



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: 28/11/2018

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 28/11/2018	Any day expiry	13.96450	13.96450		13.90010	13.90010		19.43	0.00	5,637,577.60	404	0.00
\$ / R	On 29/11/2018	Any day expiry	13.96610	13.96610		13.90010	13.90010		19.87	0.00	0.00	0	461.00
\$ / R	On 30/11/2018	Any day expiry	13.96610	13.96610		13.90010	13.90010		19.02	0.00	0.00	0	1,535.00
\$ / R	On 30/11/2018	Any day expiry	13.00	Put	0.08980	0.00009	0.34300	0.00034	0.090	31.43	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	26.91850	0.02692	50.61130	0.05061	26.918	20.86	0.22	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	13.85	Put	38.20770	0.03821	66.91830	0.06692	38.208	20.40	0.29	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.08	Call	39.24230	0.03924	33.85660	0.03386	39.242	20.34	0.30	0	500.00
\$ / R	On 30/11/2018	Any day expiry	14.25	Put	298.18460	0.29818	363.21690	0.36322	298.185	23.15	0.88	0	421.00
\$ / R	On 30/11/2018	Any day expiry	14.30	Call	10.67520	0.01068	10.13890	0.01014	10.675	23.97	0.09	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.80	Call	0.70740	0.00071	0.72420	0.00072	0.707	31.54	0.01	0	600.00
\$ / R	On 30/11/2018	Any day expiry	14.82	Call	0.62440	0.00062	0.65200	0.00065	0.624	31.74	0.01	0	250.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	0.01510	0.00002	0.01510	0.00002	0.015	64.36	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	0.05820	0.00006	0.10940	0.00011	0.058	83.10	0.00	0	500.00
\$ / R	On 03/12/2018	Any day expiry	13.96860	13.96860		13.90510	13.90510		16.54	0.00	0.00	0	166.00
\$ / R	On 05/12/2018	Any day expiry	13.97240	13.97240		13.90840	13.90840		16.97	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,478.32150	1.47832	1,542.16750	1.54217	1,478.321	27.50	1.00	0	23,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 06/12/2018	Any day expiry			13.97430	13.97430		13.91000	13.91000		17.12	0.00	0.00	0	0.00
\$ / R	13.75	Put	On 06/12/2018	Any day expiry	59.86740	0.05987		81.05260	0.08105	59.867	17.75	0.26	0.00	0	65,000.00		
\$ / R	13.90	Put	On 06/12/2018	Any day expiry	108.88300	0.10888		138.04350	0.13804	108.883	17.37	0.41	0.00	0	30,000.00		
\$ / R	14.30	Put	On 06/12/2018	Any day expiry	368.20390	0.36820		422.21060	0.42221	368.204	18.37	0.80	0.00	0	30,000.00		
\$ / R	14.90	Put	On 06/12/2018	Any day expiry	929.80080	0.92980		993.27670	0.99328	929.801	21.81	0.98	0.00	0	30,000.00		
\$ / R	15.30	Put	On 06/12/2018	Any day expiry	1,327.12040	1.32712	1,391.26610	1.39127	1,327.120	25.34	0.99	0.00	0	30,000.00			
\$ / R			On 07/12/2018	Any day expiry	13.97610	13.97610		13.91170	13.91170		17.24	0.00	0.00	0	500.00		
\$ / R	13.50	Put	On 07/12/2018	Any day expiry	20.30110	0.02030		31.94170	0.03194	20.301	17.92	0.11	0.00	0	25,000.00		
\$ / R	13.75	Put	On 07/12/2018	Any day expiry	65.48850	0.06549		87.67830	0.08768	65.489	17.58	0.27	0.00	0	125.00		
\$ / R	14.07	Call	On 07/12/2018	Any day expiry	110.82240	0.11082		92.01860	0.09202	110.822	17.44	0.41	0.00	0	125.00		
\$ / R	14.50	Call	On 07/12/2018	Any day expiry	21.03770	0.02104		18.49260	0.01849	21.038	18.71	0.11	0.00	0	125.00		
\$ / R			On 11/12/2018	Any day expiry	13.98290	13.98290		13.91840	13.91840		16.76	0.00	0.00	0	0.00		
\$ / R	13.65	Put	On 11/12/2018	Any day expiry	52.58520	0.05259		71.35370	0.07135	52.585	16.30	0.21	0.00	0	20,000.00		
\$ / R	13.86	Put	On 11/12/2018	Any day expiry	119.16870	0.11917		149.87660	0.14988	119.169	16.58	0.38	0.00	0	7,500.00		
\$ / R	15.08	Call	On 11/12/2018	Any day expiry	6.67030	0.00667		5.74040	0.00574	6.670	21.22	0.03	0.00	0	7,500.00		
\$ / R	15.69	Call	On 11/12/2018	Any day expiry	1.40670	0.00141		1.24270	0.00124	1.407	24.49	0.01	0.00	0	20,000.00		
\$ / R			On 12/12/2018	Any day expiry	13.98450	13.98450		13.92010	13.92010		16.87	0.00	0.00	0	3,672.00		
\$ / R			On 14/12/2018	Foreign Exchange Future	13.98790	13.98790		13.92340	13.92340		17.09	0.00	454,802,580.60	32,514	782,757.00		
\$ / R	11.64	Put	On 14/12/2018	Foreign Exchange Future	0.07950	0.00008		0.00140	0.00000	0.080	26.35	0.00	0.00	0	2,764.00		
\$ / R	11.75	Put	On 14/12/2018	Foreign Exchange Future	0.11770	0.00012		0.00520	0.00001	0.118	25.83	0.00	0.00	0	228,616.00		
\$ / R	11.90	Put	On 14/12/2018	Foreign Exchange Future	0.20050	0.00020		0.02490	0.00002	0.201	25.13	0.00	0.00	0	11,300.00		
\$ / R	12.00	Put	On 14/12/2018	Foreign Exchange Future	0.28570	0.00029		0.06410	0.00006	0.286	24.67	0.00	0.00	0	174,530.00		
\$ / R	12.02	Put	On 14/12/2018	Foreign Exchange Future	0.30660	0.00031		0.07660	0.00008	0.307	24.57	0.00	0.00	0	5,500.00		
\$ / R	12.10	Put	On 14/12/2018	Foreign Exchange Future	0.40670	0.00041		0.15230	0.00015	0.407	24.20	0.00	0.00	0	8,580.00		
\$ / R	12.20	Put	On 14/12/2018	Foreign Exchange Future	0.57850	0.00058		0.33700	0.00034	0.579	23.73	0.00	0.00	0	7,300.00		
\$ / R	12.25	Put	On 14/12/2018	Foreign Exchange Future	0.68970	0.00069		0.48900	0.00049	0.690	23.50	0.00	0.00	0	3,300.00		
\$ / R	12.38	Put	On 14/12/2018	Foreign Exchange Future	1.08760	0.00109		1.19780	0.00120	1.088	22.89	0.01	0.00	0	39,589.00		
\$ / R	12.50	Put	On 14/12/2018	Foreign Exchange Future	1.65250	0.00165		2.51620	0.00252	1.653	22.33	0.01	0.00	0	26,400.00		
\$ / R	12.50	Call	On 14/12/2018	Foreign Exchange Future	1,489.55250	1.48955	1,425.91620	1.42592	1,489.553	22.33	0.99	0.00	0	228,616.00			
\$ / R	12.63	Put	On 14/12/2018	Foreign Exchange Future	2.47440	0.00247		3.15620	0.00316	2.474	21.59	0.01	0.00	0	39,589.00		
\$ / R	12.68	Put	On 14/12/2018	Foreign Exchange Future	2.72560	0.00273		3.45550	0.00346	2.726	21.13	0.01	0.00	0	10,000.00		
\$ / R	12.75	Put	On 14/12/2018	Foreign Exchange Future	3.13230	0.00313		3.93840	0.00394	3.132	20.49	0.01	0.00	0	1,000.00		
\$ / R	12.95	Put	On 14/12/2018	Foreign Exchange Future	4.78660	0.00479		5.88920	0.00589	4.787	18.66	0.02	0.00	0	500.00		
\$ / R	13.00	Put	On 14/12/2018	Foreign Exchange Future	5.35830	0.00536		6.56100	0.00656	5.358	18.20	0.03	0.00	0	89,580.00		
\$ / R	13.00	Call	On 14/12/2018	Foreign Exchange Future	993.25830	0.99326	929.96100	0.92996	993.258	18.20	0.97	0.00	0	6,000.00			
\$ / R	13.05	Put	On 14/12/2018	Foreign Exchange Future	6.01660	0.00602		7.33370	0.00733	6.017	17.74	0.03	0.00	0	1,500.00		
\$ / R	13.10	Put	On 14/12/2018	Foreign Exchange Future	6.77700	0.00678		8.22580	0.00823	6.777	17.28	0.03	0.00	0	11,300.00		
\$ / R	13.20	Call	On 14/12/2018	Foreign Exchange Future	796.58530	0.79659	733.88680	0.73389	796.585	16.37	0.96	0.00	0	7,100.00			
\$ / R	13.22	Put	On 14/12/2018	Foreign Exchange Future	9.14270	0.00914		11.80110	0.01180	9.143	16.18	0.05	0.00	0	5,500.00		
\$ / R	13.25	Put	On 14/12/2018	Foreign Exchange Future	9.88510	0.00989		14.01990	0.01402	9.885	15.91	0.05	0.00	0	17,800.00		
\$ / R	13.25	Call	On 14/12/2018	Foreign Exchange Future	747.78510	0.74779	687.41990	0.68742	747.785	15.91	0.95	0.00	0	10,000.00			
\$ / R	13.32	Put	On 14/12/2018	Foreign Exchange Future	12.75090	0.01275		20.50730	0.02051	12.751	15.50	0.06	0.00	0	13,650.00		
\$ / R	13.33	Put	On 14/12/2018	Foreign Exchange Future	13.53450	0.01353		21.60020	0.02160	13.535	15.52	0.07	0.00	0	135,000.00		
\$ / R	13.45	Call	On 14/12/2018	Foreign Exchange Future	564.14500	0.56414	511.97530	0.51198	564.145	15.80	0.89	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	13.45	Put	26.24500		0.02624		38.57530	0.03858	26.245	15.80	0.11	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	33.65960		0.03366		48.03780	0.04804	33.660	15.92	0.14	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	521.55960		0.52156		471.43780	0.47144	521.560	15.92	0.86	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	53.03460		0.05303		71.88580	0.07189	53.035	16.16	0.20	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	73.47870		0.07348		96.16410	0.09616	73.479	16.34	0.25	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	79.33630		0.07934		103.00130	0.10300	79.336	16.39	0.27	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	95.34370		0.09534		121.47760	0.12148	95.344	16.51	0.30	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	109.58860		0.10959		137.70360	0.13770	109.589	16.60	0.33	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	113.35210		0.11335		141.96120	0.14196	113.352	16.62	0.34	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	301.25210		0.30125		265.36120	0.26536	301.252	16.62	0.66	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	155.52120		0.15552		189.00500	0.18901	155.521	16.86	0.42	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	217.59620		0.21760		190.03970	0.19004	217.596	16.98	0.54	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	205.90390		0.20590		246.21070	0.24621	205.904	17.09	0.50	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	193.80390		0.19380		169.61070	0.16961	193.804	17.09	0.50	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	265.76960		0.26577		310.79540	0.31080	265.770	17.46	0.58	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	278.63140		0.27863		324.52640	0.32453	278.631	17.54	0.59	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	143.06870		0.14307		124.88810	0.12489	143.069	17.58	0.40	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	298.45070		0.29845		345.59930	0.34560	298.451	17.65	0.62	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	305.19370		0.30519		352.74800	0.35275	305.194	17.69	0.62	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	