



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/12/2018

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
<b>Derivatives</b>													
\$ / R	On 14/12/2018	Foreign Exchange Future		14.19230	14.19230	14.16440	14.16440		22.90	0.00	4,604,947,196.40	324,468	195,221.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.00000	0.00000	0.00000	0.000	31.79	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.00000	0.00000	0.00000	0.000	34.03	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.00000	0.00000	0.00000	0.000	37.07	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.00000	0.00000	0.00000	0.000	39.11	0.00	0.00	133,900	47,430.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.00000	0.00000	0.00000	0.000	39.51	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.00000	0.00000	0.00000	0.000	41.14	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.00000	0.00000	0.00000	0.000	43.17	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	0.00000	0.00000	0.00000	0.000	44.18	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	0.00000	0.00000	0.00000	0.000	46.83	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	0.00000	0.00000	0.00020	0.000	49.26	0.00	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,692.30000	1.69230	1,664.40020	1.66440	49.26	1.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	0.00070	0.00000	0.00200	0.00000	51.91	0.00	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	0.00200	0.00000	0.00480	0.00000	52.92	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	0.00750	0.00001	0.01460	0.00001	54.34	0.00	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	0.02340	0.00002	0.04760	0.00005	50.42	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	0.02600	0.00003	0.06430	0.00006	0.026	48.77	0.00	0.00	0	72,280.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,192.32600	1.19233	1,164.46430	1.16446	1,192.326	48.77	1.00	0.00	0	4,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	0.02890	0.00003	0.08710	0.00009	0.029	47.13	0.00	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	0.03230	0.00003	0.11820	0.00012	0.032	45.49	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	992.34120	0.99234	964.61960	0.96462	992.341	42.20	1.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	0.04340	0.00004	0.24880	0.00025	0.043	41.54	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	0.04700	0.00005	0.30030	0.00030	0.047	40.55	0.00	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	942.34700	0.94235	914.70030	0.91470	942.347	40.55	1.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	0.05730	0.00006	0.46720	0.00047	0.057	38.25	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	0.05900	0.00006	0.49780	0.00050	0.059	37.92	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	742.38720	0.74239	715.47250	0.71547	742.387	33.97	1.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	0.08720	0.00009	1.07250	0.00107	0.087	33.97	0.00	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	0.10470	0.00010	1.51670	0.00152	0.105	32.33	0.00	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	692.40470	0.69240	665.91670	0.66592	692.405	32.33	1.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	0.30100	0.00030	3.01270	0.00301	0.301	30.98	0.00	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	0.69200	0.00069	5.16830	0.00517	0.692	29.91	0.01	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	0.85010	0.00085	5.90520	0.00591	0.850	29.64	0.01	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	1.41440	0.00141	8.21200	0.00821	1.414	28.96	0.02	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	2.11240	0.00211	10.64900	0.01065	2.112	28.43	0.03	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	2.33290	0.00233	11.35680	0.01136	2.333	28.29	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	394.63290	0.39463	375.75680	0.37576	394.633	28.29	0.97	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	6.13510	0.00614	21.28400	0.02128	6.135	26.94	0.07	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	252.03950	0.25204	243.18480	0.24318	252.040	26.27	0.90	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	15.19510	0.01520	38.55890	0.03856	15.195	25.60	0.15	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	207.49510	0.20750	202.95890	0.20296	207.495	25.60	0.85	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	34.74230	0.03474	66.92420	0.06692	34.742	24.25	0.30	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	40.52400	0.04052	74.28270	0.07428	40.524	23.98	0.34	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	105.99760	0.10600	112.59720	0.11260	105.998	23.85	0.64	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	50.64570	0.05065	86.51370	0.08651	50.646	23.58	0.40	1,304,740,044.00	230,000	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	54.43350	0.05443	91.99560	0.09200	54.434	23.44	0.42	226,268,316.16	37,800	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	64.11090	0.06411	79.98920	0.07999	64.111	22.90	0.48	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	71.81090	0.07181	115.58920	0.11559	71.811	22.90	0.52	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	97.00780	0.09701	141.66920	0.14167	97.008	23.79	0.60	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	46.12420	0.04612	62.94700	0.06295	46.124	24.01	0.38	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	140.57640	0.14058	184.86520	0.18487	140.576	25.11	0.72	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	164.46210	0.16446	208.04520	0.20805	164.462	25.77	0.76	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	26.76210	0.02676	42.44520	0.04245	26.762	25.77	0.24	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	181.01830	0.18102	224.00780	0.22401	181.018	26.22	0.79	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	23.31830	0.02332	38.40780	0.03841	23.318	26.22	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	215.39610	0.21540	257.01520	0.25702	215.396	27.10	0.83	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	16.51770	0.01652	29.87120	0.02987	16.518	27.32	0.16	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	12.54970	0.01255	24.40860	0.02441	12.550	28.20	0.12	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	8.35040	0.00835	18.02800	0.01803	8.350	29.53	0.08	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	316.05040	0.31605	353.62800	0.35363	316.050	29.53	0.92	0.00	0	15,500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	325.50810	0.32551	362.74190	0.36274	325.508	29.75	0.92	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	412.01990	0.41202	446.52190	0.44652	412.020	31.74	0.96	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	4.31990	0.00432	10.92190	0.01092	4.320	31.74	0.04	12,004,606.78	18,900	63,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	4.05130	0.00405	10.39290	0.01039	4.051	31.96	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	3.80060	0.00380	9.89060	0.00989	3.801	32.18	0.04	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	480.47600	0.48048	513.33390	0.51333	480.476	33.28	0.97	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	2.30920	0.00231	6.68320	0.00668	2.309	33.94	0.02	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	549.51610	0.54952	581.11210	0.58111	549.516	34.83	0.98	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	559.41190	0.55941	590.85500	0.59086	559.412	35.05	0.98	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	1.71190	0.00171	5.25500	0.00526	1.712	35.05	0.02	29,608,624.50	115,000	12,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	608.98150	0.60898	639.74850	0.63975	608.982	36.15	0.99	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	1.28150	0.00128	4.14850	0.00415	1.282	36.15	0.01	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	1.14450	0.00114	3.77860	0.00378	1.145	36.59	0.01	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	1.02380	0.00102	3.44410	0.00344	1.024	37.04	0.01	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	0.96880	0.00097	3.28900	0.00329	0.969	37.26	0.01	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	708.43970	0.70844	738.04800	0.73805	708.440	38.36	0.99	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	808.09070	0.80809	836.94640	0.83695	808.091	40.02	1.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	0.39070	0.00039	1.34640	0.00135	0.391	40.02	0.00	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	0.36690	0.00037	1.26780	0.00127	0.367	40.19	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	0.22430	0.00022	0.78250	0.00078	0.224	41.52	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	0.21110	0.00021	0.73660	0.00074	0.211	41.68	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	0.15670	0.00016	0.54430	0.00054	0.157	42.51	0.00	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	0.11700	0.00012	0.40210	0.00040	0.117	43.34	0.00	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,007.81700	1.00782	1,036.00210	1.03600	1,007.817	43.34	1.00	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,057.78790	1.05779	1,085.89700	1.08590	1,057.788	44.17	1.