



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: 03/12/2018

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 03/12/2018	Any day expiry	13.68830	13.68830		13.78360	13.78360		17.73	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	13.68960	13.68960		13.78360	13.78360		17.28	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,760.41780	1.76042	1,666.53520	1.66654	1,760.418	45.20	1.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry	13.68970	13.68970		13.78530	13.78530		17.00	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	121.09360	0.12109	98.72270	0.09872	121.094	17.67	0.61	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	237.06430	0.23706	185.26950	0.18527	237.064	19.66	0.80	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	613.55750	0.61356	526.72830	0.52673	613.558	24.96	0.97	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	1,210.41910	1.21042	1,116.02990	1.11603	1,210.419	30.48	1.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,610.33740	1.61034	1,515.13320	1.51513	1,610.337	35.85	1.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry	13.69130	13.69130		13.78690	13.78690		16.87	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.50	Put	37.62610	0.03763	38.18550	0.03819	37.626	18.88	0.24	0	25,000.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	131.83620	0.13184	110.40440	0.11040	131.836	17.41	0.59	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	15.27740	0.01528	41.94630	0.04195	15.277	20.83	0.11	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	2.08240	0.00208	6.72070	0.00672	2.082	25.44	0.02	0	125.00
\$ / R	On 11/12/2018	Any day expiry	13.69770	13.69770		13.79340	13.79340		15.67	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	106.08410	0.10608	94.20930	0.09421	106.084	15.92	0.44	0	20,000.00

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 11/12/2018	Any day expiry	13.86	Put	231.41180	0.23141	192.38540	0.19239	231.412	16.59	0.68	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	0.87620	0.00088	2.32350	0.00232	0.876	25.30	0.01	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	0.11880	0.00012	0.45790	0.00046	0.119	28.73	0.00	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.69930	13.69930	13.79500	13.79500		15.83	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.70240	13.70240	13.79830	13.79830		16.04	0.00	756,687,635.20	55,223	707,112.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.04670	0.00005	0.10940	0.00011	0.047	27.42	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.06600	0.00007	0.15860	0.00016	0.066	26.58	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.10700	0.00011	0.26380	0.00026	0.107	25.44	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.14860	0.00015	0.37090	0.00037	0.149	24.68	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.15880	0.00016	0.39720	0.00040	0.159	24.53	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.20790	0.00021	0.52240	0.00052	0.208	23.92	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.29280	0.00029	0.73670	0.00074	0.293	23.16	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	0.34840	0.00035	0.87520	0.00088	0.348	22.78	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	0.55410	0.00055	1.37190	0.00137	0.554	21.80	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	0.86730	0.00087	1.80920	0.00181	0.867	20.91	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,203.26730	1.20327	1,300.10920	1.30011	1,203.267	20.91	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	1.42630	0.00143	2.40120	0.00240	1.426	19.95	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	1.73290	0.00173	2.69080	0.00269	1.733	19.58	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	2.28290	0.00228	3.17160	0.00317	2.283	19.06	0.01	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	5.11430	0.00511	5.25940	0.00526	5.114	17.59	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	6.28290	0.00628	6.02390	0.00602	6.283	17.22	0.04	8,933,897.15	17,300	72,280.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	708.88290	0.70868	804.32390	0.80432	708.683	17.22	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	8.40140	0.00840	6.92760	0.00693	8.401	17.13	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	11.12350	0.01112	8.00100	0.00800	11.123	17.05	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	521.32840	0.52133	612.91040	0.61291	521.328	16.88	0.90	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	20.95260	0.02095	16.36160	0.01636	20.953	16.85	0.11	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	24.32890	0.02433	19.30290	0.01930	24.329	16.80	0.12	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	476.72890	0.47673	567.60290	0.56760	476.729	16.80	0.88	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	34.00550	0.03401	27.82100	0.02782	34.006	16.68	0.16	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	35.61590	0.03562	29.24660	0.02925	35.616	16.66	0.17	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	312.60690	0.31261	399.42680	0.39943	312.607	16.46	0.75	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	60.20690	0.06021	51.12680	0.05113	60.207	16.46	0.25	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	73.71710	0.07372	63.16570	0.06317	73.717	16.38	0.30	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	276.11710	0.27612	361.46570	0.36147	276.117	16.38	0.70	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	107.44800	0.10745	93.14570	0.09315	107.448	16.21	0.39	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	141.47210	0.14147	123.24320	0.12324	141.472	16.07	0.47	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	151.00660	0.15101	131.65380	0.13165	151.007	16.04	0.49	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	179.15510	0.17916	154.25370	0.15425	179.155	16.22	0.54	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	203.48210	0.20348	173.95650	0.17396	203.482	16.36	0.58	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	209.80560	0.20981	179.10610	0.17911	209.806	16.40	0.59	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	112.20560	0.11221	177.40610	0.17741	112.206	16.40	0.41	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	277.99140	0.27799	238.20060	0.23820	277.991	16.76	0.68	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	67.56730	0.06757	119.13840	0.11914	67.567	16.94	0.28	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	354.14260	0.35414	305.36560	0.30537	354.143	17.12	0.76	0.00	0	53,250.00

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 14/12/2018	Foreign Exchange Future	14.00	Call	56.54260	0.05654	103.66560	0.10367	56.543	17.12	0.24	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	436.73150	0.43673	379.53420	0.37953	436.732	17.48	0.82	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	453.89140	0.45389	395.10860	0.39511	453.891	17.55	0.83	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	34.94320	0.03494	71.28090	0.07128	34.943	17.58	0.16	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	479.98140	0.47998	418.89010	0.41889	479.981	17.66	0.85	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	488.76590	0.48877	426.92480	0.42692	488.766	17.69	0.85	402,620,451.01	34,600	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	26.71070	0.02671	57.87130	0.05787	26.711	17.84	0.13	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	524.31070	0.52431	459.57130	0.45957	524.311	17.84	0.87	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	560.45070	0.56045	492.98080	0.49298	560.451	17.98	0.89	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	21.97020	0.02197	49.74440	0.04974	21.970	18.02	0.11	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	615.62380	0.61562	544.37970	0.54438	615.624	18.20	0.91	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	643.58720	0.64359	570.60140	0.57060	643.587	18.30	0.92	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	15.98720	0.01599	38.90140	0.03890	15.987	18.30	0.08	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	662.35220	0.66235	588.25890	0.58826	662.352	18.37	0.92	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	14.75220	0.01475	36.55890	0.03656	14.752	18.37	0.08	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	700.14890	0.70015	623.96650	0.62397	700.149	18.52	0.93	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	12.04930	0.01205	31.26980	0.03127	12.049	18.55	0.06	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	10.60810	0.01061	27.56980	0.02757	10.608	18.84	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	8.79250	0.00879	22.79530	0.02280	8.793	19.26	0.05	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	806.39250	0.80639	724.49530	0.72450	806.393	19.26	0.95	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	816.12520	0.81613	733.82130	0.73382	816.125	19.33	0.95	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	904.08950	0.90409	818.59210	0.81859	904.089	19.97	0.97	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	6.48950	0.00649	16.89210	0.01689	6.490	19.97	0.03	1,902,063.96	4,000	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	6.29960	0.00630	16.39440	0.01639	6.300	20.04	0.03	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	6.11590	0.00612	15.91150	0.01591	6.116	20.12	0.03	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	