



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: 05/12/2018

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 05/12/2018	Any day expiry	13.80800	13.80800		13.71530	13.71530		19.31	0.00	317,584,000.00	23,000	0.00
\$ / R	On 06/12/2018	Any day expiry	13.80960	13.80960		13.71530	13.71530		18.62	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	31.62600	0.03163	88.92950	0.08893	31.626	19.63	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	115.96220	0.11596	204.53920	0.20454	115.962	20.84	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	491.34190	0.49134	586.30210	0.58630	491.342	29.71	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	1,090.42800	1.09043	1,184.73520	1.18474	1,090.428	42.74	1.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,490.40790	1.49041	1,584.71240	1.58471	1,490.408	52.03	1.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry	13.80960	13.80960		13.71540	13.71540		18.70	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.50	Put	8.38020	0.00838	21.53310	0.02153	8.380	22.06	0.00	0	25,000.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	52.14540	0.05215	103.96190	0.10396	52.145	19.26	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	15.82860	0.01583	11.42050	0.01142	15.829	22.76	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	1.27530	0.00128	1.10650	0.00111	1.275	29.22	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry	13.81450	13.81450		13.72140	13.72140		17.11	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	62.60870	0.06261	87.10870	0.08711	62.609	18.29	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	147.62910	0.14763	206.23590	0.20624	147.629	17.46	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	0.97430	0.00097	0.63820	0.00064	0.974	27.22	0.00	0	7,500.00

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 11/12/2018	Any day expiry	15.69	Call	0.13500	0.00014	0.08740	0.00009	0.135	31.57	0.00	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.81610	13.81610	13.72290	13.72290		17.38	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.81930	13.81930	13.72600	13.72600		17.44	0.00	1,112,329,276.30	80,491	627,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.00000	0.00000	0.03370	0.00003	0.000	21.34	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.00010	0.00000	0.04630	0.00005	0.000	21.66	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.00080	0.00000	0.07230	0.00007	0.001	22.09	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.00300	0.00000	0.09820	0.00010	0.003	22.38	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.00390	0.00000	0.10450	0.00010	0.004	22.44	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.01040	0.00001	0.13440	0.00013	0.010	22.67	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.03230	0.00003	0.18560	0.00019	0.032	22.95	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	0.05480	0.00005	0.21890	0.00022	0.055	23.10	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	0.19460	0.00019	0.34000	0.00034	0.195	23.47	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	0.39950	0.00040	0.57640	0.00058	0.400	23.06	0.00	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,319.69950	1.31970	1,226.57640	1.22658	1,319.700	23.06	1.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	0.79210	0.00079	1.04860	0.00105	0.792	22.45	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	1.02670	0.00103	1.32070	0.00132	1.027	22.22	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	1.47060	0.00147	1.82460	0.00182	1.471	21.89	0.01	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	3.99220	0.00399	4.58820	0.00459	3.992	20.95	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	824.38710	0.82439	731.77120	0.73177	824.387	20.71	0.97	80,224,020.00	6,000	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	5.08710	0.00509	5.77120	0.00577	5.087	20.71	0.03	0.00	0	72,280.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	6.46100	0.00646	7.25290	0.00725	6.461	20.48	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	8.17790	0.00818	9.53150	0.00953	8.178	20.24	0.04	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	632.45690	0.63246	542.08290	0.54208	632.457	19.84	0.93	89,788,589.10	7,000	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	14.43510	0.01444	17.78810	0.01779	14.435	19.76	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	16.56260	0.01656	20.64120	0.02064	16.563	19.64	0.08	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	585.86260	0.58586	496.64120	0.49664	585.863	19.64	0.92	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	22.65780	0.02266	28.87190	0.02887	22.658	19.36	0.11	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	23.67420	0.02367	30.25000	0.03025	23.674	19.32	0.11	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	408.67910	0.40868	327.55750	0.32756	408.679	18.84	0.82	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	39.37910	0.03938	51.55750	0.05156	39.379	18.84	0.18	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	48.19220	0.04819	63.46160	0.06346	48.192	18.64	0.21	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	367.49220	0.36749	289.46160	0.28946	367.492	18.64	0.79	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	70.83890	0.07084	93.70810	0.09371	70.839	18.24	0.28	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	94.62820	0.09463	124.86820	0.12487	94.628	17.92	0.35	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	101.46200	0.10146	133.70160	0.13370	101.462	17.84	0.37	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	120.21180	0.12021	157.67530	0.15768	120.212	17.64	0.42	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	137.00080	0.13700	180.97210	0.18097	137.001	17.48	0.46	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	141.45460	0.14145	187.05940	0.18706	141.455	17.44	0.47	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	160.75460	0.16075	113.05940	0.11306	160.755	17.44	0.53	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	198.39030	0.19839	253.33530	0.25334	198.390	17.82	0.58	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	99.85910	0.09986	65.85640	0.06586	99.859	18.01	0.37	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	264.98450	0.26498	328.35780	0.32836	264.985	18.19	0.67	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	84.28450	0.08428	54.35780	0.05436	84.285	18.19	0.33	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	339.86520	0.33987	410.45070	0.41045	339.865	18.57	0.75	0.00	0	1,867.00

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	14.12	Put	355.70180		0.35570		427.57160	0.42757	355.702	18.64	0.76	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	53.01710		0.05302		32.20920	0.03221	53.017	18.68	0.23	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	379.93500		0.37993		453.63230	0.45363	379.935	18.75	0.78	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	388.13510		0.38814		462.41440	0.46241	388.135	18.79	0.79	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	40.80180		0.04080		23.98230	0.02398	40.802	18.94	0.18	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	421.50180		0.42150		497.98230	0.49798	421.502	18.94	0.82	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	455.71010		0.45571		534.18850	0.53419	455.710	19.09	0.84	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	33.68290		0.03368		19.33000	0.01933	33.683	19.13	0.16	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	508.40700		0.50841		589.52090	0.58952	508.407	19.32	0.87	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	535.30410		0.53530		617.58280	0.61758	535.304	19.43	0.88	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	24.60410		0.02460		13.58280	0.01358	24.604	19.43	0.12	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	553.41650		0.55342		636.41880	0.63642	553.417	19.50	0.89	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	22.71650		0.02272		12.41880	0.01242	22.717	19.50	0.11	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	590.03750		0.59004		674.36570	0.67437	590.038	19.65	0.90	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	18.56900		0.01857		9.90470	0.00990	18.569	19.69	0.09	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	15.77210		0.01577		8.24790	0.00825	15.772	19.84	0.08	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	12.31280		0.01231		6.71320	0.00671	12.313	20.07	0.07	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	693.01280		0.69301		780.71320	0.78071	693.013	20.07	0.93	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	702.60740		0.70261		790.50500	0.79050	702.607	20.14	0.94	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	789.54670		0.78955		878.93570	0.87894	789.547	20.80	0.95	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	8.84670		0.00885		4.93570	0.00494	8.847	20.80	0.05	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	8.56350		0.00856		4.79040	0.00479	8.564	20.87	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	8.29020		0.00829		4.65030	0.00465	8.290	20.94	