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,107.76650	1.10777	1,135.81950	1.13582	1,107.766	45.00	1.00	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	0.04550	0.00005	0.14400	0.00014	0.045	46.16	0.00	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	0.02850	0.00003	0.08390	0.00008	0.029	47.66	0.00	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	0.02570	0.00003	0.07450	0.00007	0.026	47.99	0.00	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,307.72330	1.30772	1,335.66610	1.33567	1,307.723	48.32	1.00	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	0.02330	0.00002	0.06610	0.00007	0.023	48.32	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	0.02210	0.00002	0.06230	0.00006	0.022	48.49	0.00	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	0.01500	0.00002	0.04660	0.00005	0.015	49.82	0.00	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	0.01430	0.00001	0.04600	0.00005	0.014	49.98	0.00	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	0.01420	0.00001	0.04540	0.00005	0.014	50.27	0.00	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	0.01320	0.00001	0.04060	0.00004	0.013	52.85	0.00	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	0.01290	0.00001	0.03930	0.00004	0.013	53.72	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,647.71210	1.64771	1,675.63520	1.67564	1,647.712	56.88	1.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	0.01200	0.00001	0.03490	0.00003	0.012	57.16	0.00	0.00	0	17,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.01170	0.00001	0.03310	0.00003	0.012	58.89	0.00	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.01130	0.00001	0.03090	0.00003	0.011	61.47	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.01090	0.00001	0.02880	0.00003	0.011	64.63	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	0.01080	0.00001	0.02830	0.00003	0.011	65.50	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.01070	0.00001	0.02740	0.00003	0.011	67.22	0.00	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.01060	0.00001	0.02690	0.00003	0.011	68.37	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.01060	0.00001	0.02420	0.00002	0.011	77.56	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.01090	0.00001	0.02330	0.00002	0.011	84.46	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.01130	0.00001	0.02310	0.00002	0.011	90.21	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.18890	14.18890	14.17110	14.17110		20.95	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	58.19980	0.05820	62.13680	0.06214	58.200	21.09	0.24	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	80.14030	0.08014	85.83340	0.08583	80.140	21.06	0.30	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	229.16770	0.22917	244.04590	0.24405	229.168	21.32	0.60	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	725.00180	0.72500	744.53150	0.74453	725.002	23.55	0.93	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,115.16480	1.11516	1,133.63430	1.13363	1,115.165	26.60	0.98	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.19060	14.19060	14.17200	14.17200		20.44	0.00	0.00	0	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	2.77200	0.00277	2.62330	0.00262	2.772	22.95	0.02	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	3.97550	0.00398	3.64730	0.00365	3.976	22.07	0.02	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	129.06390	0.12906	142.14810	0.14215	129.064	20.41	0.41	0.00	0	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	40.58680	0.04059	44.10600	0.04411	40.587	22.27	0.17	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	29.83470	0.02983	33.29400	0.03329	29.835	22.63	0.13	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.20770	14.20770	14.18810	14.18810		17.54	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	4.77170	0.00477	5.92170	0.00592	4.772	19.78	0.02	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	62.71070	0.06271	81.26230	0.08126	62.711	16.55	0.21	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	215.65860	0.21566	225.50610	0.22551	215.659	17.61	0.50	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	245.19460	0.24519	275.06270	0.27506	245.195	17.72	0.52	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	793.39850	0.79340	821.99140	0.82199	793.399	20.28	0.87	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.61430	0.00061	0.87310	0.00087	0.614	27.71	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.42730	0.00043	0.58810	0.00059	0.427	31.96	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.21110	14.21110	14.19190	14.19190		17.47	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.21280	14.21280	14.19380	14.19380		17.50	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	30.89560	0.03090	41.22600	0.04123	30.896	16.21	0.11	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	396.88820	0.39689	399.30490	0.39930	396.888	16.95	0.70	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	183.89970	0.18390	194.64330	0.19464	183.900	18.04	0.42	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.21970	14.21970	14.20150	14.20150		17.40	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	51.40610	0.05141	63.41050	0.06341	51.406	16.25	0.16	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	306.74670	0.30675	312.96470	0.31296	306.747	17.16	0.57	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	118.07000	0.11807	129.47280	0.12947	118.070	18.76	0.28	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.23340	14.23340	14.21660	14.21660		17.35	0.00	0.00	0	150.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	133.22010	0.13322	151.30350	0.15130	133.220	16.70	0.29	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	418.41990	0.41842	423.43780	0.42344	418.420	16.93	0.64	0.00	0	174.00
\$ / R	On 16/01/2019	Any day expiry			14.23520	14.23520	14.21830	14.21830		17.38	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.23860	14.23860	14.22170	14.22170		17.48	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	4.38320	0.00438	4.02950	0.00403	4.383	17.55	0.02	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.24380	14.24380	14.26170	14.26170		17.29	0.00	54,195,799.10	3,802	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.25070	14.25070	14.23370	14.23370		17.46	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.25940	14.25940	14.24230	14.24230		17.42	0.00	0.00	0	55.00
\$ / R	On 31/01/2019	Any day expiry			14.26120	14.26120	14.24410	14.24410		17.45	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	16.57840	0.01658	21.52460	0.02152	16.578	15.47	0.05	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 31/01/2019	Any day expiry	14.20	Put	331.39210	0.33139	357.17560	0.35718	331.392	17.37	0.46	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	357.92020	0.35792	384.57350	0.38457	357.920	17.45	0.48	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	316.05890	0.31606	326.92170	0.32692	316.059	17.80	0.46	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	124.14290	0.12414	136.02760	0.13603	124.143	19.77	0.22	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	80.27680	0.08028	90.31080	0.09031	80.277	20.60	0.15	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry	14.28370		14.28370	14.28370	14.26640	14.26640		17.57	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry	14.28720		14.28720	14.28720	14.26980	14.26980		17.61	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry	14.30470		14.30470	14.30470	14.28740	14.28740		17.55	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.31000	14.31000	14.29260	14.29260		17.62	0.00	0.00	0	5,025.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	45.48840	0.04549	52.02290	0.05202	45.488	16.05	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	402.99690	0.40300	428.86150	0.42886	402.997	17.46	0.45	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	429.39410	0.42939	456.01990	0.45602	429.394	17.54	0.46	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	380.61480	0.38061	392.33010	0.39233	380.615	18.11	0.45	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	187.44390	0.18744	200.13550	0.20014	187.444	19.80	0.25	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	133.80210	0.13380	145.12420	0.14512	133.802	20.60	0.19	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.31700	14.31700	14.29970	14.29970		17.68	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.31880	14.31880	14.30140	14.30140		17.70	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.32930	14.32930	14.31190	14.31190		17.70	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	302.04690	0.30205	324.30640	0.32431	302.047	17.03	0.36	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	243.54130	0.24354	256.60910	0.25661	243.541	19.44	0.30	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.34170	14.34170	14.32430	14.32430		17.72	0.00	1,373,805,784.70	95,791	436,110.