972.88380	0.97288	885.40550	0.88541	972.884	20.47	0.97	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	4.84710	0.00485	12.53440	0.01253	4.847	20.68	0.03	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	1,041.92770	1.04193	952.83090	0.95283	1,041.928	20.97	0.98	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	1,051.80810	1.05181	962.50610	0.96251	1,051.808	21.04	0.98	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	4.20810	0.00421	10.80610	0.01081	4.208	21.04	0.02	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	1,101.26450	1.10126	1,011.02260	1.01102	1,101.264	21.39	0.98	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	3.66450	0.00366	9.32260	0.00932	3.664	21.39	0.02	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	3.47030	0.00347	8.79000	0.00879	3.470	21.53	0.02	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	3.28790	0.00329	8.28860	0.00829	3.288	21.68	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	3.20100	0.00320	8.04930	0.00805	3.201	21.75	0.02	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,200.40460	1.20040	1,108.65610	1.10866	1,200.405	22.10	0.98	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,299.77260	1.29977	1,206.91080	1.20691	1,299.773	22.81	0.99	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	2.17260	0.00217	5.21080	0.00521	2.173	22.81	0.01	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	2.11930	0.00212	5.06350	0.00506	2.119	22.88	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	1.70600	0.00171	4.03330	0.00403	1.706	23.39	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	1.65660	0.00166	3.92100	0.00392	1.657	23.44	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	1.43200	0.00143	3.40770	0.00341	1.432	23.72	0.01	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	1.24030	0.00124	2.96640	0.00297	1.240	23.99	0.01	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,498.84030	1.49884	1,404.66640	1.40467	1,498.840	23.99	0.99	0.00	0	50.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,548.67660		1.54868	1,454.33970	1.45434	1,548.677	24.27	0.99	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,598.53640		1.59854	1,504.05420	1.50405	1,598.536	24.54	0.99	0.00	0	35,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	0.77300		0.00077	2.01300	0.00201	0.773	24.93	0.00	0.00	0	4,372.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	0.60780		0.00061	1.65620	0.00166	0.608	25.42	0.00	0.00	0	1,867.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	0.57670		0.00058	1.58740	0.00159	0.577	25.53	0.00	0.00	0	29,600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,798.14740		1.79815	1,703.22200	1.70322	1,798.147	25.64	1.00	0.00	0	600.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	0.54740		0.00055	1.52200	0.00152	0.547	25.64	0.00	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	0.53340		0.00053	1.49050	0.00149	0.533	25.70	0.00	0.00	0	24,570.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	0.43470		0.00043	1.26490	0.00126	0.435	26.14	0.00	0.00	0	31,047.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	0.42390		0.00042	1.23960	0.00124	0.424	26.19	0.00	0.00	0	500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	0.41330		0.00041	1.21500	0.00122	0.413	26.25	0.00	0.00	0	4,428.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	0.33100		0.00033	1.01810	0.00102	0.331	26.75	0.00	0.00	0	7,500.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	0.30780		0.00031	0.96120	0.00096	0.308	26.91	0.00	0.00	0	135,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	2,137.83750		2.13784	2,042.48340	2.04248	2,137.838	27.52	1.00	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	0.23210		0.00023	0.76930	0.00077	0.232	27.57	0.00	330,551.27	17,300	17,300.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.20240		0.00020	0.69120	0.00069	0.202	27.90	0.00	0.00	0	1,406.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.16570		0.00017	0.59170	0.00059	0.166	28.40	0.00	0.00	0	5,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.13100		0.00013	0.49330	0.00049	0.131	29.00	0.00	0.00	0	38,250.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	0.12300		0.00012	0.47020	0.00047	0.123	29.17	0.00	0.00	0	10,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.10880		0.00011	0.42790	0.00043	0.109	29.50	0.00	0.00	0	2,000.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.10040		0.00010	0.40240	0.00040	0.100	29.72	0.00	0.00	0	750.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.07690		0.00008	0.25640	0.00026	0.077	32.22	0.00	0.00	0	13,650.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.10120		0.00010	0.19950	0.00020	0.101	35.15	0.00	0.00	0	13,150.00	
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.12480		0.00012	0.16590	0.00017	0.125	37.60	0.00	0.00	0	3,700.00	
\$ / R	On 20/12/2018	Any day expiry			13.71190		13.71190	13.80820	13.80820		15.65	0.00	0.00	0	0.00	
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	303.27190		0.30327	261.28200	0.26128	303.272	16.40	0.64	0.00	0	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	361.22570		0.36123	313.13500	0.31314	361.226	16.70	0.70	0.00	0	18,000.00	
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	626.26650		0.62627	557.40430	0.55740	626.267	17.91	0.86	0.00	0	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,194.70480		1.19470	1,105.28160	1.10528	1,194.705	20.11	0.97	0.00	0	35,000.00	
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,590.53660		1.59054	1,496.54690	1.49655	1,590.537	21.98	0.99	0.00	0	35,000.00	
\$ / R	On 21/12/2018	Any day expiry			13.71350		13.71350	13.80980	13.80980		15.69	0.00	0.00	0	0.00	
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	26.83060		0.02683	23.95600	0.02396	26.831	14.80	0.12	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	43.41980		0.04342	38.20350	0.03820	43.420	14.98	0.17	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	15.14260		0.01514	28.37060	0.02837	15.143	19.17	0.06	0.00	0	1,000.00	
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	11.65540		0.01166	22.31620	0.02232	11.655	19.47	0.05	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry			13.72920		13.72920	13.82630	13.82630		15.31	0.00	2,650,368.00	192	1,952.00	
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	22.10000		0.02210	23.16210	0.02316	22.100	14.60	0.09	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	272.48000		0.27248	237.36310	0.23736	272.480	15.48	0.54	0.00	0	1,000.00	
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	85.77770		0.08578	120.95080	0.12095	85.778	16.91	0.23	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	601.33710		0.60134	537.88210	0.53788	601.337	17.01	0.78	0.00	0	250.00	
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,246.83350		1.24683	1,160.73430	1.16073	1,246.834	18.94	0.95	0.00	0	250.00	
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.80290		0.00080	1.02360	0.00102	0.803	26.82	0.00	0.00	0	500.00	
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	1.01750		0.00102	1.17820	0.00118	1.018	31.81	0.00	0.00	0	500.00	
\$ / R	On 02/01/2019	Any day expiry			13.73240		13.73240	13.82960	13.82960		15.30	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 03/01/2019	Any day expiry			13.73390	13.73390		13.83130	13.83130		15.33	0.00	0.00	0	0.00
\$ / R	13.57	Put	On 03/01/2019	Any day expiry	166.59170	0.16659	146.51790	0.14652	166.592	15.10	0.38	0.00	0	600.00			
\$ / R	13.93	Call	On 03/01/2019	Any day expiry	169.91650	0.16992	223.09730	0.22310	169.917	15.93	0.39	0.00	0	600.00			
\$ / R	14.35	Call	On 03/01/2019	Any day expiry	75.14440	0.07514	105.85910	0.10586	75.144	17.31	0.20	0.00	0	600.00			
\$ / R			On 07/01/2019	Any day expiry	13.74030	13.74030	13.83790	13.83790		15.37	0.00	0.00	0	0.00			
\$ / R	13.64	Put	On 07/01/2019	Any day expiry	210.39750	0.21040	185.75450	0.18575	210.398	15.22	0.43	0.00	0	250.00			
\$ / R	14.12	Call	On 07/01/2019	Any day expiry	134.19130	0.13419	177.34060	0.17734	134.191	16.54	0.31	0.00	0	250.00			
\$ / R	14.65	Call	On 07/01/2019	Any day expiry	50.35760	0.05036	71.99640	0.07200	50.358	18.14	0.13	0.00	0	250.00			
\$ / R			On 15/01/2019	Any day expiry	13.75350	13.75350	13.85130	13.85130		15.65	0.00	0.00	0	150.00			
\$ / R			On 16/01/2019	Any day expiry	13.75520	13.75520	13.85300	13.85300		15.71	0.00	0.00	0	20.00			
\$ / R			On 18/01/2019	Any day expiry	13.75850	13.75850	13.85630	13.85630		15.81	0.00	0.00	0	0.00			
\$ / R	12.66	Put	On 18/01/2019	Any day expiry	18.06740	0.01807	16.28110	0.01628	18.067	15.04	0.06	0.00	0	263.00			
\$ / R			On 25/01/2019	Any day expiry	13.77010	13.77010	13.86800	13.86800		15.88	0.00	0.00	0	51.00			
\$ / R			On 30/01/2019	Any day expiry	13.77840	13.77840	13.87640	13.87640		16.01	0.00	0.00	0	55.00			
\$ / R			On 31/01/2019	Any day expiry	13.78010	13.78010	13.87800	13.87800		16.04	0.00	0.00	0	1,249.00			
\$ / R	13.00	Put	On 31/01/2019	Any day expiry	70.65640	0.07066	64.31940	0.06432	70.656	14.93	0.16	0.00	0	500.00			
\$ / R	14.20	Put	On 31/01/2019	Any day expiry	629.55930	0.62956	576.09310	0.57609	629.559	17.10	0.66	0.00	0	250.00			
\$ / R	14.25	Put	On 31/01/2019	Any day expiry	666.71780	0.66672	611.34110	0.61134	666.718	17.23	0.67	0.00	0	250.00			
\$ / R	14.38	Call	On 31/01/2019	Any day expiry	166.92670	0.16693	204.72760	0.20473	166.927	17.58	0.29	0.00	0	500.00			