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	857.76020		0.85776		948.01880	0.94802	857.760	21.31	0.96	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	6.41960		0.00642		3.68910	0.00369	6.420	21.53	0.04	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	926.36360		0.92636		1,017.29870	1.01730	926.364	21.82	0.97	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	936.19040		0.93619		1,027.20900	1.02721	936.190	21.90	0.97	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	5.49040		0.00549		3.20900	0.00321	5.490	21.90	0.03	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	985.40850		0.98541		1,076.80260	1.07680	985.409	22.26	0.97	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	4.70850		0.00471		2.80260	0.00280	4.709	22.26	0.03	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	4.43150		0.00443		2.65780	0.00266	4.431	22.41	0.02	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	4.17250		0.00417		2.52210	0.00252	4.173	22.56	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	4.04950		0.00405		2.45740	0.00246	4.049	22.63	0.02	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,084.19250		1.08419		1,176.16320	1.17616	1,084.193	23.00	0.98	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,183.32060		1.18332		1,275.69520	1.27570	1,183.321	23.73	0.99	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	2.62060		0.00262		1.69520	0.00170	2.621	23.73	0.01	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	2.54800		0.00255		1.65580	0.00166	2.548	23.80	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	2.04380		0.00204		1.37850	0.00138	2.044	24.39	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	1.98930		0.00199		1.34810	0.00135	1.989	24.46	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	1.74080		0.00174		1.20830	0.00121	1.741	24.83	0.01	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	1.52710		0.00153		1.03290	0.00103	1.527	25.20	0.01	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,382.22710		1.38223		1,475.03290	1.47503	1,382.227	25.20	0.99	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,432.00560		1.43201		1,524.88460	1.52488	1,432.006	25.48	0.99	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,481.81820		1.48182		1,574.75920	1.57476	1,481.818	25.75	0.99	0.00	0	35,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	0.90300	0.00090	0.61500	0.00062	0.903	26.15	0.01	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	0.68980	0.00069	0.47180	0.00047	0.690	26.65	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	0.65030	0.00065	0.44520	0.00045	0.650	26.76	0.00	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,681.31320	1.68131	1,774.42030	1.77442	1,681.313	26.87	1.00	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	0.61320	0.00061	0.42030	0.00042	0.613	26.87	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	0.59560	0.00060	0.40840	0.00041	0.596	26.93	0.00	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	0.47280	0.00047	0.32560	0.00033	0.473	27.38	0.00	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	0.45950	0.00046	0.31670	0.00032	0.460	27.43	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	0.44660	0.00045	0.30800	0.00031	0.447	27.49	0.00	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	0.34710	0.00035	0.24060	0.00024	0.347	27.99	0.00	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	0.31960	0.00032	0.22190	0.00022	0.320	28.16	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	2,020.93760	2.02094	2,114.16610	2.11417	2,020.938	28.78	1.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	0.23140	0.00023	0.16190	0.00016	0.231	28.83	0.00	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.19770	0.00020	0.13890	0.00014	0.198	29.17	0.00	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.15710	0.00016	0.11100	0.00011	0.157	29.67	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.11960	0.00012	0.08510	0.00009	0.120	30.29	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	0.11120	0.00011	0.07930	0.00008	0.111	30.45	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.09640	0.00010	0.06900	0.00007	0.096	30.79	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.08770	0.00009	0.06300	0.00006	0.088	31.01	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.04490	0.00004	0.04070	0.00004	0.045	32.88	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.06580	0.00007	0.06410	0.00006	0.066	36.22	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.08720	0.00009	0.08920	0.00009	0.087	39.01	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.82920	13.82920	13.73560	13.73560		16.89	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	228.90240	0.22890	281.06090	0.28106	228.902	17.07	0.55	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	279.86170	0.27986	338.01260	0.33801	279.862	17.37	0.61	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	524.76390	0.52476	601.28820	0.60129	524.764	18.54	0.81	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,080.13150	1.08013	1,170.46890	1.17047	1,080.131	20.79	0.96	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,473.81030	1.47381	1,566.48250	1.56648	1,473.810	22.41	0.99	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.83090	13.83090	13.73720	13.73720		16.86	0.00	0.00	0	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	15.85390	0.01585	22.90590	0.02291	15.854	15.77	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	26.82460	0.02682	37.48120	0.03748	26.825	15.94	0.12	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	21.44880	0.02145	14.32580	0.01433	21.449	19.80	0.08	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	16.54850	0.01655	10.97350	0.01097	16.548	20.12	0.07	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.84730	13.84730	13.75320	13.75320		15.91	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	16.52120	0.01652	18.22510	0.01823	16.521	15.77	0.06	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	210.12870	0.21013	253.62020	0.25362	210.129	15.83	0.46	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	111.77940	0.11178	86.38640	0.08639	111.779	17.14	0.29	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	507.74510	0.50775	577.77690	0.57778	507.745	17.25	0.73	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,134.33990	1.13434	1,222.24520	1.22225	1,134.340	19.29	0.93	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.77880	0.00078	0.74360	0.00074	0.779	26.72	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.98030	0.00098	0.96220	0.00096	0.980	31.84	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			13.85060	13.85060	13.75640	13.75640		15.86	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			13.85230	13.85230	13.75800	13.75800		15.88	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	123.86690	0.12387	151.99410	0.15199	123.867	15.50	0.31	0.00	0	600.00

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	13.93	Call	215.08370	0.21508	173.38490	0.17338	215.084	16.14	0.46	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	96.78520	0.09679	75.31090	0.07531	96.785	17.50	0.24	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			13.85890	13.85890	13.76440	13.76440		15.88	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	162.50440	0.16250	194.55990	0.19456	162.504	15.60	0.36	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	169.09440	0.16909	136.05640	0.13606	169.094	16.72	0.36	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	64.55660	0.06456	49.91250	0.04991	64.557	18.33	0.16	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			13.87240	13.87240	13.77770	13.77770		16.13	0.00	0.00	0	150.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	293.35850	0.29336	0.00000	0.00000	293.358	16.16	0.48	1,169,492.01	174	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	248.97550	0.24898	0.00000	0.00000	248.975	16.56	0.45	1,079,336.93	174	174.00
\$ / R	On 16/01/2019	Any day expiry			13.87410	13.87410	13.77930	13.77930		16.18	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			13.87740	13.87740	13.78260	13.78260		16.41	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	14.84090	0.01484	17.73130	0.01773	14.841	15.95	0.05	0.00	0	263.00