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.94060	0.00094	1.00780	0.00101	0.941	22.66	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	8.93630	0.00894	9.31240	0.00931	8.936	19.00	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	27.25970	0.02726	29.26220	0.02926	27.260	17.15	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	28.93940	0.02894	31.09770	0.03110	28.939	17.05	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	44.44460	0.04444	48.04570	0.04805	44.445	16.31	0.08	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	51.43370	0.05143	57.70450	0.05770	51.434	16.06	0.09	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	53.72190	0.05372	60.23650	0.06024	53.722	16.07	0.09	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	63.78440	0.06378	71.21560	0.07122	63.784	16.13	0.11	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	70.76450	0.07076	78.80170	0.07880	70.764	16.16	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	81.48550	0.08149	90.40840	0.09041	81.486	16.21	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	86.43540	0.08644	95.75070	0.09575	86.435	16.23	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	104.54770	0.10455	115.22070	0.11522	104.548	16.30	0.16	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	120.91920	0.12092	132.72480	0.13272	120.919	16.36	0.18	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	127.50800	0.12751	139.74960	0.13975	127.508	16.38	0.19	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	136.68740	0.13669	149.51470	0.14951	136.687	16.41	0.20	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	151.32070	0.15132	165.03680	0.16504	151.321	16.45	0.21	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	161.66630	0.16167	175.97940	0.17598	161.666	16.48	0.22	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	175.27330	0.17527	190.33780	0.19034	175.273	16.52	0.24	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	189.64650	0.18965	205.48410	0.20548	189.647	16.55	0.25	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	195.61450	0.19561	212.20250	0.21220	195.615	16.57	0.26	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	214.94580	0.21495	233.17790	0.23318	214.946	16.64	0.27	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	221.87650	0.22188	240.44130	0.24044	221.877	16.67	0.28	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	228.94460	0.22894	247.84090	0.24784	228.945	16.70	0.29	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	239.80520	0.23981	259.19310	0.25919	239.805	16.75	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	254.77170	0.25477	274.80940	0.27481	254.772	16.81	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	278.25440	0.27825	299.25410	0.29925	278.254	16.91	0.33	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	282.28910	0.28229	303.44430	0.30344	282.289	16.93	0.33	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	298.77320	0.29877	320.55420	0.32055	298.773	16.99	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	684.09320	0.68409	689.97950	0.68998	684.093	17.15	0.63	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	342.39320	0.34239	365.67950	0.36568	342.393	17.15	0.37	0.00	0	27,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	360.79940	0.36080	384.66300	0.38466	360.799	17.22	0.39	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	581.48680	0.58149	590.10720	0.59011	581.487	17.48	0.56	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	557.89790	0.55790	567.13470	0.56713	557.898	17.56	0.55	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	482.43080	0.48243	509.42560	0.50943	482.431	17.61	0.46	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	535.11490	0.53511	544.93910	0.54494	535.115	17.64	0.53	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	521.41700	0.52142	549.76140	0.54976	521.417	17.72	0.48	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	562.93450	0.56293	591.78060	0.59178	562.934	17.87	0.51	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	575.06720	0.57507	604.04890	0.60405	575.067	17.91	0.51	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	581.17980	0.58118	610.22440	0.61022	581.180	17.93	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	469.02190	0.46902	480.73130	0.48073	469.022	17.95	0.48	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	461.39450	0.46139	473.22380	0.47322	461.394	18.00	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	453.88070	0.45388	465.83100	0.46583	453.881	18.04	0.47	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	612.18070	0.61218	641.53100	0.64153	612.181	18.04	0.53	0.00	0	15,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	631.13040	0.63113	660.64740	0.66065	631.130	18.10	0.54	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	650.33240	0.65033	680.00550	0.68001	650.332	18.17	0.55	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	709.43290	0.70943	739.51610	0.73952	709.433	18.36	0.57	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	770.67250	0.77067	801.07840	0.80108	770.673	18.55	0.60	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	354.33190	0.35433	367.50830	0.36751	354.332	18.67	0.39	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	819.71070	0.81971	850.31060	0.85031	819.711	18.70	0.61	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	826.81330	0.82681	857.43880	0.85744	826.813	18.72	0.62	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	833.93970	0.83394	864.58680	0.86459	833.940	18.74	0.62	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	841.08960	0.84109	871.75760	0.87176	841.090	18.76	0.62	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	300.25450	0.30025	313.75930	0.31376	300.255	19.10	0.34	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	988.78090	0.98878	1,019.68850	1.01969	988.781	19.18	0.67	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,034.75140	1.03475	1,065.61470	1.06561	1,034.751	19.31	0.68	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,050.23240	1.05023	1,081.07590	1.08108	1,050.232	19.35	0.69	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,058.00300	1.05800	1,088.83430	1.08883	1,058.003	19.38	0.69	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	260.96790	0.26097	274.35000	0.27435	260.968	19.46	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,105.01120	1.10501	1,135.76530	1.13577	1,105.011	19.50	0.70	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,112.91130	1.11291	1,143.64930	1.14365	1,112.911	19.52	0.70	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	250.46270	0.25046	263.76690	0.26377	250.463	19.57	0.29	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	244.37070	0.24437	257.62540	0.25763	244.371	19.63	0.29	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,209.05800	1.20906	1,239.57630	1.23958	1,209.058	19.78	0.73	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	216.17830	0.21618	229.11120	0.22911	216.178	19.95	0.26	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	207.56670	0.20757	220.37330	0.22037	207.567	20.06	0.25	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	205.88740	0.20589	218.66920	0.21867	205.887	20.08	0.25	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	199.32190	0.19932	211.99150	0.21199	199.322	20.17	0.24	0.00	0	224,757.00

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	15.52	Call	196.12280	0.19612	208.73690	0.20874	196.123	20.21	0.24	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	192.97910	0.19298	205.53650	0.20554	192.979	20.25	0.23	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	175.23070	0.17523	187.42170	0.18742	175.231	20.51	0.22	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	155.44190	0.15544	166.77950	0.16678	155.442	20.82	0.19	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	152.86830	0.15287	164.13320	0.16413	152.868	20.86	0.19	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	145.41700	0.14542	156.46110	0.15646	145.417	20.97	0.18	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	134.95250	0.13495	145.65620	0.14566	134.953	21.13	0.17	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	132.73790	0.13274	143.36400	0.14336	132.738	21.17	0.17	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	119.25360	0.11925	129.38040	0.12938	119.254	21.40	0.15	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	103.80000	0.10380	113.27300	0.11327	103.800	21.71	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	97.29280	0.09729	106.45890	0.10646	97.293	21.85	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	82.89730	0.08290	91.31750	0.09132	82.897	22.21	0.11	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	81.59260	0.08159	89.93880	0.08994	81.593	22.24	0.11	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	61.61880	0.06162	68.71920	0.06872	61.619	22.89	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	61.14870	0.06115	