\$ / R	15.13	Call	On 31/01/2019	Any day expiry	63.42470	0.06342	81.74840	0.08175	63.425	19.40	0.12	0.00	0	250.00			
\$ / R	15.47	Call	On 31/01/2019	Any day expiry	39.05960	0.03906	53.03100	0.05303	39.060	19.95	0.08	0.00	0	250.00			
\$ / R			On 13/02/2019	Any day expiry	13.80190	13.80190	13.90010	13.90010		16.18	0.00	0.00	0	70.00			
\$ / R			On 15/02/2019	Any day expiry	13.80530	13.80530	13.90360	13.90360		16.24	0.00	0.00	0	6.00			
\$ / R			On 25/02/2019	Any day expiry	13.82210	13.82210	13.92070	13.92070		16.22	0.00	0.00	0	15.00			
\$ / R			On 28/02/2019	Any day expiry	13.82720	13.82720	13.92580	13.92580		16.39	0.00	0.00	0	4,705.00			
\$ / R	13.00	Put	On 28/02/2019	Any day expiry	114.16430	0.11416	105.00070	0.10500	114.164	15.26	0.19	0.00	0	500.00			
\$ / R	14.20	Put	On 28/02/2019	Any day expiry	679.44730	0.67945	628.12870	0.62813	679.447	17.21	0.61	0.00	0	250.00			
\$ / R	14.25	Put	On 28/02/2019	Any day expiry	714.85030	0.71485	661.86550	0.66187	714.850	17.33	0.62	0.00	0	250.00			
\$ / R	14.52	Call	On 28/02/2019	Any day expiry	224.44150	0.22444	261.68520	0.26169	224.442	17.97	0.30	0.00	0	500.00			
\$ / R	15.27	Call	On 28/02/2019	Any day expiry	108.47430	0.10847	129.41070	0.12941	108.474	19.64	0.16	0.00	0	250.00			
\$ / R	15.63	Call	On 28/02/2019	Any day expiry	75.97300	0.07597	92.01030	0.09201	75.973	20.32	0.12	0.00	0	250.00			
\$ / R			On 05/03/2019	Any day expiry	13.83570	13.83570	13.93440	13.93440		16.41	0.00	0.00	0	80.00			
\$ / R			On 18/03/2019	Foreign Exchange Future	13.85780	13.85780	13.95700	13.95700		16.52	0.00	156,579,282.20	11,299	72,070.00			
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future	1.70540	0.00171	1.77200	0.00177	1.705	20.74	0.00	0.00	0	1,000.00			
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future	15.61240	0.01561	15.57490	0.01557	15.612	16.96	0.03	0.00	0	1,000.00			
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future	46.98640	0.04699	47.10300	0.04710	46.986	15.00	0.09	0.00	0	721.00			
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future	51.52840	0.05153	49.96790	0.04997	51.528	15.03	0.10	0.00	0	720.00			
\$ / R	12.80	Put	On 18/03/2019	Foreign Exchange Future	95.27900	0.09528	88.87180	0.08887	95.279	15.22	0.16	0.00	0	6,332.00			
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future	115.37340	0.11537	107.38720	0.10739	115.373	15.28	0.18	0.00	0	16,000.00			
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future	119.73240	0.11973	111.40490	0.11140	119.732	15.29	0.19	0.00	0	139,342.00			
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future	138.35410	0.13835	128.57070	0.12857	138.354	15.35	0.21	0.00	0	15,434.00			
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future	150.98100	0.15098	140.21610	0.14022	150.981	15.38	0.22	0.00	0	1,155.00			
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future	169.97840	0.16998	157.74780	0.15775	169.978	15.42	0.24	0.00	0	138,000.00			
\$ / R	13.15	Put	On 18/03/2019	Foreign Exchange Future	178.60260	0.17860	165.71070	0.16571	178.603	15.44	0.25	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	13.25	Put	211.72680	0.21173	194.26110	0.19426	211.727	15.60	0.28	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	240.82340	0.24082	221.19610	0.22120	240.823	15.72	0.31	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	252.33120	0.25233	231.86880	0.23187	252.331	15.77	0.32	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	268.18390	0.26818	246.58590	0.24659	268.184	15.83	0.33	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	293.04600	0.29305	269.70480	0.26970	293.046	15.92	0.35	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	310.34460	0.31034	285.81410	0.28581	310.345	15.98	0.36	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	332.77450	0.33277	306.73820	0.30674	332.774	16.06	0.38	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	356.09640	0.35610	328.52770	0.32853	356.096	16.14	0.40	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	365.67380	0.36567	337.48680	0.33749	365.674	16.17	0.40	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	395.24570	0.39525	365.18650	0.36519	395.246	16.26	0.42	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	405.38260	0.40538	374.69430	0.37469	405.383	16.29	0.43	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	415.65770	0.41566	384.33820	0.38434	415.658	16.32	0.44	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	431.32630	0.43133	399.05470	0.39905	431.326	16.37	0.45	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	452.69580	0.45270	419.15120	0.41915	452.696	16.43	0.46	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	485.75190	0.48575	450.29010	0.45029	485.752	16.52	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	491.56840	0.49157	455.59560	0.45560	491.568	16.54	0.48	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	515.16330	0.51516	477.14310	0.47714	515.163	16.63	0.50	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	576.37420	0.57637	534.12950	0.53413	576.374	16.85	0.53	0.00	0	22,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	601.72330	0.60172	558.15470	0.55815	601.723	16.94	0.54	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	365.55820	0.36556	416.02120	0.41602	365.558	17.29	0.41	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	707.75820	0.70776	659.02120	0.65902	707.758	17.29	0.59	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	350.13670	0.35014	0.00000	0.00000	350.137	17.40	0.40	4,157,293.14	750	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	763.39940	0.76340	712.16710	0.71217	763.399	17.47	0.61	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	335.36660	0.33537	382.71870	0.38272	335.367	17.51	0.39	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	813.42230	0.81342	760.06130	0.76006	813.422	17.62	0.63	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	864.62840	0.86463	809.19570	0.80920	864.628	17.77	0.64	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	879.46680	0.87947	823.45430	0.82345	879.467	17.82	0.65	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	886.91990	0.88692	830.62090	0.83062	886.920	17.84	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	292.19550	0.29220	334.80820	0.33481	292.195	17.86	0.35	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	287.21570	0.28722	329.25600	0.32926	287.216	17.90	0.34	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	282.32080	0.28232	323.79640	0.32380	282.321	17.95	0.34	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	924.52080	0.92452	866.79640	0.86680	924.521	17.95	0.66	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	947.33960	0.94734	888.77660	0.88878	947.340	18.01	0.67	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	970.33980	0.97034	910.96060	0.91096	970.340	18.08	0.68	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	1,040.38130	1.04038	978.67090	0.97867	1,040.381	18.27	0.70	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,111.97210	1.11197	1,048.06750	1.04807	1,111.972	18.47	0.72	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	218.30850	0.21831	252.19660	0.25220	218.308	18.60	0.27	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,168.65830	1.16866	1,103.11420	1.10311	1,168.658	18.62	0.73	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,176.82230	1.17682	1,111.05250	1.11105	1,176.822	18.64	0.73	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,185.00550	1.18501	1,119.00870	1.11901	1,185.006	18.66	0.73	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,193.20510	1.19321	1,126.98000	1.12698	1,193.205	18.68	0.74	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	184.31550	0.18432	213.84800	0.21385	184.315	19.03	0.23	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,360.42910	1.36043	1,289.95510	1.28996	1,360.429	19.11	0.77	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,411.71240	1.41171	1,340.06020	1.34006	1,411.712	19.24	0.78	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	15.12	Put	1,428.91040		1.42891	1,356.87590	1.35688	1,428.910	19.29	0.79	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,437.52960		1.43753	1,365.30600	1.36531	1,437.530	19.31	0.79	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	159.92950		0.15993	186.15860	0.18616	159.930	19.39	0.21	0.00	0	720.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,489.50400		1.48950	1,416.16780	1.41617	1,489.504	19.44	0.80	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,498.20710		1.49821	1,424.68990	1.42469	1,498.207	19.46	0.80	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	153.45290		0.15345	178.77760	0.17878	153.453	19.50	0.20	0.00	0	2,785.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	149.70650		0.14971	0.00000	0.00000	149.706	19.57	0.20	8,100,729.00	3,000	1,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,603.05850		1.60306	1,527.95760	1.52796	1,603.059	19.69	0.82	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	131.41640		0.13142	154.38950	0.15439	131.416	19.84	0.17	0.00	0	2,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	125.85870		0.12586	148.02030	0.14802	125.859	19.93	0.17	0.00	0	20,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	124.77830		0.12478	146.77850	0.14678	124.778	19.94	0.17	0.00	0	108.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	120.55330		0.12055	141.92610	0.14193	120.553	20.02	0.16	0.00	0	224,757.