\$ / R	On 25/01/2019	Any day expiry			13.88920	13.88920	13.79420	13.79420		16.45	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			13.89770	13.89770	13.80250	13.80250		16.45	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			13.89930	13.89930	13.80420	13.80420		16.48	0.00	0.00	0	1,263.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	55.75370	0.05575	65.29160	0.06529	55.754	15.36	0.13	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	550.75830	0.55076	608.23550	0.60824	550.758	17.24	0.61	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	585.67000	0.58567	645.01990	0.64502	585.670	17.36	0.63	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	199.65490	0.19965	168.47460	0.16847	199.655	17.69	0.33	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	76.63570	0.07664	62.88670	0.06289	76.636	19.51	0.14	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	48.53030	0.04853	38.01950	0.03802	48.530	20.18	0.10	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			13.92140	13.92140	13.82600	13.82600		16.55	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			13.92480	13.92480	13.82940	13.82940		16.60	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			13.94180	13.94180	13.84630	13.84630		16.66	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			13.94690	13.94690	13.85140	13.85140		16.72	0.00	0.00	0	5,025.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	94.54100	0.09454	104.28860	0.10429	94.541	15.54	0.16	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	605.32980	0.60533	656.49340	0.65649	605.330	17.28	0.57	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	638.74450	0.63874	691.57060	0.69157	638.744	17.39	0.58	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	258.32390	0.25832	223.96200	0.22396	258.324	17.99	0.34	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	125.59260	0.12559	107.04120	0.10704	125.593	19.67	0.18	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	88.37650	0.08838	74.45020	0.07445	88.376	20.37	0.13	0.00	0	250.00
\$ / R	On 05/03/2019	Any day expiry			13.95540	13.95540	13.85980	13.85980		16.70	0.00	0.00	0	80.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.97780	13.97780	13.88190	13.88190		16.90	0.00	105,406,589.80	7,541	78,482.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	1.62860	0.00163	1.52510	0.00153	1.629	21.38	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	15.18050	0.01518	14.78890	0.01479	15.180	17.75	0.03	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	43.05590	0.04306	42.54440	0.04254	43.056	15.68	0.08	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	45.56670	0.04557	45.50590	0.04551	45.567	15.57	0.08	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	79.67620	0.07968	86.67840	0.08668	79.676	15.46	0.13	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	97.25700	0.09726	105.84970	0.10585	97.257	15.54	0.16	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	101.08990	0.10109	110.02400	0.11002	101.090	15.55	0.16	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	117.52050	0.11752	127.91160	0.12791	117.520	15.61	0.18	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	128.71390	0.12871	140.08250	0.14008	128.714	15.65	0.19	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	145.62540	0.14563	158.45190	0.15845	145.625	15.70	0.21	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	153.32940	0.15333	166.80970	0.16681	153.329	15.72	0.22	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	181.03810	0.18104	197.84130	0.19784	181.038	15.79	0.25	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	206.10930	0.20611	226.02250	0.22602	206.109	15.88	0.27	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	216.44310	0.21644	237.19510	0.23720	216.443	15.92	0.28	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	230.71490	0.23071	252.60480	0.25260	230.715	15.98	0.29	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	253.18740	0.25319	276.81970	0.27682	253.187	16.07	0.31	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	268.87850	0.26888	293.69710	0.29370	268.878	16.14	0.33	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	289.29070	0.28929	315.61500	0.31561	289.291	16.21	0.34	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	310.59160	0.31059	338.44360	0.33844	310.592	16.29	0.36	20,022,136.80	4,000	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	319.35710	0.31936	347.82540	0.34783	319.357	16.32	0.37	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	346.50280	0.34650	376.83580	0.37684	346.503	16.41	0.39	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	355.82940	0.35583	386.78830	0.38679	355.829	16.44	0.39	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	365.29800	0.36530	396.88470	0.39688	365.298	16.47	0.40	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	379.75910	0.37976	412.28760	0.41229	379.759	16.52	0.41	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	399.52150	0.39952	433.31400	0.43331	399.522	16.58	0.42	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	430.18840	0.43019	465.88280	0.46588	430.188	16.67	0.44	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	435.41660	0.43542	471.42810	0.47143	435.417	16.69	0.44	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	456.66620	0.45667	493.94530	0.49395	456.666	16.75	0.46	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	489.88800	0.48989	436.26430	0.43626	489.888	16.90	0.51	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	512.08800	0.51209	554.36430	0.55436	512.088	16.90	0.49	0.00	0	22,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	535.83490	0.53583	579.41730	0.57942	535.835	16.99	0.50	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	413.53530	0.41354	366.30790	0.36631	413.535	17.32	0.45	12,532,944.48	2,000	4,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	635.73530	0.63574	684.40790	0.68441	635.735	17.32	0.55	15,313,615.20	2,000	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	396.29030	0.39629	350.60370	0.35060	396.290	17.43	0.44	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	688.47990	0.68848	739.60350	0.73960	688.480	17.49	0.57	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	379.74300	0.37974	335.56660	0.33557	379.743	17.53	0.42	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	736.06600	0.73607	789.27350	0.78927	736.066	17.64	0.59	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	784.92920	0.78493	840.16060	0.84016	784.929	17.79	0.61	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	799.11730	0.79912	854.91430	0.85491	799.117	17.83	0.62	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	806.24820	0.80625	862.32740	0.86233	806.248	17.85	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	331.20050	0.33120	291.66350	0.29166	331.201	17.87	0.38	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	325.58340	0.32558	286.60140	0.28660	325.583	17.91	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	320.06150	0.32006	281.62940	0.28163	320.062	17.96	0.37	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	842.26150	0.84226	899.72940	0.89973	842.261	17.96	0.63	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	864.15170	0.86415	922.43840	0.92244	864.152	18.02	0.64	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	886.25160	0.88625	945.33940	0.94534	886.252	18.08	0.65	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	953.74520	0.95375	1,015.14690	1.01515	953.745	18.27	0.67	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,022.96790	1.02297	1,086.52800	1.08653	1,022.968	18.46	0.69	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	247.83020	0.24783	216.84090	0.21684	247.830	18.59	0.30	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,077.93830	1.07794	1,143.07200	1.14307	1,077.938	18.61	0.70	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,085.86750	1.08587	1,151.22030	1.15122	1,085.868	18.63	0.71	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,093.81240	1.09381	1,159.38310	1.15938	1,093.812	18.66	0.71	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,101.77810	1.10178	1,167.56530	1.16757	1,101.778	18.68	0.71	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	209.36560	0.20937	182.54480	0.18254	209.366	19.02	0.26	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,264.66510	1.26467	1,334.51710	1.33452	1,264.665	19.10	0.75	0.00	0	63,500.00

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 18/03/2019	Foreign Exchange Future	15.10	Put	1,314.77160	1.31477	1,385.74390	1.38574	1,314.772	19.23	0.76	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,331.59010	1.33159	1,402.92530	1.40293	1,331.590	19.28	0.76	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,340.02200	1.34002	1,411.53670	1.41154	1,340.022	19.30	0.76	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	181.68450	0.18168	158.00770	0.15801	181.685	19.38	0.23	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,390.89790	1.39090	1,463.46710	1.46347	1,390.898	19.42	0.77	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,399.42590	1.39943	1,472.16620	1.47217	1,399.426	19.45	0.78	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	174.31920	0.17432	151.49840	0.15150	174.319	19.49	0.22	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	170.05560	0.17006	147.73650	0.14774	170.056	19.55	0.22	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,502.74960	1.50275	1,577.29950	1.57730	1,502.750	19.70	0.80	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	150.39940	0.15040	129.67430	0.12967	150.399	19.87	0.19	5,389,052.40	2,000	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	144.04630	0.14405	124.07250	0.12407	144.046	19.96	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	142.80950	0.14281	122.98480	0.12298	142.810	19.98	0.19	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	137.97490	0.13797	118.72700	0.11873	137.975	20.05	0.18	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	135.62170	0.13562	