120.72310		0.12072		105.33150	0.10533	120.723	17.84	0.35	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	332.82310		0.33282		381.93150	0.38193	332.823	17.84	0.65	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	361.46360		0.36146		412.02080	0.41202	361.464	17.98	0.68	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	106.67350		0.10667		93.07740	0.09308	106.674	18.02	0.32	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	406.18720		0.40619		458.72380	0.45872	406.187	18.21	0.71	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	429.28800		0.42929		482.73010	0.48273	429.288	18.32	0.73	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	87.18800		0.08719		76.13010	0.07613	87.188	18.32	0.27	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	444.94620		0.44495		498.96000	0.49896	444.946	18.39	0.74	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	82.84620		0.08285		72.36000	0.07236	82.846	18.39	0.26	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	476.84590		0.47685		531.93390	0.53193	476.846	18.54	0.76	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	72.83750		0.07284		63.67930	0.06368	72.838	18.58	0.23	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	65.64410		0.06564		57.44580	0.05745	65.644	18.73	0.21	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	56.08060		0.05608		49.16450	0.04916	56.081	18.95	0.19	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	568.18060		0.56818		625.76450	0.62576	568.181	18.95	0.81	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	576.71960		0.57672		634.49950	0.63450	576.720	18.99	0.82	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	655.09340		0.65509		714.43540	0.71444	655.093	19.32	0.85	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	42.99340		0.04299		37.83540	0.03784	42.993	19.32	0.15	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	41.85790		0.04186		36.81350	0.03681	41.858	19.36	0.15	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	40.75130		0.04075		35.81520	0.03582	40.751	19.39	0.14	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	717.72580		0.71773		777.79530	0.77780	717.726	19.58	0.87	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	32.85580		0.03286		28.70130	0.02870	32.856	19.69	0.12	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	781.52020		0.78152		842.26950	0.84227	781.520	19.83	0.89	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	790.71700		0.79072		851.56080	0.85156	790.717	19.86	0.90	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	28.61700		0.02862		24.96080	0.02496	28.617	19.86	0.10	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	837.00720		0.83701		898.29010	0.89829	837.007	20.03	0.91	0.00	0	135,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	24.90720	0.02491	21.69010	0.02169	24.907	20.03	0.09	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	23.55790	0.02356	20.50140	0.02050	23.558	20.10	0.09	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	22.27940	0.02228	19.37530	0.01938	22.279	20.17	0.08	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	21.66600	0.02167	18.83500	0.01884	21.666	20.20	0.08	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	930.93720	0.93094	992.94530	0.99295	930.937	20.37	0.93	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,026.32510	1.02633	1,088.89220	1.08889	1,026.325	20.71	0.94	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	14.22510	0.01423	12.29220	0.01229	14.225	20.71	0.06	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	13.83050	0.01383	11.94580	0.01195	13.830	20.75	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	11.04130	0.01104	9.50040	0.00950	11.041	21.02	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	10.73480	0.01073	9.23190	0.00923	10.735	21.05	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	9.32460	0.00932	7.99810	0.00800	9.325	21.22	0.04	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	8.10050	0.00810	6.92860	0.00693	8.100	21.39	0.03	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,220.20050	1.22020	1,283.52860	1.28353	1,220.201	21.39	0.97	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,269.13810	1.26914	1,332.60230	1.33260	1,269.138	21.56	0.97	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,318.21650	1.31822	1,381.80070	1.38180	1,318.216	21.73	0.97	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	5.02800	0.00503	4.43740	0.00444	5.028	21.97	0.02	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	4.04670	0.00405	3.63520	0.00364	4.047	22.39	0.02	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	3.87290	0.00387	3.48010	0.00348	3.873	22.49	0.02	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,515.80750	1.51581	1,579.93260	1.57993	1,515.808	22.60	0.98	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	3.70750	0.00371	3.33260	0.00333	3.708	22.60	0.02	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	3.62800	0.00363	3.26140	0.00326	3.628	22.65	0.02	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	3.05720	0.00306	2.75130	0.00275	3.057	23.06	0.01	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	2.99340	0.00299	2.69410	0.00269	2.993	23.12	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	2.93120	0.00293	2.63840	0.00264	2.931	23.17	0.01	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	2.43370	0.00243	2.19250	0.00219	2.434	23.64	0.01	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	2.29030	0.00229	2.06390	0.00206	2.290	23.79	0.01	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,853.94270	1.85394	1,918.26160	1.91826	1,853.943	24.36	0.99	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	1.80730	0.00181	1.62990	0.00163	1.807	24.42	0.01	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	1.61150	0.00161	1.45350	0.00145	1.612	24.73	0.01	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	1.36300	0.00136	1.22950	0.00123	1.363	25.20	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	1.11900	0.00112	1.00920	0.00101	1.119	25.77	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	1.06180	0.00106	0.95760	0.00096	1.062	25.93	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.95780	0.00096	0.86360	0.00086	0.958	26.24	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.89530	0.00090	0.80710	0.00081	0.895	26.45	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.54110	0.00054	0.48640	0.00049	0.541	28.11	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.38590	0.00039	0.37890	0.00038	0.386	29.36	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.33540	0.00034	0.34930	0.00035	0.335	30.70	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.99800	13.99800	13.93340	13.93340		16.98	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	184.10120	0.18410	217.90060	0.21790	184.101	16.82	0.42	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	223.32220	0.22332	261.41500	0.26142	223.322	16.95	0.48	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	429.32610	0.42933	479.60190	0.47960	429.326	18.03	0.68	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	935.50730	0.93551	996.37200	0.99637	935.507	19.88	0.90	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,314.28710	1.31429	1,377.82240	1.37782	1,314.287	20.78	0.96	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.99970	13.99970	13.93510	13.93510		17.05	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 21/12/2018	Any day expiry	13.20	Put	19.91750	0.01992	25.53140	0.02553	19.918	16.53	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	25.96710	0.02597	35.66230	0.03566	25.967	15.96	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	63.63480	0.06363	56.57290	0.05657	63.635	19.33	0.18	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	52.28010	0.05228	46.29280	0.04629	52.280	19.59	0.15	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.01650	14.01650	13.95180	13.95180		16.81	0.00	0.00	0	1,760.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	18.11400	0.01811	23.97570	0.02398	18.114	16.35	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	179.51660	0.17952	208.66910	0.20867	179.517	16.44	0.37	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	203.15980	0.20316	184.24400	0.18424	203.160	17.35	0.40	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	426.97540	0.42698	473.59640	0.47360	426.975	17.44	0.61	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,001.36780	1.00137	1,060.26850	1.06027	1,001.368	19.59	0.86	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	1.40720	0.00141	1.52180	0.00152	1.407	23.77	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	1.39780	0.00140	1.49160	0.00149	1.398	27.91	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.01980	14.01980	13.95510	13.95510		16.80	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.02150	14.02150	13.95680	13.95680		16.83	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	108.93270	0.10893	130.46780	0.13047	108.933	16.11	0.25	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	339.53660	0.33954	308.02730	0.30803	339.537	16.65	0.56	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	178.01270	0.17801	161.71420	0.16171	178.013	17.75	0.35	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.02830	14.02830	13.96350	13.96350		16.72	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	139.82180	0.13982	163.77950	0.16378	139.822	16.10	0.29	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	270.79050	0.27079	247.51410	0.24751	270.790	16.92	0.46	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	123.65960	0.12366	112.43300	0.11243	123.660	18.50	0.25	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.04190	14.04190	13.97680	13.97680		16.74	0.00	0.00	0	150.00