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	118.49770		0.11850	139.56490	0.13956	118.498	20.05	0.16	0.00	0	1.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	116.48150		0.11648	137.24350	0.13724	116.481	20.09	0.16	0.00	0	721.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	1,852.84800		1.85285	0.00000	0.00000	1,852.848	20.20	0.85	6,240,399.34	462	462.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	105.12910		0.10513	124.15540	0.12416	105.129	20.30	0.14	0.00	0	139,342.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	92.59840		0.09260	109.65100	0.10965	92.598	20.57	0.13	0.00	0	10.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	91.05440		0.09105	107.85900	0.10786	91.054	20.61	0.13	0.00	0	135,043.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	86.59270		0.08659	102.67300	0.10267	86.593	20.72	0.12	0.00	0	4,145.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	80.34360		0.08034	95.39700	0.09540	80.344	20.88	0.11	0.00	0	2,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	79.02330		0.07902	93.85900	0.09386	79.023	20.91	0.11	0.00	0	1,906.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	71.01110		0.07101	84.49620	0.08450	71.011	21.15	0.10	0.00	0	138,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	61.87320		0.06187	73.78000	0.07378	61.873	21.45	0.09	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	58.03750		0.05804	69.26980	0.06927	58.038	21.60	0.08	0.00	0	134,750.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	49.57980		0.04958	59.29040	0.05929	49.580	21.96	0.07	0.00	0	10,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	48.81430		0.04881	58.38620	0.05839	48.814	21.99	0.07	0.00	0	50.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	36.82090		0.03682	44.98360	0.04498	36.821	22.60	0.05	0.00	0	12,600.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	36.53940		0.03654	44.67610	0.04468	36.539	22.62	0.05	0.00	0	63,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	35.16910		0.03517	43.17560	0.04318	35.169	22.70	0.05	0.00	0	262,812.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	33.60140		0.03360	41.45690	0.04146	33.601	22.80	0.05	0.00	0	7,028.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	33.34810		0.03335	41.17870	0.04118	33.348	22.82	0.05	0.00	0	99,824.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	33.09770		0.03310	40.90280	0.04090	33.098	22.84	0.05	0.00	0	2,500.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	30.02540		0.03003	37.51560	0.03752	30.025	23.06	0.04	0.00	0	41,300.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	28.50950		0.02851	35.83670	0.03584	28.509	23.18	0.04	0.00	0	10,125.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	3,500.08780		3.50009	0.00000	0.00000	3,500.088	23.23	0.96	7,031,403.38	462	462.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	24.64910		0.02465	31.53260	0.03153	24.649	23.52	0.04	0.00	0	16,000.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	17.41500		0.01742	23.33210	0.02333	17.415	24.36	0.03	0.00	0	14,200.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	11.08550		0.01109	16.47280	0.01647	11.085	24.36	0.02	0.00	0	7,100.00	
\$ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	2.49150		0.00249	0.00000	0.00000	2.492	24.36	0.00	33,745.41	462	462.00	
\$ / R	On 27/03/2019	Any day expiry			13.87310		13.87310	13.97260	13.97260		16.60	0.00	0.00	0	3,731.00	
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	518.73740		0.51874	482.45380	0.48245	518.737	16.66	0.48	0.00	0	32,000.00	
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	591.26980		0.59127	550.00730	0.55001	591.270	16.91	0.52	0.00	0	65,000.00	
\$ / R	On 29/03/2019	Any day expiry			13.87650		13.87650	13.97610	13.97610		16.73	0.00	179,985.00	13	4,356.00	
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	153.60100		0.15360	143.52670	0.14353	153.601	15.45	0.21	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 29/03/2019	Any day expiry	14.20	Put	724.78100	0.72478	677.51720	0.67752	724.781	17.36	0.57	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	758.94950	0.75895	710.18120	0.71018	758.949	17.47	0.59	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	275.17970	0.27518	314.43110	0.31443	275.180	18.36	0.31	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	151.32140	0.15132	176.05180	0.17605	151.321	19.90	0.19	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	113.53310	0.11353	132.93310	0.13293	113.533	20.52	0.14	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.88330	13.88330	13.98300	13.98300		16.71	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.88840	13.88840	13.98820	13.98820		16.76	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	467.49840	0.46750	435.66180	0.43566	467.498	16.54	0.44	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	376.44960	0.37645	425.49040	0.42549	376.450	17.69	0.39	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			13.92410	13.92410	14.02470	14.02470		16.81	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			13.93100	13.93100	14.03160	14.03160		16.88	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	190.69350	0.19069	180.48080	0.18048	190.693	15.55	0.23	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	809.39710	0.80940	886.51100	0.88651	809.397	16.13	0.64	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	763.58170	0.76358	719.71510	0.71972	763.582	17.36	0.55	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	796.76170	0.79676	751.51690	0.75152	796.762	17.45	0.56	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	318.88200	0.31888	359.35340	0.35935	318.882	18.59	0.32	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	190.38110	0.19038	217.79270	0.21779	190.381	19.99	0.20	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	150.22960	0.15023	172.61160	0.17261	150.230	20.53	0.16	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			13.98370	13.98370	14.08540	14.08540		17.01	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	223.87410	0.22387	213.89840	0.21390	223.874	15.66	0.24	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	796.64540	0.79665	755.57240	0.75557	796.645	17.36	0.53	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	829.06420	0.82906	786.70970	0.78671	829.064	17.45	0.54	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	355.60040	0.35560	397.01180	0.39701	355.600	18.82	0.32	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	224.11870	0.22412	253.50570	0.25351	224.119	20.09	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	180.96440	0.18096	205.44960	0.20545	180.964	20.60	0.18	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			13.98880	13.98880	14.09060	14.09060		16.98	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.00760	14.00760	14.10970	14.10970		17.06	0.00	56,030.40	4	18,736.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.37340	0.00737	7.35550	0.00736	7.373	16.91	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	86.33530	0.08634	82.32490	0.08232	86.335	15.39	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	170.32240	0.17032	163.31890	0.16332	170.322	15.51	0.19	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	231.95530	0.23196	221.67620	0.22168	231.955	15.69	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	237.92620	0.23793	227.33190	0.22733	237.926	15.71	0.24	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	317.47100	0.31747	302.70960	0.30271	317.471	15.90	0.29	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	592.35590	0.59236	561.80440	0.56180	592.356	16.79	0.43	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	619.95710	0.61996	588.23020	0.58823	619.957	16.87	0.45	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	704.58680	0.70459	772.59560	0.77260	704.587	17.03	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	544.54540	0.54455	601.42110	0.60142	544.545	17.77	0.44	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	496.13440	0.49613	549.28410	0.54928	496.134	18.05	0.41	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,104.36190	1.10436	1,054.27150	1.05427	1,104.362	18.13	0.60	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	432.49400	0.43249	479.87610	0.47988	432.494	18.47	0.36	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	370.06460	0.37006	411.75070	0.41175	370.065	18.98	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	276.92980	0.27693	311.00980	0.31101	276.930	19.84	0.25	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	249.84880	0.24985	281.27840	0.28128	249.849	20.09	0.23	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	233.42960	0.23343	263.19750	0.26320	233.430	20.26	0.21	0.00	0	911.