116.65900	0.11666	135.622	20.08	0.18	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	133.31290	0.13331	114.62770	0.11463	133.313	20.12	0.17	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	120.30120	0.12030	103.21360	0.10321	120.301	20.33	0.16	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	105.91500	0.10591	90.64080	0.09064	105.915	20.60	0.14	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	104.14260	0.10414	89.09340	0.08909	104.143	20.63	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	99.01210	0.09901	84.62460	0.08462	99.012	20.74	0.13	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	91.82330	0.09182	78.37380	0.07837	91.823	20.89	0.13	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	90.30550	0.09031	77.05410	0.07705	90.305	20.93	0.12	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	81.07980	0.08108	69.05620	0.06906	81.080	21.16	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	70.54910	0.07055	59.95700	0.05996	70.549	21.46	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	66.12810	0.06613	56.14670	0.05615	66.128	21.60	0.09	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	56.37230	0.05637	47.76320	0.04776	56.372	21.95	0.08	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	55.48920	0.05549	47.00570	0.04701	55.489	21.99	0.08	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	41.88960	0.04189	34.25340	0.03425	41.890	22.61	0.06	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	41.56640	0.04157	33.94440	0.03394	41.566	22.62	0.06	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	39.98990	0.03999	32.44140	0.03244	39.990	22.71	0.06	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	38.18790	0.03819	30.72970	0.03073	38.188	22.81	0.06	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	37.89710	0.03790	30.45330	0.03045	37.897	22.83	0.06	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	37.60800	0.03761	30.18020	0.03018	37.608	22.84	0.05	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	34.07630	0.03408	26.85300	0.02685	34.076	23.06	0.05	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	32.33300	0.03233	25.22460	0.02522	32.333	23.18	0.05	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	27.89560	0.02790	21.12260	0.02112	27.896	23.51	0.04	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	19.59500	0.01960	13.68420	0.01368	19.595	24.35	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	13.71980	0.01372	8.60250	0.00860	13.720	24.68	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.99340	13.99340	13.89720	13.89720		16.97	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	462.13790	0.46214	498.61670	0.49862	462.138	16.79	0.45	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	528.09680	0.52810	569.87440	0.56987	528.097	16.97	0.48	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.99680	13.99680	13.90060	13.90060		17.01	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	131.86890	0.13187	143.06100	0.14306	131.869	15.70	0.19	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	654.63650	0.65464	702.29470	0.70229	654.637	17.41	0.54	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	687.00950	0.68701	736.13880	0.73614	687.009	17.51	0.55	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 29/03/2019	Any day expiry	14.67	Call	310.18840	0.31019	274.48310	0.27448	310.188	18.36	0.34	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	171.84950	0.17185	149.69540	0.14970	171.850	19.93	0.21	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	129.05110	0.12905	111.80160	0.11180	129.051	20.54	0.16	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.00370	14.00370	13.90740	13.90740		16.99	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.00890	14.00890	13.91250	13.91250		17.04	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	416.34320	0.41634	448.94700	0.44895	416.343	16.67	0.41	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	422.61100	0.42261	377.41480	0.37741	422.611	17.73	0.43	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.04520	14.04520	13.94820	13.94820		17.17	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.05210	14.05210	13.95500	13.95500		17.15	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	167.81270	0.16781	179.88430	0.17988	167.813	15.78	0.20	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	890.29660	0.89030	818.13060	0.81813	890.297	16.28	0.67	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	697.36070	0.69736	742.15170	0.74215	697.361	17.42	0.52	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	728.89350	0.72889	775.00930	0.77501	728.894	17.51	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	355.17360	0.35517	318.50870	0.31851	355.174	18.60	0.34	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	213.74960	0.21375	188.95970	0.18896	213.750	20.04	0.22	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	168.88300	0.16888	148.64710	0.14865	168.883	20.57	0.18	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.10560	14.10560	14.00770	14.00770		17.28	0.00	0.00	0	225.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	200.51650	0.20052	212.88790	0.21289	200.517	15.89	0.21	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	733.66060	0.73366	776.03910	0.77604	733.661	17.44	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	764.54240	0.76454	808.13880	0.80814	764.542	17.53	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	392.68130	0.39268	355.46480	0.35546	392.681	18.83	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	249.23240	0.24923	222.88860	0.22289	249.232	20.14	0.23	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	201.65510	0.20166	179.53180	0.17953	201.655	20.65	0.19	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.11080	14.11080	14.01280	14.01280		17.25	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.12990	14.12990	14.03170	14.03170		17.38	0.00	28,132,630.90	1,991	22,838.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.59840	0.00760	7.36080	0.00736	7.598	17.53	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	78.34680	0.07835	81.69800	0.08170	78.347	15.72	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	152.12410	0.15212	161.14190	0.16114	152.124	15.72	0.17	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	208.68680	0.20869	221.11730	0.22112	208.687	15.91	0.21	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	214.19030	0.21419	226.94620	0.22695	214.190	15.93	0.22	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	287.85170	0.28785	304.81600	0.30482	287.852	16.13	0.27	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	541.31310	0.54131	573.92890	0.57393	541.313	16.89	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	567.40740	0.56741	601.20040	0.60120	567.407	16.96	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	771.34740	0.77135	709.30080	0.70930	771.347	17.12	0.56	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	597.70330	0.59770	546.52140	0.54652	597.703	17.82	0.46	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	544.94710	0.54495	497.38770	0.49739	544.947	18.08	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,029.56670	1.02957	1,081.30690	1.08131	1,029.567	18.17	0.58	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	474.71550	0.47472	432.60430	0.43260	474.716	18.48	0.39	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	406.01690	0.40602	369.34120	0.36934	406.017	18.97	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	305.68760	0.30569	275.89350	0.27589	305.688	19.86	0.27	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	275.98120	0.27598	248.57210	0.24857	275.981	20.11	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	257.94210	0.25794	232.02420	0.23202	257.942	20.28	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	246.64270	0.24664	221.67630	0.22168	246.643	20.39	0.22	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	102.06110	0.10206	92.76540	0.09277	102.061	23.81	0.10	0.00	0	8,203.00

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 20/06/2019	Any day expiry										
					14.14040	14.14040	14.04200	14.04200		17.38	0.00	0.00	0	0.00
\$ / R	14.72	Put	On 20/06/2019	Any day expiry	1,097.37180	1.09737	1,151.12560	1.15113	1,097.372	18.30	0.59	0.00	0	20,000.00
\$ / R	17.22	Call	On 20/06/2019	Any day expiry	140.03950	0.14004	127.44970	0.12745	140.040	22.20	0.13	0.00	0	20,000.00
\$ / R			On 28/06/2019	Any day expiry	14.15440	14.15440	14.05580	14.05580		17.40	0.00	0.00	0	170.00
\$ / R	13.00	Put	On 28/06/2019	Any day expiry	226.75340	0.22675	240.41760	0.24042	226.753	15.95	0.22	0.00	0	500.00
\$ / R	14.20	Put	On 28/06/2019	Any day expiry	763.40870	0.76341	805.40820	0.80541	763.409	17.48	0.48	0.00	0	250.00
\$ / R	14.25	Put	On 28/06/2019	Any day expiry	793.84500	0.79385	837.00050	0.83700	793.845	17.56	0.49	0.00	0	250.00
\$ / R	15.17	Call	On 28/06/2019	Any day expiry	423.47880	0.42348	387.17610	0.38718	423.479	19.07	0.34	0.00	0	500.00
\$ / R	15.96	Call	On 28/06/2019	Any day expiry	279.19400	0.27919	252.74760	0.25275	279.194	20.29	0.24	0.00	0	250.00