68.21610	0.06822	61.149	22.91	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	58.85740	0.05886	65.76360	0.06576	58.857	23.00	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	56.23550	0.05624	62.95300	0.06295	56.236	23.11	0.08	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	55.81180	0.05581	62.49760	0.06250	55.812	23.13	0.08	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	55.39170	0.05539	62.04600	0.06205	55.392	23.14	0.08	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	50.37490	0.05037	56.84290	0.05684	50.375	23.39	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	48.11820	0.04812	54.36990	0.05437	48.118	23.55	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	42.34370	0.04234	48.01940	0.04802	42.344	24.00	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	31.38030	0.03138	35.85720	0.03586	31.380	25.11	0.04	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	25.19610	0.02520	28.92400	0.02892	25.196	26.01	0.04	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.35780	14.35780	14.34030	14.34030		17.76	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	307.04440	0.30704	328.26950	0.32827	307.044	17.00	0.34	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	359.48980	0.35949	382.64500	0.38264	359.490	17.19	0.37	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.36140	14.36140	14.34390	14.34390		17.79	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	74.51310	0.07451	82.68500	0.08268	74.513	16.14	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	461.68300	0.46168	487.82360	0.48782	461.683	17.55	0.43	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	488.10960	0.48811	514.93150	0.51493	488.110	17.63	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	434.06600	0.43407	446.80140	0.44680	434.066	18.44	0.43	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	242.68750	0.24269	255.99420	0.25599	242.688	20.00	0.27	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	185.75110	0.18575	197.97540	0.19798	185.751	20.75	0.21	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.36850	14.36850	14.35100	14.35100		17.85	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.37390	14.37390	14.35630	14.35630		17.90	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	274.00390	0.27400	294.35560	0.29436	274.004	16.82	0.30	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	579.63380	0.57963	590.03820	0.59004	579.634	17.81	0.53	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.41160	14.41160	14.39360	14.39360		17.88	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.41870	14.41870	14.40070	14.40070		17.93	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	103.15910	0.10316	112.97400	0.11297	103.159	16.10	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,146.89510	1.14690	1,145.17760	1.14518	1,146.895	16.53	0.76	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	511.27400	0.51127	538.08000	0.53808	511.274	17.51	0.42	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	537.77970	0.53778	565.12890	0.56513	537.780	17.60	0.44	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	479.47880	0.47948	492.97580	0.49298	479.479	18.66	0.42	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	291.78870	0.29179	305.86500	0.30587	291.789	20.11	0.28	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	234.18020	0.23418	247.08150	0.24708	234.180	20.76	0.23	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.47430	14.47430	14.45580	14.45580		17.93	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	130.55040	0.13055	141.78800	0.14179	130.550	16.13	0.15	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	553.34930	0.55335	580.25060	0.58025	553.349	17.53	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	579.73370	0.57973	607.21320	0.60721	579.734	17.61	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	516.80050	0.51680	531.09160	0.53109	516.801	18.87	0.41	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	333.60130	0.33360	348.43380	0.34843	333.601	20.26	0.29	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	272.13550	0.27214	286.27150	0.28627	272.135	20.81	0.24	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.47970	14.47970	14.46110	14.46110		17.97	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.48150	14.48150	14.46290	14.46290		17.98	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.49940	14.49940	14.48070	14.48070		18.00	0.00	2,029,916,000.00	140,000	108,656.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.40340	0.00540	5.56140	0.00556	5.403	18.45	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	46.97610	0.04698	49.11780	0.04912	46.976	15.94	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	100.56670	0.10057	107.86630	0.10787	100.567	16.10	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	139.48660	0.13949	150.49630	0.15050	139.487	16.18	0.15	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	143.32640	0.14333	154.69490	0.15469	143.326	16.19	0.16	364,906,629.64	161,800	152,103.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	198.61900	0.19862	213.35360	0.21335	198.619	16.38	0.20	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	394.28950	0.39429	416.87260	0.41687	394.289	16.93	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	416.02040	0.41602	439.25160	0.43925	416.020	17.01	0.34	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	980.82640	0.98083	986.61320	0.98661	980.826	17.17	0.64	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	470.81460	0.47081	0.00000	0.00000	470.815	17.20	0.36	755,095,180.35	143,900	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	770.08150	0.77008	780.73650	0.78074	770.081	17.88	0.54	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	704.73340	0.70473	716.70750	0.71671	704.733	18.14	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	816.08050	0.81608	847.08500	0.84709	816.081	18.22	0.50	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	828.52720	0.82853	859.65760	0.85966	828.527	18.25	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	617.01010	0.61701	630.41870	0.63042	617.010	18.53	0.46	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	528.62890	0.52863	543.27100	0.54327	528.629	18.99	0.41	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	468.85660	0.46886	484.08150	0.48408	468.857	19.35	0.37	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	425.87420	0.42587	0.00000	0.00000	425.874	19.66	0.34	796,114,886.16	161,800	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	399.68390	0.39968	415.14610	0.41515	399.684	19.87	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	363.77960	0.36378	379.22900	0.37923	363.780	20.19	0.30	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	341.91520	0.34192	357.30910	0.35731	341.915	20.39	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	327.56940	0.32757	342.83860	0.34284	327.569	20.51	0.27	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	128.24970	0.12825	138.45670	0.13846	128.250	23.64	0.12	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.51020	14.51020	14.49170	14.49170		17.99	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	878.70950	0.87871	909.87120	0.90987	878.709	18.35	0.52	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	181.25000	0.18125	193.17380	0.19317	181.250	22.14	0.16	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.52480	14.52480	14.50630	14.50630		18.01	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	153.95090	0.15395	165.24970	0.16525	153.951	16.17	0.16	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	586.29830	0.58630	612.62740	0.61263	586.298	17.53	0.41	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	612.68070	0.61268	639.53690	0.63954	612.681	17.61	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	546.39240	0.54639	560.65310	0.56065	546.392	19.08	0.41	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 28/06/2019	Any day expiry	15.96	Call	366.77140	0.36677	381.72610	0.38173	366.771	20.40	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	304.53950	0.30454	318.76300	0.31876	304.540	20.89	0.25	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.53030	14.53030	14.51180	14.51180		18.06	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.53400	14.53400	14.51540	14.51540		18.08	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	276.77360	0.27677	293.91130	0.29391	276.774	16.56	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	296.67740	0.29668	310.55990	0.31056	296.677	21.03	0.24	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.58510	14.58510	14.56670	14.56670		18.15	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	176.12730	0.17613	186.30290	0.18630	176.127	16.09	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	619.71420	0.61971	644.77030	0.64477	619.714	17.51	0.40	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	646.08410	0.64608	671.59690	0.67160	646.084	17.59	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	