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	223.15930	0.22316	251.86110	0.25186	223.159	20.37	0.21	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	95.44850	0.09545	107.09380	0.10709	95.449	23.97	0.09	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.01790	14.01790	14.12010	14.12010		17.06	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,174.10790	1.17411	1,122.61010	1.12261	1,174.108	18.28	0.62	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	130.14040	0.13014	146.29960	0.14630	130.140	22.34	0.12	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.03160	14.03160	14.13400	14.13400		17.17	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	251.34640	0.25135	240.39020	0.24039	251.346	15.75	0.24	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	825.49990	0.82550	786.46760	0.78647	825.500	17.42	0.51	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	857.40490	0.85740	817.19870	0.81720	857.405	17.50	0.52	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	387.43200	0.38743	429.76000	0.42976	387.432	19.09	0.32	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	254.06040	0.25406	285.48140	0.28548	254.060	20.28	0.22	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	210.02020	0.21002	236.95850	0.23696	210.020	20.77	0.19	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.03670	14.03670	14.13920	14.13920		17.15	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.04010	14.04010	14.14270	14.14270		17.17	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	422.43300	0.42243	400.55330	0.40055	422.433	16.21	0.34	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	205.09510	0.20510	231.40790	0.23141	205.095	20.91	0.18	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.08810	14.08810	14.19130	14.19130		17.30	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	280.65100	0.28065	268.90000	0.26890	280.651	15.84	0.25	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	855.19990	0.85520	818.06020	0.81806	855.200	17.46	0.49	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	886.58280	0.88658	848.37440	0.84837	886.583	17.53	0.50	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	424.26930	0.42427	467.99240	0.46799	424.269	19.31	0.32	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	288.57980	0.28858	322.24930	0.32225	288.580	20.42	0.23	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	243.82480	0.24382	273.32070	0.27332	243.825	20.90	0.20	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.08980	14.08980	14.19300	14.19300		17.30	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.11030	14.11030	14.21380	14.21380		17.30	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,046.20850	1.04621	1,004.03780	1.00404	1,046.209	17.89	0.54	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	282.86050	0.28286	315.64150	0.31564	282.860	20.65	0.22	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.13940	14.13940	14.24330	14.24330		17.41	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	305.78960	0.30579	293.51440	0.29351	305.790	15.92	0.25	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	879.81680	0.87982	844.08410	0.84408	879.817	17.48	0.48	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	910.76360	0.91076	874.27070	0.87427	910.764	17.56	0.49	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	450.57120	0.45057	495.05620	0.49506	450.571	19.53	0.32	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	314.71190	0.31471	350.39580	0.35040	314.712	20.58	0.23	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	269.05090	0.26905	300.69640	0.30070	269.051	21.05	0.20	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry	14.14460		14.14460	14.14460	14.24850	14.24850		17.39	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry	14.14970		14.14970	14.14970	14.25370	14.25370		17.41	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	122.81290	0.12281	144.48860	0.14449	122.813	24.06	0.10	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.16870	14.16870	14.27310	14.27310		17.47	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	11.84740	0.01185	11.95580	0.01196	11.847	15.10	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	170.75920	0.17076	161.08440	0.16108	170.759	15.21	0.16	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	721.46690	0.72147	691.82190	0.69182	721.467	17.02	0.42	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	755.31330	0.75531	724.58420	0.72458	755.313	17.11	0.43	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	825.16220	0.82516	792.26120	0.79226	825.162	17.30	0.46	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	855.09210	0.85509	821.28690	0.82129	855.092	17.38	0.46	922,964,648.43	141,127	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	14.21	Put	897.73580	0.89774	862.71810	0.86272	897.736	17.49	0.48	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	972.49060	0.97249	935.39280	0.93539	972.491	17.66	0.50	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,232.36240	1.23236	1,187.93850	1.18794	1,232.362	18.24	0.56	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,723.87700	1.72388	1,668.07940	1.66808	1,723.877	19.25	0.65	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,867.06810	1.86707	1,808.53680	1.80854	1,867.068	19.52	0.68	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	416.44180	0.41644	459.41920	0.45942	416.442	19.93	0.29	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	243.39340	0.24339	271.82920	0.27183	243.393	21.74	0.18	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	216.46510	0.21647	242.40210	0.24240	216.465	22.50	0.16	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	204.63300	0.20463	229.44100	0.22944	204.633	22.89	0.15	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	200.43400	0.20043	224.83430	0.22483	200.434	23.04	0.15	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	183.38560	0.18339	206.10740	0.20611	183.386	23.70	0.13	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	174.91790	0.17492	197.84710	0.19785	174.918	24.00	0.13	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	161.32710	0.16133	187.02630	0.18703	161.327	24.00	0.12	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	158.08440	0.15808	183.42570	0.18343	158.084	24.00	0.12	232,676,861.10	141,127	0.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	113.14690	0.11315	133.17490	0.13317	113.147	24.00	0.09	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.19290	14.19290	14.29770	14.29770		17.48	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	328.97500	0.32898	316.34730	0.31635	328.975	15.97	0.25	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	901.63070	0.90163	866.84670	0.86685	901.631	17.48	0.47	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	932.19660	0.93220	896.80490	0.89680	932.197	17.55	0.48	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	479.00150	0.47900	525.75460	0.52575	479.002	19.65	0.32	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	343.14420	0.34314	380.64970	0.38065	343.144	20.68	0.24	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	295.16940	0.29517	328.67840	0.32868	295.169	21.16	0.21	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.19640	14.19640	14.30130	14.30130		17.49	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.24660	14.24660	14.35230	14.35230		17.57	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	351.46230	0.35146	338.67650	0.33868	351.462	16.04	0.25	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	922.39490	0.92239	888.64150	0.88864	922.395	17.49	0.46	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	952.96010	0.95296	918.39930	0.91840	952.960	17.57	0.47	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	501.29140	0.50129	549.27130	0.54927	501.291	19.82	0.32	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	367.53980	0.36754	406.40930	0.40641	367.540	20.83	0.24	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	320.17880	0.32018	355.43830	0.35544	320.179	21.31	0.21	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.29670	14.29670	14.40330	14.40330		17.64	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	371.10460	0.37110	357.62610	0.35763	371.105	16.10	0.25	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	939.73730	0.93974	906.86880	0.90687	939.737	17.49	0.45	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	970.05180	0.97005	936.44270	0.93644	970.052	17.56	0.46	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	524.01790	0.52402	572.80430	0.57280	524.018	19.94	0.32	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	391.36660	0.39137	431.26290	0.43126	391.367	20.95	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	346.61080	0.34661	380.82030	0.38082	346.611	21.47	0.22	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.30190	14.30190	14.40860	14.40860		17.62	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.32200	14.32200	14.42910	14.42910		17.67	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	73.11860	0.07312	71.93340	0.07193	73.119	13.58	0.08	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	650.49790	0.65050	627.82340	0.62782	650.498	16.72	0.36	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	358.63040	0.35863	390.49000	0.39049	358.630	21.66	0.22	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	151.80920	0.15181	177.31740	0.17732	151.809	23.71	0.10	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.35530	14.35530	14.46310	14.46310		17.77	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 31/12/2019	Any day expiry	13.00	Put	390.56620	0.39057	376.08000	0.37608	390.566	16.15	0.25	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	959.77780	0.95978	926.70820	0.92671	959.778	17.55	0.44	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	989.90710	0.98991	956.12310	0.95612	989.907	17.62	0.45	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	552.72380	0.55272	601.45010	0.60145	552.724	20.14	0.32	