\$ / R	On 16/01/2019	Any day expiry			14.04350	14.04350	13.97850	13.97850		16.77	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.04690	14.04690	13.98180	13.98180		16.81	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	9.06710	0.00907	12.48230	0.01248	9.067	14.93	0.03	0.00	0	263.00
\$ / R	On 25/01/2019	Any day expiry			14.05880	14.05880	13.99350	13.99350		16.75	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.06730	14.06730	14.00190	14.00190		16.81	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.06900	14.06900	14.00360	14.00360		16.83	0.00	4,672,236.00	332	1,444.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	47.25130	0.04725	56.18810	0.05619	47.251	15.48	0.11	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	472.24820	0.47225	513.96350	0.51396	472.248	17.09	0.54	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	503.96540	0.50397	546.80850	0.54681	503.965	17.21	0.56	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	279.60510	0.27961	259.78270	0.25978	279.605	17.54	0.40	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	119.62550	0.11963	111.11250	0.11111	119.625	19.37	0.20	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	81.33840	0.08134	75.56130	0.07556	81.338	20.16	0.14	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.09170	14.09170	14.02610	14.02610		16.84	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.09520	14.09520	14.02960	14.02960		16.87	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.11270	14.11270	14.04690	14.04690		16.79	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.11800	14.11800	14.05210	14.05210		16.96	0.00	7,851,832.00	556	4,905.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	79.61320	0.07961	91.98220	0.09198	79.613	15.59	0.14	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	526.15050	0.52615	568.04400	0.56804	526.151	17.07	0.51	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	556.95370	0.55695	599.79570	0.59980	556.954	17.19	0.53	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	334.26440	0.33426	315.80780	0.31581	334.264	17.80	0.39	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	171.81680	0.17182	162.71720	0.16272	171.817	19.48	0.23	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	125.46880	0.12547	118.59710	0.11860	125.469	20.25	0.17	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 05/03/2019	Any day expiry		14.12670	14.12670		14.06060	14.06060		16.98	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future		14.14950	14.14950		14.08280	14.08280		17.08	0.00	92,212,291.50	6,517	61,442.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	1.68650	0.00169	1.96150	0.00196	1.687	21.50	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	13.32820	0.01333	15.12350	0.01512	13.328	17.75	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	40.41040	0.04041	45.65660	0.04566	40.410	16.11	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	42.85960	0.04286	48.40510	0.04841	42.860	16.02	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	82.29600	0.08230	94.63820	0.09464	82.296	15.58	0.13	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	85.55960	0.08556	98.25120	0.09825	85.560	15.59	0.13	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	99.57320	0.09957	113.71790	0.11372	99.573	15.65	0.15	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	109.14630	0.10915	124.23850	0.12424	109.146	15.68	0.16	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	123.64960	0.12365	140.10950	0.14011	123.650	15.73	0.18	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	130.26980	0.13027	147.33130	0.14733	130.270	15.75	0.19	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	154.15470	0.15415	173.28500	0.17328	154.155	15.82	0.21	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	175.34700	0.17535	196.18800	0.19619	175.347	15.87	0.23	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	183.78400	0.18378	205.28000	0.20528	183.784	15.89	0.24	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	195.46260	0.19546	217.83890	0.21784	195.463	15.92	0.25	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	214.14980	0.21415	239.02460	0.23902	214.150	15.97	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	228.04410	0.22804	253.83920	0.25384	228.044	16.03	0.28	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	246.17870	0.24618	273.11680	0.27312	246.179	16.11	0.30	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	265.16240	0.26516	293.24600	0.29325	265.162	16.19	0.31	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	297.31250	0.29731	327.21390	0.32721	297.313	16.32	0.34	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	305.68820	0.30569	336.04230	0.33604	305.688	16.35	0.34	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	314.20250	0.31420	345.00490	0.34500	314.203	16.39	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	327.22630	0.32723	358.70110	0.35870	327.226	16.43	0.36	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	345.06280	0.34506	377.42650	0.37743	345.063	16.50	0.37	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	372.82450	0.37282	406.50770	0.40651	372.824	16.59	0.39	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	377.56700	0.37757	411.46710	0.41147	377.567	16.61	0.39	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	396.87090	0.39687	431.63850	0.43164	396.871	16.67	0.41	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	447.42050	0.44742	484.30110	0.48430	447.421	16.84	0.44	0.00	0	22,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	468.54390	0.46854	506.24980	0.50625	468.544	16.90	0.45	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	508.29780	0.50830	483.25870	0.48326	508.298	17.18	0.50	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	558.79780	0.55880	600.45870	0.60046	558.798	17.18	0.50	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	607.67080	0.60767	650.82750	0.65083	607.671	17.35	0.52	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	469.67870	0.46968	446.49870	0.44650	469.679	17.39	0.47	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	651.94080	0.65194	696.35140	0.69635	651.941	17.50	0.54	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	697.55810	0.69756	743.16640	0.74317	697.558	17.65	0.56	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	710.83150	0.71083	756.77280	0.75677	710.831	17.69	0.56	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	717.50740	0.71751	763.61200	0.76361	717.507	17.71	0.57	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	407.19010	0.40719	387.08420	0.38708	407.190	17.77	0.43	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	400.77260	0.40077	380.98680	0.38099	400.773	17.81	0.42	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	751.27260	0.75127	798.18680	0.79819	751.273	17.81	0.58	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	771.83160	0.77183	819.21930	0.81922	771.832	17.88	0.59	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	792.61550	0.79262	840.46410	0.84046	792.616	17.94	0.60	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	856.25630	0.85626	905.43420	0.90543	856.256	18.13	0.62	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	921.74280	0.92174	972.16950	0.97217	921.743	18.32	0.64	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	315.86780	0.31587	300.38400	0.30038	315.868	18.45	0.35	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	973.87850	0.97388	1,025.22940	1.02523	973.879	18.47	0.66	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	981.40950	0.98141	1,032.89410	1.03289	981.409	18.49	0.66	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	988.96070	0.98896	1,040.57800	1.04058	988.961	18.51	0.66	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	996.53200	0.99653	1,048.28100	1.04828	996.532	18.53	0.66	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	269.85310	0.26985	256.81480	0.25681	269.853	18.87	0.30	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,152.03570	1.15204	1,206.13830	1.20614	1,152.036	18.96	0.70	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,200.07280	1.20007	1,254.81060	1.25481	1,200.073	19.08	0.72	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,216.21630	1.21622	1,271.15900	1.27116	1,216.216	19.13	0.72	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,224.31340	1.22431	1,279.35610	1.27936	1,224.313	19.15	0.72	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	236.35760	0.23636	225.09680	0.22510	236.358	19.23	0.27	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,273.22150	1.27322	1,328.85420	1.32885	1,273.221	19.28	0.73	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,281.42510	1.28143	1,337.15450	1.33715	1,281.425	19.30	0.73	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	227.38230	0.22738	216.59780	0.21660	227.382	19.34	0.26	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,381.02890	1.38103	1,437.84150	1.43784	1,381.029	19.55	0.75	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	198.03600	0.19804	188.81340	