584.03410	0.58403	597.44880	0.59745	584.034	19.27	0.40	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	406.39450	0.40639	420.42720	0.42043	406.394	20.53	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	344.41420	0.34441	357.85030	0.35785	344.414	21.00	0.26	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.58700	14.58700	14.56850	14.56850		18.15	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.60890	14.60890	14.59040	14.59040		18.13	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	785.81280	0.78581	812.79540	0.81280	785.813	17.94	0.45	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	395.16910	0.39517	408.55620	0.40856	395.169	20.74	0.28	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.64000	14.64000	14.62150	14.62150		18.21	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	194.84790	0.19485	205.33300	0.20533	194.848	16.03	0.17	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	647.22150	0.64722	670.93440	0.67093	647.222	17.51	0.39	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	673.56770	0.67357	697.68300	0.69768	673.568	17.58	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	609.81690	0.60982	621.48390	0.62148	609.817	19.49	0.39	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	434.72500	0.43472	446.65560	0.44666	434.725	20.66	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	372.56460	0.37256	384.39290	0.38439	372.565	21.13	0.26	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.64550	14.64550	14.62700	14.62700		18.19	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.64910	14.64910	14.63070	14.63070		18.20	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.65090	14.65090	14.63250	14.63250		18.20	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	189.22000	0.18922	198.02400	0.19802	189.220	24.90	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.67100	14.67100	14.65260	14.65260		18.19	0.00	0.00	0	14,244.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	10.50820	0.01051	10.34390	0.01034	10.508	16.67	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	94.69350	0.09469	96.66020	0.09666	94.694	15.03	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	279.01860	0.27902	292.07380	0.29207	279.019	16.43	0.22	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	518.67740	0.51868	538.90070	0.53890	518.677	17.04	0.33	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	546.66970	0.54667	567.41610	0.56742	546.670	17.13	0.34	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	604.95800	0.60496	626.72760	0.62673	604.958	17.32	0.37	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	666.25720	0.66626	688.99930	0.68900	666.257	17.50	0.39	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	730.47160	0.73047	754.13760	0.75414	730.472	17.69	0.41	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,396.47290	1.39647	1,425.79920	1.42580	1,396.473	19.22	0.58	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,527.55190	1.52755	1,557.32000	1.55732	1,527.552	19.49	0.60	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	563.64780	0.56365	575.54160	0.57554	563.648	19.95	0.36	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	329.84160	0.32984	340.69730	0.34070	329.842	21.71	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	284.38450	0.28438	294.61180	0.29461	284.385	22.25	0.20	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	268.20570	0.26821	278.23420	0.27823	268.206	22.65	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	262.45750	0.26246	272.41110	0.27241	262.458	22.80	0.18	0.00	0	2,571.00

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	18.29	Call	239.11970	0.23912	248.73080	0.24873	239.120	23.47	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	228.84070	0.22884	238.28240	0.23828	228.841	23.81	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	220.38710	0.22039	229.67950	0.22968	220.387	24.11	0.15	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	176.75100	0.17675	185.12290	0.18512	176.751	24.90	0.12	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.69700	14.69700	14.67850	14.67850		18.25	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	209.68850	0.20969	220.65550	0.22066	209.688	15.89	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	671.74390	0.67174	694.19460	0.69419	671.744	17.48	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	698.02570	0.69803	720.84510	0.72085	698.026	17.55	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	640.42230	0.64042	651.58520	0.65159	640.422	19.63	0.39	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	466.25220	0.46625	477.83990	0.47784	466.252	20.75	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	401.88020	0.40188	413.04170	0.41304	401.880	21.23	0.26	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.70070	14.70070	14.68220	14.68220		18.26	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.75470	14.75470	14.73580	14.73580		18.30	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	225.44890	0.22545	237.85700	0.23786	225.449	15.83	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	694.93860	0.69494	716.87390	0.71687	694.939	17.47	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	721.15870	0.72116	743.42840	0.74343	721.159	17.55	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	663.48570	0.66349	674.04050	0.67404	663.486	19.82	0.38	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	492.50870	0.49251	503.35730	0.50336	492.509	20.89	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	429.78300	0.42978	440.25690	0.44026	429.783	21.37	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.80860	14.80860	14.78950	14.78950		18.35	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	242.70670	0.24271	254.35750	0.25436	242.707	15.87	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	714.67480	0.71467	736.17490	0.73617	714.675	17.46	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	740.80580	0.74081	762.61430	0.76261	740.806	17.53	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	687.80120	0.68780	697.93510	0.69794	687.801	19.95	0.38	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	518.42400	0.51842	528.72860	0.52873	518.424	20.99	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	456.89750	0.45690	466.87590	0.46688	456.898	21.46	0.27	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.81420	14.81420	14.79500	14.79500		18.33	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.81790	14.81790	14.79870	14.79870		18.40	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.83470	14.83470	14.81540	14.81540		18.39	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	36.57670	0.03658	43.37390	0.04337	36.577	13.40	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	483.25950	0.48326	498.86580	0.49887	483.259	16.89	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	463.80540	0.46381	473.96330	0.47396	463.805	21.54	0.27	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	226.93250	0.22693	234.83530	0.23484	226.933	24.52	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.87030	14.87030	14.85120	14.85120		18.48	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	260.93240	0.26093	272.79750	0.27280	260.932	15.93	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	738.78110	0.73878	761.19060	0.76119	738.781	17.53	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	764.85650	0.76486	787.54160	0.78754	764.856	17.60	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	720.09340	0.72009	731.18750	0.73119	720.093	20.20	0.38	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	553.66010	0.55366	564.70100	0.56470	553.660	21.20	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	492.78100	0.49278	503.51290	0.50351	492.781	21.65	0.27	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.87440	14.87440	14.85520	14.85520		18.50	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.93320	14.93320	14.91450	14.91450		18.80	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.99600	14.99600	14.97780	14.97780		19.02	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.02440	15.02440	15.00640	15.00640		19.11	0.00	0.00	0	4,266.00

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 16/03/2020	Foreign Exchange Future	11.91	Put	88.56810		0.08857		93.54970	0.09355	88.568	15.12	0.07	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	718.56160		0.71856		738.83030	0.73883	718.562	17.83	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	614.66350		0.61466		625.35630	0.62536	614.663	22.23	0.29	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.05890		15.05890		15.04120	15.04120		19.11	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.11360		15.11360		15.09630	15.09630		19.07	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.18250		15.18250		15.16580	15.16580		19.06	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.20280		15.20280		15.18630	15.18630		19.00	0.00	2,128,392,000.00	140,000	0.00
