	82.60219		10.12574	81.99143		10.31	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		10.17000	69.04220		10.24090	68.58830		12.21	0.00	1,452,855,014.60	21,043	0.00
R214	On 07/02/2019	Bond Future		10.20595	70.69095		10.32039	69.96554		13.13	0.00	1,979,346.60	28	29,770.00
R214	On 02/05/2019	Bond Future		10.26288	68.64816		10.38023	67.91132		14.04	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future		10.31549	70.03670		10.43626	69.28532		13.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future		10.56350	10.56350		10.74500	10.74500		16.08	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future		10.71440	10.71440		10.87440	10.87440		15.95	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future		10.85980	10.85980		10.99560	10.99560		16.16	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future		2.57200	2.57200		2.59350	2.59350		23.28	0.00	0.00	0	6,000.00
TRY / R	On 18/03/2019	Foreign Exchange Future		2.46080	2.46080		2.48660	2.48660		23.05	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future		2.36760	2.36760		2.38970	2.38970		23.24	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
ZMW / R	On 14/12/2018		Foreign Exchange Future	1.17290	1.17290	1.19900	1.19900			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019		Foreign Exchange Future	1.09850	1.09850	1.12430	1.12430			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019		Foreign Exchange Future	1.05300	1.05300	1.07960	1.07960			0.00	0.00	0	0.00
Total for Derivatives :											40,535,142,440.30	619,901	11 980 918.00
Grand Total:											40,535,142,440.30	619,901	11 980 918.00