0.18881	198.036	19.72	0.23	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	190.64900	0.19065	181.81810	0.18182	190.649	19.83	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	189.20690	0.18921	180.45370	0.18045	189.207	19.85	0.22	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	183.56620	0.18357	175.11030	0.17511	183.566	19.93	0.22	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	180.81550	0.18082	172.34400	0.17234	180.815	19.98	0.22	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	178.11110	0.17811	169.62190	0.16962	178.111	20.02	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	161.91320	0.16191	154.22070	0.15422	161.913	20.23	0.20	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	143.75830	0.14376	137.04550	0.13705	143.758	20.49	0.18	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	141.50760	0.14151	134.91620	0.13492	141.508	20.53	0.17	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	134.98250	0.13498	128.74090	0.12874	134.983	20.63	0.17	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	125.79680	0.12580	120.04840	0.12005	125.797	20.79	0.16	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	123.84910	0.12385	118.20520	0.11821	123.849	20.83	0.15	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	111.96640	0.11197	106.95940	0.10696	111.966	21.05	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	98.28200	0.09828	94.00150	0.09400	98.282	21.35	0.13	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	92.49510	0.09250	88.51840	0.08852	92.495	21.49	0.12	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	79.62690	0.07963	76.32140	0.07632	79.627	21.84	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	78.45520	0.07846	75.21040	0.07521	78.455	21.87	0.10	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	60.39570	0.06040	58.36310	0.05836	60.396	22.50	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	59.96770	0.05997	58.00360	0.05800	59.968	22.52	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	57.96230	0.05796	56.24680	0.05625	57.962	22.61	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	55.80870	0.05581	54.22810	0.05423	55.809	22.74	0.07	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	55.45930	0.05546	53.90140	0.05390	55.459	22.76	0.07	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	55.11380	0.05511	53.57620	0.05358	55.114	22.78	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	50.85610	0.05086	49.58140	0.04958	50.856	23.06	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	48.73770	0.04874	47.59210	0.04759	48.738	23.21	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	43.28790	0.04329	42.46520	0.04247	43.288	23.63	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	32.79430	0.03279	32.55530	0.03256	32.794	24.70	0.04	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	26.76600	0.02677	26.16770	0.02617	26.766	25.54	0.04	0.00	0	7,100.00

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 27/03/2019	Any day expiry			14.16530	14.16530		14.09810	14.09810		17.14	0.00	0.00	0	3,731.00
\$ / R	14.00	Put	On 27/03/2019	Any day expiry	463.40000	0.46340	500.57340	0.50057	463.400	16.90	0.43	0.00	0	65,000.00			
\$ / R			On 29/03/2019	Any day expiry	14.16880	14.16880	14.10150	14.10150		17.27	0.00	1,658,241.00	117	4,556.00			
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	112.54390	0.11254	127.52620	0.12753	112.544	15.74	0.16	0.00	0	500.00			
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	578.10380	0.57810	620.20010	0.62020	578.104	17.27	0.49	0.00	0	250.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	608.21510	0.60822	651.18460	0.65118	608.215	17.37	0.50	0.00	0	250.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	385.65910	0.38566	367.68870	0.36769	385.659	18.23	0.39	0.00	0	500.00			
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	221.34410	0.22134	211.97850	0.21198	221.344	19.79	0.24	0.00	0	250.00			
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	170.38330	0.17038	162.84110	0.16284	170.383	20.45	0.19	0.00	0	250.00			
\$ / R			On 02/04/2019	Any day expiry	14.17580	14.17580	14.10830	14.10830		17.25	0.00	0.00	0	55.00			
\$ / R			On 26/04/2019	Any day expiry	14.21790	14.21790	14.14920	14.14920		17.42	0.00	0.00	0	0.00			
\$ / R			On 30/04/2019	Any day expiry	14.22490	14.22490	14.15600	14.15600		17.40	0.00	0.00	0	1,280.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	145.29600	0.14530	162.47790	0.16248	145.296	15.82	0.18	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,019.81650	1.01982	978.45190	0.97845	1,019.816	16.21	0.71	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	623.06070	0.62306	665.20770	0.66521	623.061	17.32	0.47	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	652.17890	0.65218	695.52110	0.69552	652.179	17.40	0.48	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	429.05890	0.42906	411.41620	0.41142	429.059	18.49	0.38	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	265.78720	0.26579	256.10460	0.25610	265.787	19.95	0.26	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	213.28140	0.21328	205.10510	0.20511	213.281	20.51	0.21	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	14.27930	14.27930	14.20890	14.20890		17.53	0.00	0.00	0	55.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	175.72540	0.17573	194.46420	0.19446	175.725	15.94	0.19	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	661.41590	0.66142	703.89460	0.70389	661.416	17.37	0.46	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	690.23220	0.69023	733.70840	0.73371	690.232	17.45	0.47	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	465.38850	0.46539	448.88830	0.44889	465.388	18.74	0.38	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	304.48900	0.30449	292.91260	0.29291	304.489	20.14	0.26	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	248.51760	0.24852	239.76930	0.23977	248.518	20.63	0.22	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	14.28460	14.28460	14.21410	14.21410		17.52	0.00	0.00	0	0.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.30410	14.30410	14.23310	14.23310		17.60	0.00	0.00	0	18,729.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	6.76620	0.00677	7.31420	0.00731	6.766	17.57	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	65.63180	0.06563	73.90520	0.07391	65.632	15.62	0.08	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	134.46580	0.13447	149.09320	0.14909	134.466	15.83	0.15	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	184.19590	0.18420	202.49450	0.20249	184.196	15.98	0.19	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	189.14440	0.18914	207.77090	0.20777	189.144	16.00	0.19	0.00	0	8,203.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	255.67980	0.25568	278.35450	0.27835	255.680	16.20	0.24	0.00	0	30,000.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	484.84330	0.48484	519.54920	0.51955	484.843	16.86	0.37	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	509.16010	0.50916	544.77140	0.54477	509.160	16.94	0.38	0.00	0	5,035.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	883.75640	0.88376	850.14250	0.85014	883.756	17.10	0.60	0.00	0	1,000.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	694.19390	0.69419	667.86480	0.66786	694.194	17.80	0.50	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	635.99470	0.63599	611.95240	0.61195	635.995	18.07	0.47	0.00	0	1,000.00			
\$ / R	14.63	Put	On 14/06/2019	Foreign Exchange Future	944.75090	0.94475	992.39100	0.99239	944.751	18.15	0.54	0.00	0	8,203.00			
\$ / R	14.82	Call	On 14/06/2019	Foreign Exchange Future	557.98470	0.55798	537.06940	0.53707	557.985	18.46	0.42	0.00	0	30,000.00			
\$ / R	15.10	Call	On 14/06/2019	Foreign Exchange Future	480.09740	0.48010	462.56570	0.46257	480.097	18.94	0.38	0.00	0	1,000.00			
\$ / R	15.62	Call	On 14/06/2019	Foreign Exchange Future	367.04550	0.36705	354.07760	0.35408	367.046	19.85	0.30	0.00	0	5,035.00			
\$ / R	15.80	Call	On 14/06/2019	Foreign Exchange Future	334.73550	0.33474	322.45960	0.32246	334.736	20.15	0.28	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	15.92	Call	313.86630	0.31387	302.50540	0.30251	313.866	20.32	0.26	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	300.75460	0.30075	289.96540	0.28997	300.755	20.43	0.25	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	126.63970	0.12664	124.50830	0.12451	126.640	23.73	0.11	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.31470	14.31470	14.24350	14.24350		17.61	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,010.69570	1.01070	1,058.93900	1.05894	1,010.696	18.30	0.55	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	171.84030	0.17184	167.55230	0.16755	171.840	22.12	0.15	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.32890	14.32890	14.25730	14.25730		17.73	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	202.18120	0.20218	220.25470	0.22025	202.181	16.06	0.20	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	695.28580	0.69529	735.62280	0.73562	695.286	17.49	0.45	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	723.99210	0.72399	765.07540	0.76508	723.992	17.57	0.46	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	498.74060	0.49874	480.03850	0.48004	498.741	19.07	0.37	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	337.99170	0.33799	324.70800	0.32471	337.992	20.37	0.27	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	