\$ / R	16.32	Call	On 28/06/2019	Any day expiry	231.15080	0.23115	208.61240	0.20861	231.151	20.78	0.20	0.00	0	250.00
\$ / R			On 01/07/2019	Any day expiry	14.15960	14.15960	14.06090	14.06090		17.38	0.00	0.00	0	55.00
\$ / R			On 03/07/2019	Any day expiry	14.16310	14.16310	14.06440	14.06440		17.40	0.00	0.00	0	0.00
\$ / R	13.45	Put	On 03/07/2019	Any day expiry	383.36050	0.38336	408.19180	0.40819	383.361	16.32	0.32	0.00	0	39,250.00
\$ / R	16.44	Call	On 03/07/2019	Any day expiry	225.55630	0.22556	203.80680	0.20381	225.556	20.92	0.19	0.00	0	39,250.00
\$ / R			On 31/07/2019	Any day expiry	14.21200	14.21200	14.11260	14.11260		17.50	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 31/07/2019	Any day expiry	254.85110	0.25485	269.93800	0.26994	254.851	16.00	0.23	0.00	0	500.00
\$ / R	14.20	Put	On 31/07/2019	Any day expiry	794.26590	0.79427	835.81070	0.83581	794.266	17.50	0.47	0.00	0	250.00
\$ / R	14.25	Put	On 31/07/2019	Any day expiry	824.25930	0.82426	866.88350	0.86688	824.259	17.58	0.48	0.00	0	250.00
\$ / R	15.34	Call	On 31/07/2019	Any day expiry	460.33140	0.46033	424.39550	0.42440	460.331	19.27	0.34	0.00	0	500.00
\$ / R	16.14	Call	On 31/07/2019	Any day expiry	314.62530	0.31463	287.77600	0.28778	314.625	20.41	0.25	0.00	0	250.00
\$ / R	16.50	Call	On 31/07/2019	Any day expiry	266.11330	0.26611	242.88850	0.24289	266.113	20.89	0.21	0.00	0	250.00
\$ / R			On 01/08/2019	Any day expiry	14.21370	14.21370	14.11430	14.11430		17.50	0.00	0.00	0	55.00
\$ / R			On 13/08/2019	Any day expiry	14.23470	14.23470	14.13490	14.13490		17.57	0.00	0.00	0	0.00
\$ / R	14.48	Put	On 13/08/2019	Any day expiry	978.14890	0.97815	1,025.28570	1.02529	978.149	17.91	0.52	0.00	0	3,147.00
\$ / R	16.35	Call	On 13/08/2019	Any day expiry	308.00830	0.30801	281.99810	0.28200	308.008	20.64	0.23	0.00	0	3,147.00
\$ / R			On 30/08/2019	Any day expiry	14.26440	14.26440	14.16420	14.16420		17.57	0.00	0.00	0	0.00
\$ / R	13.00	Put	On 30/08/2019	Any day expiry	278.41920	0.27842	295.25310	0.29525	278.419	16.04	0.23	0.00	0	500.00
\$ / R	14.20	Put	On 30/08/2019	Any day expiry	818.63130	0.81863	860.87760	0.86088	818.631	17.50	0.46	0.00	0	250.00
\$ / R	14.25	Put	On 30/08/2019	Any day expiry	848.48080	0.84848	891.52120	0.89152	848.481	17.57	0.47	0.00	0	250.00
\$ / R	15.52	Call	On 30/08/2019	Any day expiry	485.30780	0.48531	450.86310	0.45086	485.308	19.46	0.34	0.00	0	500.00
\$ / R	16.33	Call	On 30/08/2019	Any day expiry	340.82870	0.34083	314.24370	0.31424	340.829	20.55	0.25	0.00	0	250.00
\$ / R	16.70	Call	On 30/08/2019	Any day expiry	291.56560	0.29157	268.43730	0.26844	291.566	21.03	0.22	0.00	0	250.00
\$ / R			On 02/09/2019	Any day expiry	14.26960	14.26960	14.16940	14.16940		17.56	0.00	0.00	0	55.00
\$ / R			On 05/09/2019	Any day expiry	14.27480	14.27480	14.17450	14.17450		17.57	0.00	0.00	0	0.00
\$ / R	19.00	Call	On 05/09/2019	Any day expiry	137.90740	0.13791	122.00700	0.12201	137.907	24.26	0.10	0.00	0	20,000.00
\$ / R			On 16/09/2019	Foreign Exchange Future	14.29430	14.29430	14.19370	14.19370		17.63	0.00	0.00	0	14,094.00
\$ / R	10.75	Put	On 16/09/2019	Foreign Exchange Future	12.38630	0.01239	12.07370	0.01207	12.386	15.66	0.02	0.00	0	1,000.00
\$ / R	12.50	Put	On 16/09/2019	Foreign Exchange Future	152.16920	0.15217	165.50190	0.16550	152.169	15.28	0.14	0.00	0	1,000.00
\$ / R	13.25	Put	On 16/09/2019	Foreign Exchange Future	374.06940	0.37407	395.40040	0.39540	374.069	16.27	0.27	0.00	0	3,900.00
\$ / R	13.91	Put	On 16/09/2019	Foreign Exchange Future	667.71470	0.66771	704.33060	0.70433	667.715	17.04	0.40	0.00	0	81,930.00
\$ / R	13.97	Put	On 16/09/2019	Foreign Exchange Future	700.00640	0.70001	737.79640	0.73780	700.006	17.13	0.41	0.00	0	800.00
\$ / R	14.09	Put	On 16/09/2019	Foreign Exchange Future	766.78950	0.76679	806.89920	0.80690	766.789	17.31	0.43	0.00	0	33,715.00
\$ / R	14.21	Put	On 16/09/2019	Foreign Exchange Future	836.41110	0.83641	878.76570	0.87877	836.411	17.49	0.45	0.00	0	2,700.00
\$ / R	14.33	Put	On 16/09/2019	Foreign Exchange Future	908.58820	0.90859	952.82280	0.95282	908.588	17.67	0.48	0.00	0	33,151.00

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	15.38	Put	1,636.86950	1.63687	1,699.74620	1.69975	1,636.870	19.19	0.64	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,777.03340	1.77703	1,842.44910	1.84245	1,777.033	19.46	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	449.35100	0.44935	416.43830	0.41644	449.351	19.89	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	261.10120	0.26110	242.84370	0.24284	261.101	21.66	0.19	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	231.96020	0.23196	215.90250	0.21590	231.960	22.42	0.17	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	219.15310	0.21915	204.07560	0.20408	219.153	22.81	0.16	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	214.60550	0.21461	199.87950	0.19988	214.605	22.95	0.15	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	196.14670	0.19615	182.85870	0.18286	196.147	23.62	0.14	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	188.02310	0.18802	174.39930	0.17440	188.023	23.95	0.13	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	179.86700	0.17987	160.77180	0.16077	179.867	24.20	0.13	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	127.16080	0.12716	112.51220	0.11251	127.161	24.20	0.10	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.31920	14.31920	14.21820	14.21820		17.63	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	300.83130	0.30083	318.71850	0.31872	300.831	16.08	0.23	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	840.82940	0.84083	883.08910	0.88309	840.829	17.48	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	870.44550	0.87045	913.34710	0.91335	870.446	17.56	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	514.89420	0.51489	479.67680	0.47968	514.894	19.59	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	370.02990	0.37003	343.12350	0.34312	370.030	20.64	0.25	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	318.45950	0.31846	294.99050	0.29499	318.460	21.13	0.22	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.32280	14.32280	14.22160	14.22160		17.64	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.37440	14.37440	14.27230	14.27230		17.71	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	322.81320	0.32281	341.49060	0.34149	322.813	16.14	0.23	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	861.95880	0.86196	904.20590	0.90421	861.959	17.49	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	891.37330	0.89137	934.50190	0.93450	891.373	17.56	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	537.45080	0.53745	502.29070	0.50229	537.451	19.77	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	394.81330	0.39481	367.90980	0.36791	394.813	20.79	0.25	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	344.17630	0.34418	320.40200	0.32040	344.176	21.27	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.42600	14.42600	14.32290	14.32290		17.83	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	342.04610	0.34205	361.23830	0.36124	342.046	16.19	0.23	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	878.78100	0.87878	921.77160	0.92177	878.781	17.46	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	908.00270	0.90800	951.83510	0.95184	908.003	17.54	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	560.59920	0.56060	525.41760	0.52542	560.599	19.89	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	418.55640	0.41856	392.12900	0.39213	418.556	20.89	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	368.15130	0.36815	347.22150	0.34722	368.151	21.35	0.23	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.43130	14.43130	14.32820	14.32820		17.81	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.45150	14.45150	14.34820	14.34820		17.85	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	59.80130	0.05980	68.33270	0.06833	59.801	13.42	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	604.84020	0.60484	634.67410	0.63467	604.840	16.76	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	377.60650	0.37761	357.31000	0.35731	377.607	21.49	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	167.33700	0.16734	152.10030	0.15210	167.337	23.84	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.48590	14.48590	14.38170	14.38170		17.94	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	358.01820	0.35802	380.55790	0.38056	358.018	16.17	0.23	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	898.99050	0.89899	940.71270	0.94071	898.991	17.51	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	928.02930	0.92803	970.58630	0.97059	928.029	17.58	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	588.74960	0.58875	553.74520	0.55375	588.750	20.08	0.33	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 31/12/2019	Any day expiry	17.05	Call	449.75050	0.44975	422.27410	0.42227	449.751	21.06	0.26	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	400.61660	0.40062	378.14160	0.37814	400.617	21.54	0.24	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.48970	14.48970	14.38550	14.38550		17.96	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.54520	14.54520	14.43950	14.43950		18.08	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.60450	14.60450	14.49730	14.49730		18.18	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.63120	14.63120	14.52340	14.52340		18.25	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			14.66380	14.66380	14.55500	14.55500		18.28	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.71540	14.71540	14.60530	14.60530		18.35	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.78040	14.78040	14.66870	14.66870		18.48	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.79960	14.79960	14.68730	14.68730		18.49	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.88750	14.88750	14.77300	14.77300		18.59	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.97930	14.97930	14.86250	14.86250		18.68	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.81930	13.81930	13.72600	13.72600		17.44	0.00	718,603.60	52	394.