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	422.66610	0.42267	463.01250	0.46301	422.666	21.14	0.25	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	381.15920	0.38116	415.07650	0.41508	381.159	21.72	0.23	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry	14.35910		14.35910	14.35910	14.46690	14.46690		17.78	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry	14.41290		14.41290	14.41290	14.52170	14.52170		17.91	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry	14.47040		14.47040	14.47040	14.58020	14.58020		18.00	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.49630		14.49630	14.49630	14.60670	14.60670		18.08	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry	14.52790		14.52790	14.52790	14.63880	14.63880		18.16	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	14.57790		14.57790	14.57790	14.68980	14.68980		18.24	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	14.64100		14.64100	14.64100	14.75400	14.75400		18.32	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.65960		14.65960	14.65960	14.77290	14.77290		18.32	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	14.74490		14.74490	14.74490	14.85980	14.85980		18.44	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	14.83390		14.83390	14.83390	14.95050	14.95050		18.54	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future	13.70240		13.70240	13.70240	13.79830	13.79830		16.04	0.00	0.00	0	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future	13.85780		13.85780	13.85780	13.95700	13.95700		16.52	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future	14.00760		14.00760	14.00760	14.10970	14.10970		17.06	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future	14.16870		14.16870	14.16870	14.27310	14.27310		17.47	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future	14.32200		14.32200	14.32200	14.42910	14.42910		17.66	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future	14.49630		14.49630	14.49630	14.60670	14.60670		18.08	0.00	0.00	0	0.00
£ / R	On 14/12/2018	Foreign Exchange Future	17.44650		17.44650	17.44650	17.59010	17.59010		15.82	0.00	1,605,078.00	92	417,832.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	2.56030	0.00256	6.36100	0.00636	2.560	24.84	0.01	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry	17.59870		17.59870	17.59870	17.74210	17.74210		16.16	0.00	0.00	0	27.00
£ / R	On 18/03/2019	Foreign Exchange Future	17.73780		17.73780	17.73780	17.88330	17.88330		16.34	0.00	0.00	0	12,349.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	772.31710	0.77232	703.46890	0.70347	772.317	16.55	0.55	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	231.25390	0.23125	274.83760	0.27484	231.254	17.45	0.25	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,650.47980	1.65048	1,543.74230	1.54374	1,650.480	17.64	0.78	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	100.30080	0.10030	123.67480	0.12367	100.301	18.38	0.12	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	85.77180	0.08577	106.40360	0.10640	85.772	18.52	0.11	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	30.46600	0.03047	36.81710	0.03682	30.466	19.78	0.04	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry	17.77190		17.77190	17.77190	17.91790	17.91790		16.38	0.00	0.00	0	24.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00980		18.00980	18.00980	18.15930	18.15930		16.49	0.00	0.00	0	5,539.00
£ / R	On 16/09/2019	Foreign Exchange Future	18.30470		18.30470	18.30470	18.45640	18.45640		16.93	0.00	0.00	0	11,480.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.58620		18.58620	18.58620	18.74000	18.74000		17.27	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future	18.90400		18.90400	18.90400	19.05930	19.05930		17.85	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future	0.12082		0.12082	0.12082	0.12158	0.12158		30.80	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future	0.12325		0.12325	0.12325	0.12403	0.12403		20.18	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future	0.12553		0.12553	0.12553	0.12634	0.12634		22.42	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future	0.12806		0.12806	0.12806	0.12888	0.12888		22.33	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 13/12/2019		Foreign Exchange Future	0.13049	0.13049		0.13134	0.13134		22.37	0.00	0.00	0	0.00
¥ / R	On 16/03/2020		Foreign Exchange Future	0.13643	0.13643		0.13736	0.13736		22.49	0.00	0.00	0	0.00
€ / R	On 14/12/2018		Foreign Exchange Future	15.56240	15.56240		15.65760	15.65760		14.96	0.00	118,476,551.20	7,613	113,951.00
€ / R	On 21/12/2018		Any day expiry	15.58330	15.58330		15.67920	15.67920		14.50	0.00	0.00	0	0.00
€ / R	On 21/12/2018	15.83	Put	356.97860	0.35698		308.98590	0.30899	356.979	15.17	0.67	0.00	0	32,000.00
€ / R	On 03/01/2019		Any day expiry	15.63080	15.63080		15.73020	15.73020		13.75	0.00	0.00	0	0.00
€ / R	On 03/01/2019	15.85	Put	385.88670	0.38589		339.71830	0.33972	385.887	14.31	0.62	0.00	0	13,000.00
€ / R	On 18/03/2019		Foreign Exchange Future	15.87740	15.87740		15.97490	15.97490		15.23	0.00	16,083,806.20	1,013	37,567.00
€ / R	On 18/03/2019	15.60	Put	373.62950	0.37363		349.63790	0.34964	373.629	14.86	0.40	0.00	0	462.00
€ / R	On 18/03/2019	16.00	Call	466.59250	0.46659		527.37160	0.52737	466.593	15.42	0.48	0.00	0	650.00
€ / R	On 18/03/2019	17.33	Put	1,608.33200	1.60833		1,539.13780	1.53914	1,608.332	17.87	0.81	0.00	0	462.00
€ / R	On 18/03/2019	19.65	Call	22.38430	0.02238		28.30090	0.02830	22.384	21.00	0.03	0.00	0	462.00
€ / R	On 14/06/2019		Foreign Exchange Future	16.17620	16.17620		16.27680	16.27680		15.85	0.00	0.00	0	4,942.00
€ / R	On 14/08/2019		Any day expiry	16.38830	16.38830		16.49080	16.49080		16.16	0.00	0.00	0	0.00
€ / R	On 14/08/2019	17.01	Put	1,285.52970	1.28553		1,235.71730	1.23572	1,285.530	16.97	0.58	0.00	0	16,200.00
€ / R	On 14/08/2019	19.65	Call	223.33220	0.22333		247.41960	0.24742	223.332	20.40	0.16	0.00	0	62,400.00
€ / R	On 16/09/2019		Foreign Exchange Future	16.50450	16.50450		16.60740	16.60740		16.26	0.00	7,575,565.50	459	8,591.00
€ / R	On 16/09/2019	18.60	Call	411.45100	0.41145		446.36390	0.44636	411.451	18.94	0.27	0.00	0	55,000.00
€ / R	On 13/12/2019		Foreign Exchange Future	16.81330	16.81330		16.91790	16.91790		16.54	0.00	0.00	0	277.00
€ / R	On 13/12/2019	13.73	Put	101.25500	0.10126		95.80830	0.09581	101.255	15.13	0.08	0.00	0	17,150.00
€ / R	On 13/12/2019	16.15	Put	749.28620	0.74929		709.90170	0.70990	749.286	15.74	0.37	0.00	0	17,150.00
€ / R	On 13/12/2019	20.62	Call	370.17570	0.37018		388.12230	0.38812	370.176	21.31	0.20	0.00	0	17,150.00
€ / R	On 16/03/2020		Foreign Exchange Future	17.11210	17.11210		17.22290	17.22290		16.87	0.00	0.00	0	0.00
5Y STND	On 21/12/2021		Interest Rate Swap	97.38000	97.38000		97.46000	97.46000			0.00	0.00	0	51.00
AL37	On 07/02/2019		Index Future	609.52300	609.52300		608.83700	608.83700			0.00	0.00	0	0.00
AL37	On 02/05/2019		Index Future	620.23900	620.23900		619.52800	619.52800			0.00	0.00	0	0.00
AL37	On 01/08/2019		Index Future	632.53800	632.53800		631.83300	631.83300			0.00	0.00	0	0.00
AL7T	On 07/02/2019		Index Future	704.22700	704.22700		703.01700	703.01700			0.00	0.00	0	0.00
AL7T	On 02/05/2019		Index Future	716.60900	716.60900		715.36100	715.36100			0.00	0.00	0	0.00
AL7T	On 01/08/2019		Index Future	730.81800	730.81800		729.57000	729.57000			0.00	0.00	0	0.00
ALBI	On 07/02/2019		Index Future	638.98600	638.98600		637.88500	637.88500			0.00	0.00	0	910.00
ALBI	On 02/05/2019		Index Future	650.22000	650.22000		649.08500	649.08500			0.00	0.00	0	0.00
ALBI	On 01/08/2019		Index Future	663.11300	663.11300		661.97800	661.97800			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018		Foreign Exchange Future	10.10480	10.10480		10.06860	10.06860		12.23	0.00	464,820.80	46	19,742.00
AU\$ / R	On 18/03/2019		Foreign Exchange Future	10.23650	10.23650		10.20090	10.20090		12.78	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019		Foreign Exchange Future	10.36500	10.36500		10.32970	10.32970		13.11	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019		Foreign Exchange Future	10.50430	10.50430		10.46900	10.46900		13.52	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019		Foreign Exchange Future	10.63660	10.63660		10.60220	10.60220		13.85	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.79070	10.79070		10.75350	10.75350		14.46	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.39960	10.39960		10.35840	10.35840		13.02	0.00	0.00	0	700.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.54020	10.54020		10.49990	10.49990		13.68	0.00	0.00	0	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.67060	10.67060		10.63100	10.63100		14.09	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.68680	10.68680		10.64710	10.64710		14.55	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.82510	10.82510		10.78530	10.78530		14.96	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		10.95870	10.95870		10.91970	10.91970		15.37	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		75.56000	75.56000		98.44000	98.44000			0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.75050	13.75050		13.82000	13.82000		15.37	0.00	0.00	0	1,266.