\$ / R	On 28/07/2020	Any day expiry			15.29610		15.29610		15.28020	15.28020		19.10	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.39340		15.39340		15.37830	15.37830		19.19	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			14.19230		14.19230		14.16440	14.16440		22.90	0.00	70,961.50	5	185.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.34170		14.34170		14.32430	14.32430		17.72	0.00	0.00	0	464.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.49940		14.49940		14.48070	14.48070		18.00	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.67100		14.67100		14.65260	14.65260		18.19	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.83470		14.83470		14.81540	14.81540		18.39	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.02440		15.02440		15.00640	15.00640		19.11	0.00	0.00	0	0.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.93000		17.93000		17.88610	17.88610		21.03	0.00	39,840,460.00	2,222	48,631.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	0.16530		0.00017		0.46730	0.00047	0.165	46.67	0.00	0.00	0	200.00
£ / R	On 21/01/2019	Any day expiry			18.02940		18.02940		18.09600	18.09600		16.18	0.00	148,747,076.80	8,224	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.05990		18.05990		18.03460	18.03460		16.47	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.14560		18.14560		18.11990	18.11990		16.74	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.20130		18.20130		18.17570	18.17570		16.78	0.00	40,406,886.00	2,220	396,742.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	522.81330		0.52281		573.71980	0.57372	522.813	16.79	0.43	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	335.70390		0.33570		366.28430	0.36628	335.704	17.43	0.33	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,276.81130		1.27681		1,332.13450	1.33213	1,276.811	17.61	0.71	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	149.36610		0.14937		172.37690	0.17238	149.366	18.46	0.17	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	128.31970		0.12832		149.43100	0.14943	128.320	18.62	0.15	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	43.91140		0.04391		54.13540	0.05414	43.911	19.79	0.06	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.23630		18.23630		18.21060	18.21060		16.86	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.47990		18.47990		18.45280	18.45280		16.91	0.00	2,309,987.50	125	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.78320		18.78320		18.75760	18.75760		17.37	0.00	2,347,900.00	125	13,875.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.07320		19.07320		19.04690	19.04690		17.65	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.40160		19.40160		19.37800	19.37800		18.54	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12500		0.12500		0.12506	0.12506		35.06	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12729		0.12729		0.12753	0.12753		23.70	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12964		0.12964		0.12988	0.12988		23.26	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13226		0.13226		0.13250	0.13250		23.04	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13477		0.13477		0.13504	0.13504		22.88	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14111		0.14111		0.14142	0.14142		23.39	0.00	0.00	0	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			16.10380		16.10380		16.09690	16.09690		22.96	0.00	85,688,319.80	5,321	44,506.00
€ / R	On 21/12/2018	Any day expiry			16.10320		16.10320		16.11270	16.11270		18.16	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 21/12/2018	Any day expiry	15.83	Put	72.35280	0.07235		74.25560	0.07426	72.353	18.70	0.26	0.00	0	32,000.00	
€ / R	On 03/01/2019	Any day expiry			16.14160	16.14160		16.14950	16.14950		15.42	0.00	0.00	0	0.00	
€ / R	On 03/01/2019	Any day expiry	15.85	Put	108.95080	0.10895		122.47880	0.12248	108.951	14.73	0.30	0.00	0	13,000.00	
€ / R	On 21/01/2019	Any day expiry			16.21280	16.21280		16.30620	16.30620		15.32	0.00	157,439,163.00	9,660	4,830.00	
€ / R	On 28/02/2019	Any day expiry			16.33930	16.33930		16.35260	16.35260		16.10	0.00	0.00	0	26.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.40020	16.40020		16.41390	16.41390		16.23	0.00	56,679,091.20	3,456	123,672.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	742.35490	0.74235		768.42540	0.76843	742.355	15.71	0.64	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			16.39030	16.39030		16.40390	16.40390		16.29	0.00	0.00	0	53.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.70870	16.70870		16.72060	16.72060		16.61	0.00	2,322,509.30	139	24,250.00	
€ / R	On 14/08/2019	Any day expiry			16.93000	16.93000		16.94200	16.94200		16.87	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	17.01	Put	977.67720	0.97768		988.51260	0.98851	977.677	16.94	0.49	0.00	0	16,200.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	305.20210	0.30520		322.20500	0.32221	305.202	20.31	0.21	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			17.04900	17.04900		17.06130	17.06130		16.93	0.00	19,401,762.00	1,138	9,596.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	551.27650	0.55128		570.38110	0.57038	551.277	18.86	0.33	0.00	0	55,000.00	
€ / R	On 13/12/2019	Foreign Exchange Future			17.37620	17.37620		17.38510	17.38510		17.14	0.00	0.00	0	277.00	
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	70.73130	0.07073		69.41800	0.06942	70.731	15.69	0.06	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	551.30610	0.55131		554.20290	0.55420	551.306	15.77	0.29	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	445.53000	0.44553		460.45860	0.46046	445.530	20.66	0.23	0.00	0	17,150.00	
€ / R	On 16/03/2020	Foreign Exchange Future			17.67620	17.67620		17.68800	17.68800		17.83	0.00	0.00	0	0.00	
5Y STND	On 21/12/2021	Interest Rate Swap			97.59000	97.59000		97.62000	97.62000			0.00	0.00	0	51.00	
AL37	On 07/02/2019	Index Future			606.43100	606.43100		605.62700	605.62700			0.00	0.00	0	0.00	
AL37	On 02/05/2019	Index Future			617.05200	617.05200		616.23600	616.23600			0.00	0.00	0	0.00	
AL37	On 01/08/2019	Index Future			629.12800	629.12800		628.29700	628.29700			0.00	0.00	0	0.00	
AL7T	On 07/02/2019	Index Future			694.12100	694.12100		693.64200	693.64200			0.00	0.00	0	0.00	
AL7T	On 02/05/2019	Index Future			706.27900	706.27900		705.79200	705.79200			0.00	0.00	0	0.00	
AL7T	On 01/08/2019	Index Future			720.10100	720.10100		719.60600	719.60600			0.00	0.00	0	0.00	
ALBI	On 07/02/2019	Index Future			625.77200	625.77200		625.65600	625.65600			0.00	0.00	0	908.00	
ALBI	On 02/05/2019	Index Future			636.73200	636.73200		636.61600	636.61600			0.00	0.00	0	0.00	
ALBI	On 01/08/2019	Index Future			649.19400	649.19400		649.07500	649.07500			0.00	0.00	0	0.00	
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.25700	10.25700		10.22750	10.22750		17.99	0.00	26,934,882.00	2,626	14,657.00	
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.37560	10.37560		10.35450	10.35450		13.73	0.00	25,233,459.20	2,432	5,738.00	
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.50360	10.50360		10.48160	10.48160		13.85	0.00	0.00	0	15,746.00	
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.64490	10.64490		10.62270	10.62270		14.13	0.00	0.00	0	0.00	
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.78130	10.78130		10.75790	10.75790		14.35	0.00	0.00	0	400.00	
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	532.16590	0.53217		529.72750	0.52973	532.166	14.64	0.47	0.00	0	1,000.00	
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.93800	10.93800		10.91540	10.91540		15.25	0.00	0.00	0	0.00	
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.61460	10.61460		10.61410	10.61410		19.17	0.00	0.00	0	750.00	