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.97780	13.97780	13.88190	13.88190		16.90	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.12990	14.12990	14.03170	14.03170		17.38	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.29430	14.29430	14.19370	14.19370		17.63	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.45150	14.45150	14.34820	14.34820		17.85	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.63120	14.63120	14.52340	14.52340		18.25	0.00	0.00	0	0.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.58000	17.58000	17.50920	17.50920		17.66	0.00	509,820.00	29	417,708.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	3.61490	0.00361	2.50080	0.00250	3.615	26.82	0.01	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			17.73130	17.73130	17.66040	17.66040		16.53	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			17.81600	17.81600	17.74450	17.74450		16.70	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.87150	17.87150	17.79960	17.79960		16.70	0.00	53,614.50	3	12,473.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	704.99920	0.70500	726.31220	0.72631	704.999	16.81	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	265.33890	0.26534	235.50400	0.23550	265.339	17.60	0.27	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,546.68490	1.54668	1,591.74330	1.59174	1,546.685	17.79	0.76	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	117.51500	0.11752	99.83290	0.09983	117.515	18.55	0.14	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	100.91190	0.10091	84.71770	0.08472	100.912	18.70	0.12	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	35.05200	0.03505	27.91470	0.02791	35.052	19.82	0.05	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.90580	17.90580	17.83360	17.83360		16.76	0.00	0.00	0	24.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.14560	18.14560	18.07120	18.07120		16.84	0.00	0.00	0	5,539.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.44360	18.44360	18.36740	18.36740		17.26	0.00	0.00	0	12,350.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.72870	18.72870	18.64950	18.64950		17.58	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.04950	19.04950	18.96550	18.96550		18.17	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12219	0.12219	0.12174	0.12174		36.20	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12467	0.12467	0.12420	0.12420		21.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12699	0.12699	0.12650	0.12650		22.69	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12955	0.12955	0.12904	0.12904		22.61	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13204	0.13204	0.13150	0.13150		22.62	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13813	0.13813	0.13749	0.13749		22.81	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 14/12/2018	Foreign Exchange Future		15.66010	15.66010		15.64240	15.64240		16.09	0.00	9,161,158.50	585	118,877.00
€ / R	On 21/12/2018	Any day expiry		15.68160	15.68160		15.66320	15.66320		15.52	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	291.54200	0.29154	298.24670	0.29825	291.542	15.88	0.61	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry		15.71980	15.71980		15.70670	15.70670		14.04	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	326.94550	0.32695	330.78560	0.33079	326.945	14.46	0.57	0.00	0	13,000.00
€ / R	On 28/02/2019	Any day expiry		15.91540	15.91540		15.89800	15.89800		15.14	0.00	0.00	0	26.00
€ / R	On 18/03/2019	Foreign Exchange Future		15.97600	15.97600		15.95830	15.95830		15.40	0.00	47,928.00	3	37,567.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	509.71880	0.50972	493.98490	0.49398	509.719	15.40	0.51	0.00	0	650.00
€ / R	On 14/06/2019	Foreign Exchange Future		16.27670	16.27670		16.25770	16.25770		15.95	0.00	1,627,670.00	100	5,042.00
€ / R	On 14/08/2019	Any day expiry		16.49110	16.49110		16.47160	16.47160		16.19	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,217.67720	1.21768	1,221.02410	1.22102	1,217.677	16.86	0.56	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	233.42220	0.23342	225.70310	0.22570	233.422	20.28	0.17	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future		16.60810	16.60810		16.58750	16.58750		16.26	0.00	0.00	0	8,596.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	428.77100	0.42877	418.13760	0.41814	428.771	18.79	0.27	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future		16.92380	16.92380		16.89980	16.89980		16.49	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	89.16510	0.08917	88.75030	0.08875	89.165	15.03	0.07	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	694.90160	0.69490	697.05150	0.69705	694.902	15.56	0.35	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	373.55940	0.37356	364.64740	0.36465	373.559	20.97	0.20	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future		17.22160	17.22160		17.19810	17.19810		16.82	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.43000	97.43000		97.34000	97.34000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future		608.47500	608.47500		609.64700	609.64700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future		619.17100	619.17100		620.36300	620.36300			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future		631.43100	631.43100		632.65400	632.65400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future		701.58100	701.58100		704.24300	704.24300			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future		713.91400	713.91400		716.62100	716.62100			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future		728.05000	728.05000		730.82000	730.82000			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future		635.87100	635.87100		638.64300	638.64300			0.00	0.00	0	910.00
ALBI	On 02/05/2019	Index Future		647.04800	647.04800		649.86800	649.86800			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future		659.86100	659.86100		662.74500	662.74500			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future		10.05260	10.05260		10.11920	10.11920		13.43	0.00	0.00	0	19,842.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future		10.18530	10.18530		10.25150	10.25150		13.03	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future		10.31340	10.31340		10.37940	10.37940		13.32	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future		10.45390	10.45390		10.51910	10.51910		13.67	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future		10.58870	10.58870		10.65380	10.65380		13.96	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	447.46510	0.44747	466.58440	0.46658	447.465	14.53	0.43	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future		10.74340	10.74340		10.80560	10.80560		14.52	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.40290	10.40290		10.39470	10.39470		14.63	0.00	1,040,290.00	100	950.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.54550	10.54550		10.53450	10.53450		14.14	0.00	1,054,550.00	100	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
CAD / R	On 14/06/2019	Foreign Exchange Future		10.67740	10.67740		10.66450	10.66450		14.54	0.00	0.00	0	0.00
CAD / R	On 16/09/2019	Foreign Exchange Future		10.69650	10.69650		10.68080	10.68080		14.76	0.00	0.00	0	250.00
CAD / R	On 13/12/2019	Foreign Exchange Future		10.83780	10.83780		10.81900	10.81900		15.10	0.00	0.00	0	0.00