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.04500	14.04500		14.11660	14.11660		15.67	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.32430	14.32430		14.39750	14.39750		16.51	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.62970	14.62970		14.70440	14.70440		17.37	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.91730	14.91730		14.99400	14.99400		17.81	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.52820	15.52820		15.61370	15.61370		18.36	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.99100	1.99100		1.98560	1.98560		14.22	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.00920	2.00920		2.00280	2.00280		14.47	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.02800	2.02800		2.02140	2.02140		15.14	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.09430	2.09430		2.10650	2.10650		14.08	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.13670	2.13670		2.14970	2.14970		14.50	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.17830	2.17830		2.19180	2.19180		14.95	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.22380	2.22380		2.23730	2.23730		15.03	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.34290	2.34290		2.35880	2.35880		16.02	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.39240	2.39240		2.40890	2.40890		16.55	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 07/02/2019	Bond Future		11.03375	77.75287		11.05767	77.61433			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.13078	75.32864		11.15578	75.18599			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.22806	76.82333		11.25352	76.68027			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

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
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	11.25918		79.96550		11.27767	79.84357			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.35611		77.11096		11.37552	76.98492			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.45165		78.64146		11.47132	78.51557			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	632.50300		632.50300		631.36700	631.36700			0.00	12,650,060.00	2	452.00
GOVI	On 02/05/2019	GOVI	643.62300		643.62300		642.45400	642.45400			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	656.38500		656.38500		655.21400	655.21400			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.75380		1.75380		1.76450	1.76450		15.77	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.77770		1.77770		1.78910	1.78910		16.83	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.79990		1.79990		1.81160	1.81160		17.00	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.30444		132.30444		132.40081	132.40081			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.66049		134.66049		134.75538	134.75538			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.31609		137.31609		137.41690	137.41690			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	100.29364		100.29364		100.44814	100.44814			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.00656		101.00656		101.16134	101.16134			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.03358		103.03358		103.19458	103.19458			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	102.47847		102.47847		102.49510	102.49510			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future	103.15795		103.15795		103.17246	103.17246			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	105.22813		105.22813		105.24595	105.24595			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	119.86239		119.86239		119.69879	119.69879			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future	121.99674		121.99674		121.82757	121.82757			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.39246		124.39246		124.22345	124.22345			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	113.53151		113.53151		113.54967	113.54967			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	113.86738		113.86738		113.88307	113.88307			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.15249		116.15249		116.17200	116.17200			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	117.05937		117.05937		117.56296	117.56296			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future	119.14408		119.14408		119.65377	119.65377			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	119.71644		119.71644		120.23992	120.23992			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

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
IGOV	On 07/02/2019	Index Future	253.40900		253.40900		253.64700	253.64700			0.00	0.00	0	528.00
IGOV	On 02/05/2019	Index Future	257.92100		257.92100		258.15700	258.15700			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.09500		263.09500		263.34500	263.34500			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	0.13320		0.13320		0.13440	0.13440			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future	0.13210		0.13210		0.13350	0.13350			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13110		0.13110		0.13220	0.13220			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13090		0.13090		0.13130	0.13130			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.12980		0.12980		0.13060	0.13060			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.12880		0.12880		0.12990	0.12990			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future	1.60710		1.60710		1.60870	1.60870		12.88	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.63220		1.63220		1.63400	1.63400		13.73	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.65640		1.65640		1.65860	1.65860		13.91	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future	9.49440		9.49440		9.46410	9.46410		12.48	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.61730		9.61730		9.58830	9.58830		13.00	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.73830		9.73830		9.71020	9.71020		13.39	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	9.86990		9.86990		9.84170	9.84170		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.35290		10.35290		10.32760	10.32760		14.92	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.49390		10.49390		10.46890	10.46890		15.51	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future	1.30290		1.30290		1.31050	1.31050			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.31030		1.31030		1.31810	1.31810			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.31640		1.31640		1.32430	1.32430			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future	1.27320		1.27320		1.27480	1.27480			0.00	0.00	0	250.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.28000		1.28000		1.28130	1.28130			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.28570		1.28570		1.28700	1.28700			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.29190		1.29190		1.29310	1.29310			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.29770		1.29770		1.29880	1.29880			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.30410		1.30410		1.30480	1.30480			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future	1.13570		1.13570		1.13480	1.13480			0.00	0.00	0	55.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.14570		1.14570		1.14460	1.14460			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.15480		1.15480		1.15360	1.15360			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.16490		1.16490		1.16350	1.16350			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.17400		1.17400		1.17250	1.17250			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.18040		1.18040		1.17910	1.17910			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 / ¥EN	On 14/12/2018	Foreign Exchange Future			8.27700		8.27700	0.12062	8.22520	8.22520		17.93	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			8.94701		110.13461		8.97661	109.96111		6.51	0.00	17,951,941.43	163	70,116.00
R186	On 07/02/2019	Bond Future	8.30	Call	113.57000		0.11357		108.51000	0.10851	113.570	5.98	0.09	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	281.49000		0.28149		267.44000	0.26744	281.490	6.12	0.18	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	742.32000		0.74232		704.99000	0.70499	742.320	6.35	0.37	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	831.16000		0.83116		925.83000	0.92583	831.160	6.59	0.38	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,110.06000		2.11006	2,018.04000	2.01804	2,110.060		6.67	0.69	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,232.64000		2.23264	2,136.75000	2.13675	2,232.640		6.69	0.71	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,401.77000		2.40177	2,300.90000	2.30090	2,401.770		6.73	0.73	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	486.97000		0.48697	556.02000	0.55602	486.970		6.77	0.25	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,893.08000		2.89308	2,779.51000	2.77951	2,893.080		6.87	0.79	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	278.03000		0.27803	325.72000	0.32572	278.030		7.01	0.16	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	84.80000		0.08480	104.86000	0.10486	84.800		7.52	0.06	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	79.78000		0.07978	98.92000	0.09892	79.780		7.55	0.05	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.00122		112.07125		9.03259	111.89208		6.66	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	719.51000		0.71951	687.09000	0.68709	719.510		6.26	0.27	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	944.89000		0.94489	904.21000	0.90421	944.890		6.37	0.32	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	1,007.25000		1.00725	964.39000	0.96439	1,007.250		6.39	0.34	