282.06320	0.28206	271.51030	0.27151	282.063	20.85	0.23	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.33420	14.33420	14.26250	14.26250		17.71	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.33770	14.33770	14.26600	14.26600		17.74	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	345.93200	0.34593	371.40200	0.37140	345.932	16.45	0.29	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	275.13710	0.27514	265.10880	0.26511	275.137	21.00	0.22	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.38730	14.38730	14.31440	14.31440		17.89	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	231.10150	0.23110	248.32360	0.24832	231.102	16.17	0.20	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	729.85390	0.72985	768.00950	0.76801	729.854	17.57	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	758.40720	0.75841	797.27800	0.79728	758.407	17.65	0.44	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	538.12820	0.53813	517.09860	0.51710	538.128	19.35	0.37	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	376.48550	0.37649	361.40280	0.36140	376.486	20.55	0.27	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	320.51420	0.32051	308.20500	0.30820	320.514	21.01	0.24	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.38910	14.38910	14.31610	14.31610		17.89	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.41040	14.41040	14.33690	14.33690		17.88	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	906.39680	0.90640	948.14130	0.94814	906.397	18.00	0.48	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	366.74620	0.36675	353.16880	0.35317	366.746	20.75	0.26	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.44050	14.44050	14.36630	14.36630		18.00	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	255.43370	0.25543	272.91940	0.27292	255.434	16.25	0.21	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	757.20110	0.75720	794.02060	0.79402	757.201	17.61	0.43	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	785.60720	0.78561	823.16000	0.82316	785.607	17.68	0.44	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	564.60400	0.56460	542.87970	0.54288	564.604	19.58	0.37	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	404.38680	0.40439	388.72620	0.38873	404.387	20.71	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	348.04300	0.34804	334.81060	0.33481	348.043	21.18	0.24	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.44580	14.44580	14.37160	14.37160		17.98	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.45120	14.45120	14.37680	14.37680		18.00	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	176.30800	0.17631	167.19570	0.16720	176.308	24.71	0.12	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.47070	14.47070	14.39610	14.39610		18.00	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	11.45720	0.01146	12.74850	0.01275	11.457	15.84	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	130.86560	0.13087	144.69440	0.14469	130.866	15.19	0.13	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	616.76920	0.61677	648.28120	0.64828	616.769	17.17	0.37	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	647.35530	0.64736	679.76570	0.67977	647.355	17.26	0.38	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	710.72140	0.71072	744.90990	0.74491	710.721	17.45	0.40	0.00	0	33,715.00

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	14.14	Put	737.96920	0.73797	772.88850	0.77289	737.969	17.52	0.41	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	776.94280	0.77694	812.87310	0.81287	776.943	17.63	0.42	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	845.92240	0.84592	883.55160	0.88355	845.922	17.82	0.44	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,086.17680	1.08618	1,128.54960	1.12855	1,086.177	18.38	0.51	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,546.23680	1.54624	1,596.12240	1.59612	1,546.237	19.34	0.60	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,682.08800	1.68209	1,733.70360	1.73370	1,682.088	19.61	0.63	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	525.12140	0.52512	504.63640	0.50464	525.121	20.07	0.34	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	310.69770	0.31070	299.01250	0.29901	310.698	21.79	0.21	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	274.40970	0.27441	265.58680	0.26559	274.410	22.48	0.19	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	259.57120	0.25957	251.52900	0.25153	259.571	22.87	0.18	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	254.29290	0.25429	246.52780	0.24653	254.293	23.01	0.17	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	232.82310	0.23282	226.19200	0.22619	232.823	23.68	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	223.34210	0.22334	217.21470	0.21721	223.342	24.01	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	215.53950	0.21554	209.82770	0.20983	215.540	24.31	0.15	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	213.67390	0.21367	208.06300	0.20806	213.674	24.38	0.14	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	162.60510	0.16261	153.98230	0.15398	162.605	24.62	0.11	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.49560	14.49560	14.42060	14.42060		18.09	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	276.40120	0.27640	295.59000	0.29559	276.401	16.26	0.21	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	782.64550	0.78265	818.12380	0.81812	782.646	17.63	0.42	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	810.88740	0.81089	847.07480	0.84707	810.887	17.71	0.43	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	595.95390	0.59595	572.79070	0.57279	595.954	19.76	0.37	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	435.84100	0.43584	418.60860	0.41861	435.841	20.84	0.28	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	377.24250	0.37724	362.74890	0.36275	377.243	21.32	0.25	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.49920	14.49920	14.42420	14.42420		18.10	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.55080	14.55080	14.47500	14.47500		18.19	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	296.86700	0.29687	317.97280	0.31797	296.867	16.29	0.21	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	807.23250	0.80723	840.76350	0.84076	807.233	17.67	0.41	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	835.29490	0.83529	869.56010	0.86956	835.295	17.75	0.42	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	620.16280	0.62016	595.94580	0.59595	620.163	19.98	0.36	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	462.24960	0.46225	443.98020	0.44398	462.250	21.02	0.28	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	405.04930	0.40505	389.39130	0.38939	405.049	21.49	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.60240	14.60240	14.52580	14.52580		18.27	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	313.28320	0.31328	330.48150	0.33048	313.283	16.28	0.21	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	828.16580	0.82817	859.67290	0.85967	828.166	17.70	0.40	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	856.09190	0.85609	888.27540	0.88828	856.092	17.77	0.41	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	645.66330	0.64566	619.90020	0.61990	645.663	20.15	0.36	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	488.83870	0.48884	469.22300	0.46922	488.839	21.16	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	432.48540	0.43249	415.26520	0.41527	432.485	21.63	0.25	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.60810	14.60810	14.53150	14.53150		18.27	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.62910	14.62910	14.55260	14.55260		18.37	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	62.66780	0.06267	63.71740	0.06372	62.668	14.06	0.06	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	571.82550	0.57183	594.30150	0.59430	571.826	17.07	0.32	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	441.74100	0.44174	425.84650	0.42585	441.741	21.75	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	212.00090	0.21200	201.06500	0.20107	212.001	24.41	0.13	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry		14.66350	14.66350		14.58710	14.58710		18.40	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	330.21350	0.33021	347.58010	0.34758	330.213	16.29	0.21	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	850.07880	0.85008	881.33730	0.88134	850.079	17.76	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	877.91710	0.87792	909.81620	0.90982	877.917	17.83	0.40	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	675.74350	0.67574	650.65650	0.65066	675.744	20.36	0.36	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	522.34220	0.52234	503.48030	0.50348	522.342	21.35	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	466.56370	0.46656	450.07920	0.45008	466.564	21.81	0.26	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.66740	14.66740		14.59090	14.59090		18.47	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		14.72280	14.72280		14.64650	14.64650		18.53	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		14.78200	14.78200		14.70590	14.70590		18.68	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		14.80870	14.80870		14.73270	14.73270		18.69	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		14.84120	14.84120		14.76530	14.76530		18.77	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		14.89280	14.89280		14.81700	14.81700		18.84	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		14.95770	14.95770		14.88220	14.88220		18.91	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		14.97680	14.97680		14.90140	14.90140		18.97	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.06470	15.06470		14.98950	14.98950		19.02	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.15640	15.15640		15.08150	15.08150		19.11	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		13.98790	13.98790		13.92340	13.92340		17.09	0.00	279,758.00	20	449.