CAD / R	On 16/03/2020	Foreign Exchange Future		10.98000	10.98000		10.95310	10.95310		15.54	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		95.36000	95.36000		75.35000	75.35000			0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.83090	13.83090		13.79880	13.79880		16.79	0.00	0.00	0	1,166.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.12650	14.12650		14.09340	14.09340		15.83	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.40560	14.40560		14.37100	14.37100		16.57	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.71340	14.71340		14.67790	14.67790		17.19	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.00790	15.00790		14.96830	14.96830		17.56	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.63460	15.63460		15.58430	15.58430		18.11	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.01400	2.01400		2.00760	2.00760		15.05	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.03400	2.03400		2.02670	2.02670		14.98	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.05370	2.05370		2.04590	2.04590		15.21	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.10710	2.10710		2.10480	2.10480		15.03	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.15010	2.15010		2.14760	2.14760		14.58	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.19200	2.19200		2.18930	2.18930		15.02	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.23730	2.23730		2.23460	2.23460		15.42	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.36010	2.36010		2.35460	2.35460		16.04	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.40930	2.40930		2.40380	2.40380		16.60	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		11.10068	77.36616		11.03765	77.73026			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.19999	74.93472		11.13489	75.30516			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.30017	76.41921		11.23252	76.79824			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.32632	79.52431		11.26828	79.90545			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.42556	76.66160		11.36558	77.04942			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES42	On 01/08/2019	Bond Future		11.52391	78.18073		11.46164	78.57748			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		629.28700	629.28700		632.14600	632.14600			0.00	0.00	0	452.00
GOVI	On 02/05/2019	GOVI		640.34800	640.34800		643.25600	643.25600			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		653.02800	653.02800		656.00100	656.00100			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.76910	1.76910		1.75870	1.75870		16.85	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.79240	1.79240		1.78170	1.78170		16.96	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81480	1.81480		1.80380	1.80380		17.13	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.31883	132.31883		132.38406	132.38406			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.67446	134.67446		134.74083	134.74083			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.32625	137.32625		137.39599	137.39599			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		100.30580	100.30580		100.29670	100.29670			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.01845	101.01845		101.00925	101.00925			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.04265	103.04265		103.03479	103.03479			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		102.49141	102.49141		102.48189	102.48189			0.00	102,491,410.00	1,000	5,890.00
I2033	On 02/05/2019	Bond Future		103.17063	103.17063		103.16088	103.16088			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.23789	105.23789		105.22948	105.22948			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		119.87777	119.87777		120.04748	120.04748			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		122.01179	122.01179		122.18468	122.18468			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.40412	124.40412		124.58227	124.58227			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		114.40362	114.40362		114.49998	114.49998			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.75419	114.75419		114.85231	114.85231			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		117.05367	117.05367		117.15559	117.15559			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		117.56396	117.56396		117.06347	117.06347			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future		119.65695	119.65695		119.14747	119.14747			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.23596	120.23596		119.71825	119.71825			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		253.61800	253.61800		253.55800	253.55800			0.00	0.00	0	528.00
IGOV	On 02/05/2019	Index Future		258.13300	258.13300		258.07100	258.07100			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.30400	263.30400		263.24500	263.24500			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
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			0.13460		0.13460		0.13360	0.13360			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13390		0.13390		0.13300	0.13300			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13330		0.13330		0.13210	0.13210			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13360		0.13360		0.13120	0.13120			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13120		0.13120		0.13020	0.13020			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.12890		0.12890		0.12910	0.12910			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.62650		1.62650		1.62380	1.62380		14.96	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.65210		1.65210		1.64920	1.64920		13.75	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67670		1.67670		1.67360	1.67360		14.43	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.54930		9.54930		9.52800	9.52800		13.67	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.67480		9.67480		9.65180	9.65180		13.14	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.79730		9.79730		9.77290	9.77290		13.60	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.93110		9.93110		9.90520	9.90520		14.18	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.42670		10.42670		10.39130	10.39130		15.07	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.57090		10.57090		10.53290	10.53290		15.60	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.31280		1.31280		1.31270	1.31270			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.32030		1.32030		1.31650	1.31650			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.32650		1.32650		1.32010	1.32010			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.27210		1.27210		1.27560	1.27560			0.00	10,176.80	8	250.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.27860		1.27860		1.28220	1.28220			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.28420		1.28420		1.28790	1.28790			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.29030		1.29030		1.29410	1.29410			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.29600		1.29600		1.29980	1.29980			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.30200		1.30200		1.30590	1.30590			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.13320		1.13320		1.13960	1.13960			0.00	0.00	0	55.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14300		1.14300		1.14960	1.14960			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15190		1.15190		1.15860	1.15860			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16190		1.16190		1.16870	1.16870			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17110		1.17110		1.17780	1.17780			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17700		1.17700		1.18420	1.18420			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			8.18370		8.18370	0.12204	8.21430	8.21430		18.03	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.00627		109.78762		8.94115	110.16900		6.51	0.00	4,940,442.90	45	70,116.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future	8.30	Call	80.92000		0.08092		113.20000	0.11320	80.920	5.99	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	213.31000		0.21331		282.01000	0.28201	213.310	6.12	0.15	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	605.73000		0.60573		746.50000	0.74650	605.730	6.35	0.32	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	952.26000		0.95226		809.24000	0.80924	952.260	6.59	0.42	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,860.86000		1.86086		2,125.41000	2.12541	1,860.860	6.67	0.65	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,976.99000		1.97699		2,248.84000	2.24884	1,976.990	6.69	0.67	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,138.00000		2.13800		2,419.08000	2.41908	2,138.000	6.73	0.70	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	564.46000		0.56446		470.70000	0.47070	564.460	6.77	0.29	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,609.70000		2.60970		2,913.25000	2.91325	2,609.700	6.87	0.76	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	324.50000		0.32450		266.63000	0.26663	324.500	7.01	0.18	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	98.96000		0.09896		79.95000	0.07995	98.960	7.52	0.06	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	93.02000		0.09302		75.15000	0.07515	93.020	7.54	0.06	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.06321		111.71756		8.99520	112.10567		6.66	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	617.79000		0.61779		723.80000	0.72380	617.790	6.25	0.24	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	822.32000		0.82232		950.57000	0.95057	822.320	6.36	0.29	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	879.36000		0.87936		1,013.31000	1.01331	879.360	6.38	0.31	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	980.03000		0.98003		1,123.58000	1.12358	980.030	6.43	0.33	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,200.25000		1.20025		1,362.56000	1.36256	1,200.250	6.51	0.38	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,718.17000		1.71817		