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,116.87000		1.11687	1,070.28000	1.07028	1,116.870		6.44	0.36	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,354.46000		1.35446	1,300.11000	1.30011	1,354.460		6.52	0.41	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,905.32000		1.90532	1,834.60000	1.83460	1,905.320		6.66	0.51	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,561.04000		2.56104	2,473.78000	2.47378	2,561.040		6.82	0.60	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,739.28000		2.73928	2,647.96000	2.64796	2,739.280		6.86	0.62	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,927.63000		2.92763	2,832.41000	2.83241	2,927.630		6.92	0.64	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	641.38000		0.64138	695.06000	0.69506	641.380		7.47	0.21	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	473.08000		0.47308	516.00000	0.51600	473.080		7.75	0.16	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	429.47000		0.42947	469.46000	0.46946	429.470		7.80	0.15	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	389.14000		0.38914	426.43000	0.42643	389.140		7.80	0.13	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.04752		108.99221		9.07977	108.81308		6.70	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	663.08000		0.66308	633.68000	0.63368	663.080		5.99	0.22	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,389.96000		2.38996	2,314.10000	2.31410	2,389.960		6.75	0.51	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	816.71000		0.81671	865.86000	0.86586	816.710		7.97	0.20	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			299.00971		299.00971		299.06121	299.06121			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.33418		304.33418		304.37923	304.37923			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.88130		302.88130		302.93653	302.93653			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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 07/02/2019	Bond Future			231.28539		231.28539		232.13610	232.13610			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.40396		235.40396		236.26400	236.26400			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			236.11227		236.11227		236.99683	236.99683			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			8.24567		101.85042		8.27751	101.74394		3.04	0.00	0.00	0	62,183.00
R2023	On 02/05/2019	Bond Future			8.27949		99.71140		8.31424	99.60084		3.56	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.29359		101.68955		8.33008	101.57998		3.48	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			9.40225		90.79042		9.43102	90.60893		9.07	0.00	0.00	0	55,285.00
R2030	On 07/02/2019	Bond Future	8.90	Call	275.63000		0.27563		264.08000	0.26408	275.630	8.32	0.16	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	758.77000		0.75877		725.24000	0.72524	758.770	8.71	0.34	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,109.73000		2.10973		2,024.66000	2.02466	2,109.730	9.19	0.64	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,446.63000		2.44663		2,351.20000	2.35120	2,446.630	9.28	0.69	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	183.48000		0.18348		218.28000	0.21828	183.480	10.15	0.10	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.46000		92.38705		9.49007	92.20045		9.20	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	744.23000		0.74423		713.85000	0.71385	744.230	8.53	0.25	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,973.33000		1.97333		1,905.59000	1.90559	1,973.330	9.10	0.48	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	756.73000		0.75673		815.46000	0.81546	756.730	10.14	0.21	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.51489		90.21459		9.54564	90.02717		9.22	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			9.62017		92.94648		9.64360	92.78643		9.92	0.00	0.00	0	42,380.00
R2032	On 02/05/2019	Bond Future			9.67791		90.42397		9.70240	90.25904		10.37	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.73128		92.21821		9.75617	92.05297		9.92	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			9.74614		97.04006		9.76943	96.86304		10.56	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.80122		94.24595		9.82547	94.06384		11.09	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.85313		96.11582		9.87777	95.93308		10.61	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			9.81219		89.29457		9.83529	89.11791		11.62	0.00	95,455,895.33	1,069	57,031.00
R2037	On 02/05/2019	Bond Future			9.86964		90.86492		9.89367	90.68323		11.65	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.92573		88.41204		9.95016	88.22955		11.70	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

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 07/02/2019	Bond Future			9.87685		92.58994		9.89476	92.44257		12.01	0.00	79,627,348.40	860	32,666.00
R2040	On 02/05/2019	Bond Future			9.93384		94.21823		9.95250	94.06635		12.05	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,642.11000		1.64211		1,613.70000	1.61370	1,642.110	11.53	0.36	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,115.63000		4.11563		4,048.75000	4.04875	4,115.630	12.30	0.63	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.98966		91.58153		10.00855	91.42953		12.14	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			9.88480		89.83558		9.90258	89.68650		12.61	0.00	3,773,094.36	42	37,155.00
R2044	On 02/05/2019	Bond Future			9.93920		91.41543		9.95770	91.26188		12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			9.99239		88.84825		10.01111	88.69451		12.77	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			9.87088		93.31591		9.88863	93.16303		12.45	0.00	0.00	0	109,114.00
R2048	On 02/05/2019	Bond Future			9.92032		90.51968		9.93877	90.36225		13.13	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.96707		92.31562		9.98571	92.15801		12.62	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			5.86560		101.77990		5.91594	101.73486		0.30	0.00	156,130,366.60	1,534	16,719.00
R207	On 02/05/2019	Bond Future			5.25234		103.56971		5.32328	103.52152		0.34	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.63010		101.98190		3.73323	101.93599		0.19	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			7.14349		101.72744		7.17879	101.65916		1.11	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.06907		100.11514		7.11029	100.04332		1.43	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.91104		102.10142		6.95673	102.03137		1.31	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			9.68340		73.86560		9.70631	73.71704		11.87	0.00	137,907,075.20	1,867	120,161.00
R209	On 07/02/2019	Bond Future	9.04	Call	166.68000		0.16668		164.73000	0.16473	166.680	10.63	0.11	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,036.35000		1.03635		1,008.25000	1.00825	1,036.350	11.57	0.41	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	443.55000		0.44355		499.02000	0.49902	443.550	12.70	0.20	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.73314		72.01526		9.75693	71.86249		12.53	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,203.28000		1.20328		1,171.94000	1.17194	1,203.280	11.98	0.34	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,086.28000		3.08628		3,016.74000	3.01674	3,086.280	12.80	0.61	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	602.04000		0.60204		644.33000	0.64433	602.040	14.33	0.16	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.77898		73.44421		9.80310	73.29075		12.06	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	186.71787		186.71787		186.74876	186.74876			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future	187.48697		187.48697		187.51383	187.51383			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	191.24963		191.24963		191.28275	191.28275			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	155.76654		155.76654		155.79105	155.79105			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.54043		158.54043		158.56163	158.56163			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.65082		161.65082		161.67723	161.67723			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	9.50432	85.44615		9.53290	85.26900			9.54	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.55689	83.39900		9.58666	83.21696			10.14	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.60533	85.05358		9.63570	84.87053			9.77	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	9.85560	72.99244		9.87333	72.87296			12.78	0.00	0.00	0	29,921.00
R214	On 02/05/2019	Bond Future	9.90475	70.97986		9.92318	70.85673			13.43	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.95117	72.38808		9.96978	72.26480			12.90	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	10.02800	10.02800		10.06140	10.06140			13.64	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.16540	10.16540		10.20160	10.20160			14.15	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.30060	10.30060		10.33920	10.33920			14.48	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.58290	2.58290		2.63360	2.63360			18.66	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.48230	2.48230		2.53360	2.53360			19.53	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39580	2.39580		2.45150	2.45150			20.14	0.00	0.00	0	0.00
Total for Derivatives :												3,158,846,947.02	442,081	11 099 398.00
Grand Total:												3,158,846,947.02	442,081	11 099 398.00