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.14950	14.14950		14.08280	14.08280		17.08	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.30410	14.30410		14.23310	14.23310		17.60	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.47070	14.47070		14.39610	14.39610		18.00	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.62910	14.62910		14.55260	14.55260		18.37	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future		14.80870	14.80870		14.73270	14.73270		18.69	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry		17.84250	17.84250		17.70900	17.70900		17.31	0.00	71,360.00	4	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		17.88010	17.88010		17.74920	17.74920		17.07	0.00	4,970,667.80	278	417,903.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	13.26980	0.01327	12.02030	0.01202	13.270	20.90	0.04	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry		18.03260	18.03260		17.90000	17.90000		16.67	0.00	0.00	0	27.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.17580	18.17580		18.04090	18.04090		16.65	0.00	2,381,029.80	131	12,349.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	574.40760	0.57441	640.50530	0.64051	574.408	16.63	0.44	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,333.44440	1.33344	1,435.16230	1.43516	1,333.444	17.48	0.70	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	174.46330	0.17446	154.84020	0.15484	174.463	18.30	0.18	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	151.32840	0.15133	134.45830	0.13446	151.328	18.44	0.16	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	55.00440	0.05500	49.86420	0.04986	55.004	19.42	0.07	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry		18.21030	18.21030		18.07440	18.07440		16.70	0.00	0.00	0	24.00
£ / R	On 14/06/2019	Foreign Exchange Future		18.45620	18.45620		18.31460	18.31460		16.90	0.00	17,164,266.00	930	5,301.00
£ / R	On 16/09/2019	Foreign Exchange Future		18.76210	18.76210		18.61440	18.61440		17.43	0.00	18,293,047.50	975	11,480.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.05470	19.05470		18.90170	18.90170		17.84	0.00	9,527,350.00	500	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		19.38290	19.38290		19.22860	19.22860		18.36	0.00	9,691,450.00	500	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12288	0.12288		0.12259	0.12259		29.29	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12535	0.12535		0.12504	0.12504		23.77	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.12769	0.12769		0.12733	0.12733		23.39	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 16/09/2019		Foreign Exchange Future	0.13028	0.13028		0.12989	0.12989		23.00	0.00	0.00	0	0.00
¥ / R	On 13/12/2019		Foreign Exchange Future	0.13278	0.13278		0.13238	0.13238		22.96	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13886	0.13886		0.13849	0.13849		23.11	0.00	0.00	0	0.00
€ / R	On 30/11/2018		Any day expiry	15.74550	15.74550		15.71200	15.71200		17.30	0.00	47,220.00	3	37.00
€ / R	On 14/12/2018		Foreign Exchange Future	15.78560	15.78560		15.75500	15.75500		15.53	0.00	136,182,371.20	8,627	121,488.00
€ / R	On 21/12/2018		Any day expiry	15.80730	15.80730		15.77680	15.77680		15.21	0.00	0.00	0	0.00
€ / R	On 21/12/2018	15.83	Put	253.76770	0.25377		275.85310	0.27585	253.768	15.29	0.51	0.00	0	32,000.00
€ / R	On 03/01/2019		Any day expiry	15.85070	15.85070		15.82000	15.82000		15.00	0.00	0.00	0	0.00
€ / R	On 03/01/2019	15.85	Put	297.42710	0.29743		319.33530	0.31934	297.427	15.00	0.49	0.00	0	13,000.00
€ / R	On 18/03/2019		Foreign Exchange Future	16.10520	16.10520		16.07340	16.07340		15.81	0.00	3,478,723.20	216	36,962.00
€ / R	On 18/03/2019	15.60	Put	312.44400	0.31244		324.43930	0.32444	312.444	15.18	0.34	0.00	0	462.00
€ / R	On 18/03/2019	16.00	Call	605.53080	0.60553		588.36390	0.58836	605.531	15.69	0.55	0.00	0	650.00
€ / R	On 18/03/2019	17.33	Put	1,444.84740	1.44485		1,469.93280	1.46993	1,444.847	18.02	0.76	0.00	0	462.00
€ / R	On 18/03/2019	19.65	Call	36.72430	0.03672		35.07350	0.03507	36.724	21.17	0.05	0.00	0	462.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.41000	16.41000		16.37310	16.37310		16.42	0.00	0.00	0	4,675.00
€ / R	On 14/08/2019		Any day expiry	16.62780	16.62780		16.58810	16.58810		16.76	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	1,175.57840	1.17558		1,198.57000	1.19857	1,175.578	17.22	0.53	0.00	0	31,200.00
€ / R	On 14/08/2019	19.65	Call	278.95890	0.27896		274.18870	0.27419	278.959	20.57	0.19	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.74580	16.74580		16.70430	16.70430		16.87	0.00	14,920,507.80	891	9,941.00
€ / R	On 16/09/2019	18.60	Call	498.47180	0.49847		488.14270	0.48814	498.472	19.16	0.30	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	17.05780	17.05780		17.01390	17.01390		17.15	0.00	0.00	0	0.00
€ / R	On 13/12/2019	13.73	Put	99.04320	0.09904		103.27510	0.10328	99.043	15.70	0.08	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	691.65640	0.69166		705.46790	0.70547	691.656	16.09	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	423.31160	0.42331		419.06260	0.41906	423.312	21.20	0.22	0.00	0	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	17.37300	17.37300		17.32990	17.32990		17.46	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	97.61000	97.61000		97.54000	97.54000			0.00	0.00	0	51.00
AL37	On 07/02/2019		Index Future	606.56400	606.56400		607.80700	607.80700			0.00	0.00	0	0.00
AL37	On 02/05/2019		Index Future	617.22200	617.22200		618.48900	618.48900			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	629.50700	629.50700		630.80800	630.80800			0.00	0.00	0	0.00
AL7T	On 07/02/2019		Index Future	698.87800	698.87800		700.64500	700.64500			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	711.15800	711.15800		712.95800	712.95800			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	725.31300	725.31300		727.15800	727.15800			0.00	0.00	0	0.00
ALBI	On 07/02/2019		Index Future	633.55500	633.55500		634.86700	634.86700			0.00	0.00	0	910.00
ALBI	On 02/05/2019		Index Future	644.68700	644.68700		646.02400	646.02400			0.00	0.00	0	0.00
ALBI	On 01/08/2019		Index Future	657.51900	657.51900		658.89100	658.89100			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018		Foreign Exchange Future	10.11510	10.11510		10.05620	10.05620		13.31	0.00	0.00	0	19,696.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	10.24900	10.24900		10.18830	10.18830		13.14	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	10.37890	10.37890		10.31480	10.31480		13.60	0.00	0.00	0	4,934.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.52010	10.52010	10.45350	10.45350	14.06	0.00	0.00	0	0.00	0	0.00	
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.65410	10.65410	10.58710	10.58710	14.46	0.00	0.00	0	0.00	0	0.00	
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.80690	10.80690	10.73960	10.73960	14.95	0.00	0.00	0	0.00	0	0.00	
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.48930	10.48930	10.49090	10.49090	14.16	0.00	0.00	0	700.00	0	700.00	
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.63210	10.63210	10.63270	10.63270	14.08	0.00	0.00	0	250.00	0	250.00	
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.76400	10.76400	10.76210	10.76210	14.54	0.00	0.00	0	0.00	0	0.00	
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.78050	10.78050	10.77800	10.77800	15.15	0.00	0.00	0	250.00	0	250.00	
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.92090	10.92090	10.91600	10.91600	15.57	0.00	0.00	0	0.00	0	0.00	
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.05640	11.05640	11.05050	11.05050	15.97	0.00	0.00	0	0.00	0	0.00	
CF CANDO CAHF	On 18/03/2019	Can-Do Future	140.56000	140.56000	131.39000	131.39000	0.00	0.00	0.00	0	10,000.00	0	10,000.00	
CHF / R	On 14/12/2018	Foreign Exchange Future	14.01470	14.01470	13.94750	13.94750	15.54	0.00	0.00	0	1,266.00	0	1,266.00	
CHF / R	On 18/03/2019	Foreign Exchange Future	14.31420	14.31420	14.24520	14.24520	16.24	0.00	0.00	0	0.00	0	0.00	
CHF / R	On 14/06/2019	Foreign Exchange Future	14.59980	14.59980	14.52520	14.52520	17.22	0.00	0.00	0	150.00	0	150.00	
CHF / R	On 16/09/2019	Foreign Exchange Future	14.91480	14.91480	14.83500	14.83500	18.00	0.00	0.00	0	0.00	0	0.00	
CHF / R	On 13/12/2019	Foreign Exchange Future	15.20750	15.20750	15.12500	15.12500	18.44	0.00	0.00	0	0.00	0	0.00	
CHF / R	On 16/03/2020	Foreign Exchange Future	15.83470	15.83470	15.75180	15.75180	19.04	0.00	0.00	0	0.00	0	0.00	
CNH / R	On 14/12/2018	Foreign Exchange Future	2.00980	2.00980	2.00230	2.00230	14.84	0.00	0.00	0	0.00	0	0.00	
CNH / R	On 18/03/2019	Foreign Exchange Future	2.02770	2.02770	2.02000	2.02000	15.18	0.00	0.00	0	0.00	0	0.00	
CNH / R	On 14/06/2019	Foreign Exchange Future	2.04680	2.04680	2.03850	2.03850	15.41	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 14/12/2018	Foreign Exchange Future	2.12180	2.12180	2.11780	2.11780	14.84	0.00	0.00	0	140.00	0	140.00	