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.74720	10.74720		10.75730	10.75730		14.72	0.00	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.88340	10.88340		10.89170	10.89170		14.95	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.90090	10.90090		10.90830	10.90830		15.18	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		11.04520	11.04520		11.05300	11.05300		15.52	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		11.18610	11.18610		11.19360	11.19360		16.22	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		171.02000	171.02000		174.05000	174.05000			0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future		14.28730	14.28730		14.26370	14.26370		25.78	0.00	2,857,460.00	200	893.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.56510	14.56510		14.55970	14.55970		16.73	0.00	0.00	0	893.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.85340	14.85340		14.84590	14.84590		17.42	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.17120	15.17120		15.16420	15.16420		18.09	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.47830	15.47830		15.47050	15.47050		18.51	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.14060	16.14060		16.14070	16.14070		19.44	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.06180	2.06180		2.06040	2.06040		19.34	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.08030	2.08030		2.08100	2.08100		15.65	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.10100	2.10100		2.10160	2.10160		15.68	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.16660	2.16660		2.16620	2.16620		31.26	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.20860	2.20860		2.20960	2.20960		15.80	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.25130	2.25130		2.25230	2.25230		15.51	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.29770	2.29770		2.29920	2.29920		15.96	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.42570	2.42570		2.42840	2.42840		16.90	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.47600	2.47600		2.47900	2.47900		17.72	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		11.33565	76.03158		11.33192	76.05249			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.44366	73.57193		11.43979	73.59328			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.55584	75.01210		11.55180	75.03403			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		11.57191	77.94655		11.57324	77.93816			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.68033	75.05103		11.68168	75.04265			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		11.79065	76.52046		11.79203	76.51203			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		619.00500	619.00500		618.90400	618.90400			0.00	0.00	0	451.00
GOVI	On 02/05/2019	GOVI		629.84700	629.84700		629.74400	629.74400			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		642.17300	642.17300		642.07000	642.07000			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.81730	1.81730		1.81210	1.81210		27.18	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.83900	1.83900		1.83560	1.83560		17.81	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.86200	1.86200		1.85850	1.85850		17.82	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.11692	132.11692		132.11274	132.11274			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.46043	134.46043		134.45643	134.45643			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.07677	137.07677		137.07283	137.07283			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		100.28120	100.28120		100.32365	100.32365			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		100.98699	100.98699		101.03035	101.03035			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		102.98715	102.98715		103.03145	103.03145			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		102.26719	102.26719		102.38697	102.38697			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		102.93593	102.93593		103.05795	103.05795			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		104.97460	104.97460		105.09922	105.09922			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		120.17638	120.17638		120.17208	120.17208			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		122.30806	122.30806		122.30411	122.30411			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.67797	124.67797		124.67392	124.67392			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		114.21567	114.21567		114.21163	114.21163			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.55570	114.55570		114.55164	114.55164			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.82465	116.82465		116.82062	116.82062			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		117.59188	117.59188		117.22104	117.22104			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future		119.67771	119.67771		119.30060	119.30060			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.22963	120.22963		119.84517	119.84517			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		253.41100	253.41100		253.52100	253.52100			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		257.90600	257.90600		258.01900	258.01900			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.01400	263.01400		263.12900	263.12900			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			0.13820		0.13820		0.13800	0.13800			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future			0.13740		0.13740		0.13760	0.13760			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.13640		0.13640		0.13720	0.13720			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future			0.13740		0.13740		0.13750	0.13750			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future			0.13740		0.13740		0.13630	0.13630			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future			0.13760		0.13760		0.13520	0.13520			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.65670		1.65670		1.65600	1.65600		18.21	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future			1.68090		1.68090		1.68140	1.68140		14.44	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.70560		1.70560		1.70610	1.70610		14.86	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.73370		9.73370		9.70600	9.70600		18.63	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future			9.84700		9.84700		9.82730	9.82730		14.03	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.96900		9.96900		9.94990	9.94990		14.25	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			10.10340		10.10340		10.08550	10.08550		14.80	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			10.61700		10.61700		10.60160	10.60160		15.75	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.76230		10.76230		10.74520	10.74520		16.55	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.33020		1.33020		1.32440	1.32440			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future			1.33730		1.33730		1.33180	1.33180			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34370		1.34370		1.33810	1.33810			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future			1.26340		1.26340		1.26270	1.26270			0.00	0.00	0	400.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.26910		1.26910		1.26890	1.26890			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.27450		1.27450		1.27430	1.27430			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.28030		1.28030		1.28020	1.28020			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28570		1.28570		1.28560	1.28560			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.29130		1.29130		1.29130	1.29130			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future			1.13470		1.13470		1.13640	1.13640			0.00	0.00	0	60.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14350		1.14350		1.14590	1.14590			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15240		1.15240		1.15470	1.15470			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16210		1.16210		1.16440	1.16440			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17130		1.17130		1.17350	1.17350			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17650		1.17650		1.17870	1.17870			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future			7.99990		7.99990	0.12492	7.99590	7.99590		21.30	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.17573		108.80334		9.19713	108.67987		6.82	0.00	0.00	0	73,350.00

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	29.95000	0.02995	28.00000	0.02800	29.950	6.28	0.03	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	85.62000	0.08562	80.12000	0.08012	85.620	6.27	0.07	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	303.55000	0.30355	286.23000	0.28623	303.550	6.46	0.20	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,377.01000	1.37701	1,456.62000	1.45662	1,377.010	6.72	0.56	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,224.34000	1.22434	1,170.86000	1.17086	1,224.340	6.79	0.52	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,318.56000	1.31856	1,262.15000	1.26215	1,318.560	6.81	0.55	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,450.71000	1.45071	1,390.40000	1.39040	1,450.710	6.84	0.58	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	840.04000	0.84004	900.30000	0.90030	840.040	6.86	0.40	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,848.31000	1.84831	1,777.53000	1.77753	1,848.310	6.92	0.66	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	481.01000	0.48101	523.05000	0.52305	481.010	7.02	0.26	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	144.01000	0.14401	161.21000	0.16121	144.010	7.52	0.09	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	135.18000	0.13518	151.54000	0.15154	135.180	7.54	0.09	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.24148	110.70880	9.26381	110.58332		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	364.49000	0.36449	347.85000	0.34785	364.490	6.17	0.17	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	512.93000	0.51293	491.07000	0.49107	512.930	6.29	0.21	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	555.63000	0.55563	532.36000	0.53236	555.630	6.32	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	631.98000	0.63198	606.26000	0.60626	631.980	6.37	0.25	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	803.19000	0.80319	772.29000	0.77229	803.190	6.46	0.29	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,223.69000	