1,916.48000	1.91648	1,718.170	6.66	0.48	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,340.96000		2.34096		2,575.43000	2.57543	2,340.960	6.82	0.57	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,511.51000		2.51151		2,754.48000	2.75448	2,511.510	6.86	0.59	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,692.49000		2.69249		2,943.61000	2.94361	2,692.490	6.92	0.62	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	707.28000		0.70728		629.19000	0.62919	707.280	7.47	0.23	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	523.98000		0.52398		463.20000	0.46320	523.980	7.76	0.17	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	476.25000		0.47625		420.24000	0.42024	476.250	7.81	0.16	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	432.22000		0.43222		380.52000	0.38052	432.220	7.81	0.15	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.11315		108.62808		9.04151	109.02563		6.70	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	577.59000		0.57759		667.25000	0.66725	577.590	5.98	0.20	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,198.83000		2.19883		2,402.15000	2.40215	2,198.830	6.75	0.49	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	886.49000		0.88649		805.92000	0.80592	886.490	7.98	0.21	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			299.03563		299.03563		299.01629	299.01629			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.35914		304.35914		304.33942	304.33942			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.89760		302.89760		302.88211	302.88211			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			231.04402		231.04402		231.02250	231.02250			0.00	0.00	0	8,990.00
R202	On 02/05/2019	Bond Future			235.15715		235.15715		235.13543	235.13543			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.85346		235.85346		235.83469	235.83469			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.29604		101.68203		8.23981	101.87003		3.03	0.00	0.00	0	62,183.00
R2023	On 02/05/2019	Bond Future			8.33354		99.53951		8.27340	99.73079		3.55	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.35302		101.51117		8.28751	101.70783		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			9.48165		90.29074		9.41184	90.72987		9.07	0.00	0.00	0	55,285.00
R2030	On 07/02/2019	Bond Future	8.90	Call	192.73000		0.19273		259.89000	0.25989	192.730	8.32	0.13	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	582.59000		0.58259		728.79000	0.72879	582.590	8.71	0.29	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,780.04000		1.78004		2,060.80000	2.06080	1,780.040	9.19	0.59	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,092.01000		2.09201		2,395.16000	2.39516	2,092.010	9.28	0.65	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	225.59000		0.22559		184.27000	0.18427	225.590	10.14	0.12	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.54221		91.87812		9.47000	92.32493		9.20	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	613.65000		0.61365		723.31000	0.72331	613.650	8.53	0.22	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,722.38000		1.72238		1,936.23000	1.93623	1,722.380	9.10	0.45	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	863.52000		0.86352		764.25000	0.76425	863.520	10.16	0.24	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.60073		89.69270		9.52550	90.14986		9.23	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			9.68900		92.47744		9.62969	92.88140		9.93	0.00	0.00	0	42,380.00
R2032	On 02/05/2019	Bond Future			9.74902		89.94624		9.68781	90.35724		10.39	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.80528		91.72819		9.74173	92.14878		9.94	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			9.81485		96.51925		9.75051	97.00681		10.58	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future			9.87206		93.71545		9.80579	94.21159		11.10	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.92668		95.57193		9.85804	96.07936		10.63	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.88105		88.76952		9.81662	89.26065		11.63	0.00	0.00	0	57,016.00
R2037	On 02/05/2019	Bond Future			9.94059		90.33011		9.87426	90.82995		11.66	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.99936		87.86377		9.93069	88.37495		11.72	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.94571		92.02538		9.88640	92.51131		12.03	0.00	33,129,136.80	360	32,066.00
R2040	On 02/05/2019	Bond Future			10.00475		93.64322		9.94372	94.13777		12.07	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,429.07000		1.42907		1,604.63000	1.60463	1,429.070	11.54	0.33	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,747.94000		3.74794		4,055.78000	4.05578	3,747.940	12.32	0.60	0.00	0	1,150.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 01/08/2019	Bond Future		10.06318	90.99224		10.00004	91.49796		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		9.96395	89.17515		9.90460	89.66959		12.62	0.00	0.00	0	37,155.00
R2044	On 02/05/2019	Bond Future		10.02063	90.74289		9.95960	91.24614		12.68	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.07667	88.15958		10.01359	88.67417		12.78	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		9.93975	92.72530		9.88555	93.18953		12.45	0.00	0.00	0	109,099.00
R2048	On 02/05/2019	Bond Future		9.99111	89.91827		9.93544	90.39063		13.13	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.04028	91.69942		9.98279	92.18267		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		5.87799	101.76881		5.88213	101.76511		0.30	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future		5.26977	103.55786		5.27530	103.55411		0.34	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.66438	101.96664		3.66935	101.96442		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		7.14562	101.72332		7.14945	101.71591		1.12	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future		7.07178	100.11041		7.07610	100.10288		1.43	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		6.91621	102.09349		6.92018	102.08740		1.32	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		9.75238	73.41968		9.68788	73.83651		11.86	0.00	5,873,574.40	80	120,161.00
R209	On 07/02/2019	Bond Future	9.04	Call	117.68000	0.11768	159.05000	0.15905	117.680	10.65	0.08	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	843.15000	0.84315	1,013.82000	1.01382	843.150	11.56	0.36	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	518.67000	0.51867	440.87000	0.44087	518.670	12.69	0.22	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.80407	71.56118		9.73780	71.98530		12.55	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,044.03000	1.04403	1,186.36000	1.18636	1,044.030	11.99	0.31	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,804.84000	2.80484	3,060.49000	3.06049	2,804.840	12.82	0.58	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	892.79000	0.89279	800.95000	0.80095	892.790	13.90	0.23	3,425,023.98	206	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	673.80000	0.67380	601.50000	0.60150	673.800	14.37	0.18	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.85235	72.97888		9.78395	73.41255		12.08	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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/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	186.58761		186.58761		186.57159	186.57159			0.00	111,952,566.00	600	2,708.00
R210	On 02/05/2019	Bond Future	187.35348		187.35348		187.33720	187.33720			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	191.10771		191.10771		191.09397	191.09397			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	155.77913		155.77913		155.76984	155.76984			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.55241		158.55241		158.54294	158.54294			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.65824		161.65824		161.65102	161.65102			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	9.57833		84.98847		9.51386	85.38696		9.54	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.63331		82.93281		9.56680	83.33834		10.16	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.68483		84.57556		9.61579	84.99047		9.79	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	9.92444		72.53038		9.86515	72.92804		12.79	0.00	0.00	0	29,921.00
R214	On 02/05/2019	Bond Future	9.97547		70.50927		9.91462	70.91388		13.45	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.02425		71.90595		9.96148	72.31974		12.92	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.10960		10.10960		10.06780	10.06780		14.83	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.25080		10.25080		10.20620	10.20620		14.34	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.38820		10.38820		10.34240	10.34240		14.72	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.57700		2.57700		2.51650	2.51650		21.46	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.47730		2.47730		2.41710	2.41710		20.38	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.39300		2.39300		2.32930	2.32930		20.86	0.00	0.00	0	0.00
Total for Derivatives :												2,065,007,649.40	139,642	11 022 774.00
Grand Total:												2,065,007,649.40	139,642	11 022 774.00