DKK / R	On 18/03/2019	Foreign Exchange Future	2.16630	2.16630	2.16210	2.16210	15.30	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 14/06/2019	Foreign Exchange Future	2.20860	2.20860	2.20370	2.20370	15.33	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 16/09/2019	Foreign Exchange Future	2.25500	2.25500	2.24950	2.24950	15.83	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 13/12/2019	Foreign Exchange Future	2.37700	2.37700	2.37180	2.37180	16.84	0.00	0.00	0	0.00	0	0.00	
DKK / R	On 16/03/2020	Foreign Exchange Future	2.42710	2.42710	2.42210	2.42210	17.30	0.00	0.00	0	0.00	0	0.00	
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
ES33	On 07/02/2019	Bond Future	11.15273	77.06745	11.12057	77.25181	0.00	0.00	0.00	0	494.00	0	494.00	
ES33	On 02/05/2019	Bond Future	11.25383	74.63039	11.22051	74.81852	0.00	0.00	0.00	0	0.00	0	0.00	
ES33	On 01/08/2019	Bond Future	11.35450	76.11686	11.31972	76.31021	0.00	0.00	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33	On 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 07/02/2019	Bond Future	11.37768	79.18971		11.36591	79.26617				0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.47873	76.32060		11.46649	76.39887				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.57762	77.84134		11.56471	77.92268				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 07/02/2019	GOVI	626.95300	626.95300		628.30500	628.30500				0.00	18,808,590.00	3	454.00
GOVI	On 02/05/2019	GOVI	637.96900	637.96900		639.34600	639.34600				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	650.66700	650.66700		652.08100	652.08100				0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.78820	1.78820		1.77930	1.77930			17.45	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.81340	1.81340		1.80380	1.80380			16.88	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.83620	1.83620		1.82580	1.82580			17.71	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.29350	132.29350		132.13006	132.13006				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.64781	134.64781		134.48225	134.48225				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.31285	137.31285		137.14650	137.14650				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 07/02/2019	Bond Future	100.42395	100.42395		100.41448	100.41448				0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.13797	101.13797		101.12893	101.12893				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.17503	103.17503		103.16769	103.16769				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 07/02/2019	Bond Future	102.34617	102.34617		102.33594	102.33594				0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future	103.02204	103.02204		103.01231	103.01231				0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.09694	105.09694		105.08888	105.08888				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 07/02/2019	Bond Future	119.94080	119.94080		119.92881	119.92881				0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future	122.07525	122.07525		122.06377	122.06377				0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.48138	124.48138		124.47191	124.47191				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 07/02/2019	Bond Future	113.94913	113.94913		113.93705	113.93705				0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.29073	114.29073		114.27923	114.27923				0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.59286	116.59286		116.58330	116.58330				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 07/02/2019	Bond Future	117.65622	117.65622		117.64407	117.64407				0.00	2,353,124.40	20	10,349.00
I2050	On 02/05/2019	Bond Future	119.75004	119.75004		119.73831	119.73831				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 01/08/2019	Bond Future	120.34330		120.34330		120.33358	120.33358			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 07/02/2019	Index Future	253.80300		253.80300		253.53100	253.53100			0.00	0.00	0	528.00
IGOV	On 02/05/2019	Index Future	258.31900		258.31900		258.04300	258.04300			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.52100		263.52100		263.24300	263.24300			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	20,000.00
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	0.13600	0.13600		0.13530	0.13530				0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13570	0.13570		0.13420	0.13420				0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13560	0.13560		0.13310	0.13310				0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13550	0.13550		0.13250	0.13250				0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13430	0.13430		0.13390	0.13390				0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13320	0.13320		0.13540	0.13540				0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.62730	1.62730		1.62270	1.62270			14.85	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.65330	1.65330		1.64840	1.64840			14.12	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.67790	1.67790		1.67250	1.67250			14.87	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.50620	9.50620		9.45000	9.45000			13.38	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.63170	9.63170		9.57370	9.57370			13.38	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.75390	9.75390		9.69260	9.69260			13.83	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.88680	9.88680		9.82170	9.82170			14.59	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.37340	10.37340		10.30590	10.30590			15.54	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.51430	10.51430		10.44110	10.44110			16.07	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.31770	1.31770		1.31850	1.31850				0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.32530	1.32530		1.32600	1.32600				0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33150	1.33150		1.33180	1.33180				0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future	1.27830	1.27830		1.27480	1.27480				0.00	0.00	0	250.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.28460	1.28460		1.28110	1.28110				0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.29030	1.29030		1.28680	1.28680				0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.29660	1.29660		1.29300	1.29300				0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.30250	1.30250		1.31000	1.31000				0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.30890	1.30890		1.32000	1.32000				0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future	1.12850	1.12850		1.13160	1.13160				0.00	0.00	0	50.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.13820	1.13820		1.14140	1.14140				0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.14720	1.14720		1.15040	1.15040				0.00	0.00	0	0.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.15720	1.15720		1.16030	1.16030				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
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.16600		1.16600		1.17000	1.17000			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17320		1.17320		1.18000	1.18000			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			8.13780		8.13780	0.12256	8.15730	8.15730		19.66	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.08687		109.31801		9.03734	109.60628		6.92	0.00	130,853,657.97	1,197	70,214.00
R186	On 07/02/2019	Bond Future	8.30	Call	87.04000		0.08704		111.16000	0.11116	87.040	6.29	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	206.40000		0.20640		253.52000	0.25352	206.400	6.36	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	555.03000		0.55503		649.69000	0.64969	555.030	6.58	0.29	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,274.30000		1.27430		1,148.74000	1.14874	1,274.300	6.82	0.48	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,673.94000		1.67394		1,856.13000	1.85613	1,673.940	6.89	0.58	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,778.11000		1.77811		1,965.89000	1.96589	1,778.110	6.91	0.60	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,922.25000		1.92225		2,117.23000	2.11723	1,922.250	6.93	0.63	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	805.20000		0.80520		717.12000	0.71712	805.200	6.96	0.35	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,346.92000		2.34692		2,560.19000	2.56019	2,346.920	7.01	0.70	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	484.83000		0.48483		427.03000	0.42703	484.830	7.10	0.24	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	167.44000		0.16744		145.51000	0.14551	167.440	7.57	0.10	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	158.44000		0.15844		137.62000	0.13762	158.440	7.59	0.09	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.14751		111.23900		9.09564	111.53313		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	570.22000		0.57022		642.12000	0.64212	570.220	6.39	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	758.71000		0.75871		846.15000	0.84615	758.710	6.50	0.27	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	811.27000		0.81127		902.72000	0.90272	811.270	6.53	0.28	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	904.21000		0.90421		1,002.45000	1.00245	904.210	6.57	0.30	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,591.05000		1.59105		1,730.78000	1.73078	1,591.050	6.83	0.44	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,165.73000		2.16573		2,332.18000	2.33218	2,165.730	6.97	0.53	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,323.98000		2.32398		2,496.83000	2.49683	2,323.980	7.01	0.55	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,489.46000		2.48946		2,668.56000	2.66856	2,489.460	7.05	0.58	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	868.40000		0.86840		800.42000	0.80042	868.400	7.50	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	650.65000		0.65065		598.39000	0.59839	650.650	7.77	0.20	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	599.08000		0.59908		550.67000	0.55067	599.080	7.85	0.19	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	559.59000		0.55959		514.17000	0.51417	559.590	7.91	0.18	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.19945		108.15170		9.14466	108.45383		7.14	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	540.54000		0.54054		602.15000	0.60215	540.540	6.12	0.19	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,081.57000		2.08157		2,227.97000	2.22797	2,081.570	6.96	0.46	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,079.76000		1.07976		1,012.75000	1.01275	1,079.760	8.18	0.24	0.00	0	6,000.00