1.22369	1,181.55000	1.18155	1,223.690	6.64	0.39	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,745.19000	1.74519	1,691.18000	1.69118	1,745.190	6.79	0.49	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,891.74000	1.89174	1,834.76000	1.83476	1,891.740	6.83	0.51	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,045.59000	2.04559	1,985.64000	1.98564	2,045.590	6.87	0.54	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	885.39000	0.88539	926.92000	0.92692	885.390	7.34	0.28	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	651.03000	0.65103	683.86000	0.68386	651.030	7.62	0.21	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	596.36000	0.59636	627.01000	0.62701	596.360	7.70	0.20	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	554.78000	0.55478	583.72000	0.58372	554.780	7.77	0.19	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.30480	107.57387	9.32819	107.44614		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	346.53000	0.34653	331.45000	0.33145	346.530	5.84	0.14	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,666.99000	1.66699	1,619.44000	1.61944	1,666.990	6.70	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,099.43000	1.09943	1,137.65000	1.13765	1,099.430	7.98	0.26	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			299.01059	299.01059	299.00288	299.00288			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.31434	304.31434	304.30703	304.30703			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.78222	302.78222	302.77515	302.77515			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			230.82604	230.82604	231.62616	231.62616			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			234.92019	234.92019	235.73530	235.73530			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.55785	235.55785	236.38914	236.38914			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		8.39173	101.36310		8.43435	101.22146		3.20	0.00	13,785,381.60	136	62,040.00
R2023	On 02/05/2019	Bond Future		8.43791	99.20863		8.48345	99.06468		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future		8.47359	101.15048		8.52276	101.00385		3.49	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		9.71652	88.83424		9.71227	88.86031		9.38	0.00	0.00	0	56,466.00
R2030	On 07/02/2019	Bond Future	8.90	Call	53.76000	0.05376	57.49000	0.05749	53.760	8.48	0.04	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	213.22000	0.21322	222.99000	0.22299	213.220	8.69	0.14	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	958.08000	0.95808	980.20000	0.98020	958.080	9.22	0.42	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,184.42000	1.18442	1,208.45000	1.20845	1,184.420	9.31	0.48	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	379.55000	0.37955	383.01000	0.38301	379.550	10.01	0.19	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future		9.78619	90.39024		9.78175	90.41702		9.43	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	303.29000	0.30329	310.42000	0.31042	303.290	8.42	0.13	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,078.62000	1.07862	1,094.13000	1.09413	1,078.620	9.06	0.33	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,192.19000	1.19219	1,190.81000	1.19081	1,192.190	10.00	0.32	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future		9.85771	88.15428		9.85309	88.18162		9.50	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		9.91797	90.94165		9.91375	90.96962		10.13	0.00	8,548,515.10	94	43,228.00
R2032	On 02/05/2019	Bond Future		9.98631	88.37767		9.98193	88.40628		10.62	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		10.05411	90.10776		10.04956	90.13702		10.17	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		10.06392	94.66735		10.05972	94.69811		10.81	0.00	10,602,743.20	112	71,500.00
R2035	On 02/05/2019	Bond Future		10.12949	91.82521		10.12514	91.85667		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		10.19569	93.62263		10.19118	93.65481		10.88	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		10.13037	86.90768		10.12610	86.93906		11.88	0.00	0.00	0	57,873.00
R2037	On 02/05/2019	Bond Future		10.19809	88.43002		10.19368	88.46203		11.90	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		10.26821	85.90537		10.26363	85.93817		11.98	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		10.20008	89.98729		10.19581	90.02090		12.27	0.00	0.00	0	32,389.00
R2040	On 02/05/2019	Bond Future		10.26731	91.56363		10.26290	91.59793		12.30	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	765.71000	0.76571	779.89000	0.77989	765.710	11.34	0.22	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,521.36000	2.52136	2,547.90000	2.54790	2,521.360	12.24	0.49	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		10.33703	88.84995		10.33245	88.88511		12.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		10.21841	87.10672		10.21921	87.10035		12.84	0.00	0.00	0	36,786.00
R2044	On 02/05/2019	Bond Future		10.28308	88.63252		10.28388	88.62622		12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.35004	85.98668		10.35085	85.98038		12.99	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		10.19920	90.56077		10.20002	90.55408		12.58	0.00	14,580,283.97	161	106,522.00
R2048	On 02/05/2019	Bond Future		10.25846	87.71009		10.25929	87.70339		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.31825	89.42692		10.31908	89.42029		12.74	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		5.91477	101.73590		5.96912	101.68730		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future		5.32881	103.51777		5.40145	103.46848		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		3.81030	101.90170		3.92301	101.85159		0.20	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		7.19663	101.62468		7.23408	101.55233		1.13	0.00	32,519,897.60	320	17,335.00
R208	On 02/05/2019	Bond Future		7.13315	100.00351		7.17536	99.93008		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		7.00266	101.96101		7.05150	101.88627		1.34	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		9.99164	71.90434		9.98731	71.93134		12.12	0.00	6,327,581.92	88	119,368.00
R209	On 07/02/2019	Bond Future	9.04	Call	29.42000	0.02942	31.81000	0.03181	29.420	10.92	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	336.26000	0.33626	349.43000	0.34943	336.260	11.39	0.19	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	837.00000	0.83700	839.14000	0.83914	837.000	12.43	0.35	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		10.05074	70.01462		10.04627	70.04220		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	568.53000	0.56853	579.41000	0.57941	568.530	11.77	0.21	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	1,909.91000	1.90991	1,930.75000	1.93075	1,909.910	12.71	0.47	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1,212.29000	1.21229	1,211.25000	1.21125	1,212.290	13.64	0.31	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	916.43000	0.91643	916.57000	0.91657	916.430	14.12	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future		10.10908	71.38519		10.10446	71.41340		12.37	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	185.79548		185.79548		186.09034	186.09034			0.00	0.00	0	2,458.00
R210	On 02/05/2019	Bond Future	186.53538		186.53538		186.83564	186.83564			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.22986		190.22986		190.53638	190.53638			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	155.75140		155.75140		155.74762	155.74762			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.51422		158.51422		158.51064	158.51064			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.58250		161.58250		161.57907	161.57907			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	9.80746		83.59323		9.79812	83.64947		9.86	0.00	0.00	0	32,479.00
R213	On 02/05/2019	Bond Future	9.87059		81.50789		9.86093	81.56524		10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.93369		83.10324		9.92366	83.16188		10.04	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	10.17357		70.89850		10.17438	70.89330		12.93	0.00	0.00	0	31,403.00
R214	On 02/05/2019	Bond Future	10.23199		68.84431		10.23280	68.83915		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.29082		70.19187		10.29164	70.18671		13.16	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	10.34840		10.34840		10.32240	10.32240		20.06	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.47980		10.47980		10.46220	10.46220		15.21	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.62210		10.62210		10.60290	10.60290		15.29	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.64720		2.64720		2.64100	2.64100		25.23	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.54910		2.54910		2.53710	2.53710		20.56	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.46260		2.46260		2.45190	2.45190		21.02	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>14,376,639,389.49</b>	<b>1,745,965</b>	<b>10 984 312.00</b>	
<b>Grand Total:</b>											<b>14,376,639,389.49</b>	<b>1,745,965</b>	<b>10 984 312.00</b>	