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 07/02/2019	Bond Future			298.73011		298.73011		298.57672	298.57672			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.04593		304.04593		303.89165	303.89165			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.60922		302.60922		302.45755	302.45755			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
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			232.08054		232.08054		231.10961	231.10961			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			236.21019		236.21019		235.22366	235.22366			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.95176		236.95176		235.94969	235.94969			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 07/02/2019	Bond Future			8.38984		101.36939		8.32843	101.57393		3.50	0.00	0.00	0	60,251.00
R2023	On 02/05/2019	Bond Future			8.43403		99.22090		8.36812	99.42973		3.86	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.45808		101.19678		8.38623	101.41165		3.79	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 07/02/2019	Bond Future			9.53018		89.98716		9.49639	90.19839		9.42	0.00	21,776,892.72	242	55,367.00
R2030	On 07/02/2019	Bond Future	8.90	Call	197.05000		0.19705		229.20000	0.22920	197.050	8.42	0.12	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	562.47000		0.56247		630.03000	0.63003	562.470	8.75	0.27	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,692.46000		1.69246		1,822.24000	1.82224	1,692.460	9.28	0.56	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,983.74000		1.98374		2,124.17000	2.12417	1,983.740	9.35	0.61	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	296.64000		0.29664		273.64000	0.27364	296.640	10.00	0.14	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.59248		91.56882		9.55742	91.78439		9.61	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	598.27000		0.59827		649.96000	0.64996	598.270	8.63	0.21	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,672.63000		1.67263		1,773.35000	1.77335	1,672.630	9.26	0.43	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	982.58000		0.98258		934.02000	0.93402	982.580	10.15	0.26	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.65133		89.38695		9.61462	89.60863		9.87	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 07/02/2019	Bond Future			9.73755		92.14866		9.70394	92.37608		10.09	0.00	0.00	0	42,380.00
R2032	On 02/05/2019	Bond Future			9.79922		89.61113		9.76443	89.84318		10.74	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.85575		91.39614		9.81949	91.63453		10.62	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 07/02/2019	Bond Future			9.86333		96.15439		9.82979	96.40658		10.72	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.92205		93.34380		9.88741	93.60110		11.46	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.97697		95.20278		9.94094	95.46703		11.35	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 07/02/2019	Bond Future			9.92895		88.40708		9.89526	88.66176		11.79	0.00	0.00	0	55,962.00
R2037	On 02/05/2019	Bond Future			9.98994		89.96102		9.95518	90.22074		12.03	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.04903		87.49684		10.01290	87.76351		12.49	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

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 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.99349		91.63689		9.98032	91.74371		12.16	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future			10.05396		93.24755		10.04032	93.35695		12.42	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,351.86000		1.35186	1,394.37000	1.39437	1,351.860	11.51	0.31	0.00	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,592.16000		3.59216	3,665.10000	3.66510	3,592.160	12.36	0.58	0.00	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.11272		90.59858		10.09842	90.71193		12.92	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 07/02/2019	Bond Future			10.00119		88.86726		9.99306	88.93432		12.72	0.00	0.00	0	37,185.00
R2044	On 02/05/2019	Bond Future			10.05896		90.42928		10.05052	90.49817		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.11501		87.84927		10.10609	87.92130		13.56	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 07/02/2019	Bond Future			9.98218		92.36484		9.97409	92.43337		12.52	0.00	37,407,760.20	405	109,114.00
R2048	On 02/05/2019	Bond Future			10.03475		89.55106		10.02637	89.62137		13.45	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.08405		91.33460		10.07521	91.40806		13.37	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 07/02/2019	Bond Future			5.93170		101.72076		5.69229	101.93522		0.41	0.00	38,857,330.32	382	17,219.00
R207	On 02/05/2019	Bond Future			5.34256		103.50844		5.02063	103.72736		0.37	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.75330		101.92705		3.24812	102.15234		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 07/02/2019	Bond Future			7.18895		101.63952		7.07758	101.85510		1.45	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.12108		100.02453		6.99487	100.24459		1.67	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.96642		102.01652		6.81888	102.24292		1.51	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 07/02/2019	Bond Future			9.79971		73.11609		9.76592	73.33264		12.15	0.00	4,752,545.85	65	121,807.00
R209	On 07/02/2019	Bond Future	9.04	Call	119.05000		0.11905	140.91000	0.14091	119.050	10.64	0.08	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	793.98000		0.79398	878.43000	0.87843	793.980	11.44	0.33	0.00	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	630.49000		0.63049	585.93000	0.58593	630.490	12.44	0.25	0.00	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.85278		71.25179		9.81797	71.47268		12.99	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,000.73000		1.00073	1,073.91000	1.07391	1,000.730	12.03	0.30	0.00	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,701.64000		2.70164	2,833.98000	2.83398	2,701.640	12.93	0.56	0.00	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	755.35000		0.75535	718.64000	0.71864	755.350	14.23	0.20	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.90128		72.67102		9.86522	72.89772		12.86	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

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/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 07/02/2019	Bond Future	186.70438		186.70438		186.07993	186.07993			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future	187.47097		187.47097		186.83652	186.83652			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	191.24693		191.24693		190.60326	190.60326			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 07/02/2019	Bond Future	155.75628		155.75628		155.69891	155.69891			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.52813		158.52813		158.47073	158.47073			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.64976		161.64976		161.59421	161.59421			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 07/02/2019	Bond Future	9.62685		84.69029		9.59320	84.89693		9.93	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.68342		82.62905		9.64862	82.83984		10.59	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.73521		84.27458		9.69893	84.49117		10.42	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 07/02/2019	Bond Future	9.97192		72.21453		9.95871	72.30218		12.93	0.00	0.00	0	29,831.00
R214	On 02/05/2019	Bond Future	10.02426		70.18756		10.01062	70.27725		13.83	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.07329		71.58541		10.05906	71.67817		13.72	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	10.15250		10.15250		10.11340	10.11340		14.61	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.29430		10.29430		10.25430	10.25430		14.59	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.43340		10.43340		10.39020	10.39020		15.03	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63620		2.63620		2.62600	2.62600		19.68	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53200		2.53200		2.52120	2.52120		20.02	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.44490		2.44490		2.43200	2.43200		20.69	0.00	0.00	0	0.00
Total for Derivatives :												1,038,652,411.46	55,829	11 426 494.00
Grand Total:												1,038,652,411.46	55,829	11 426 494.00