



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: 06/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
\$ / R	On 09/11/2018	Any day expiry	14.20810	14.20810		14.22780	14.22780		20.96	0.00	0.00	0	0.00	
\$ / R	On 09/11/2018	Any day expiry	14.40	Put	239.78590	0.23979	235.49960	0.23550	239.786	23.25	0.73	0.00	0	20,000.00
\$ / R	On 13/11/2018	Any day expiry	14.21340	14.21340		14.23300	14.23300		18.41	0.00	0.00	0	70.00	
\$ / R	On 15/11/2018	Any day expiry	14.21600	14.21600		14.23560	14.23560		18.58	0.00	0.00	0	24.00	
\$ / R	On 15/11/2018	Any day expiry	14.34	Put	239.65650	0.23966	237.79200	0.23779	239.657	19.07	0.61	0.00	0	171.00
\$ / R	On 15/11/2018	Any day expiry	14.50	Call	69.67660	0.06968	83.74850	0.08375	69.677	19.63	0.27	0.00	0	171.00
\$ / R	On 16/11/2018	Any day expiry	14.21730	14.21730		14.23740	14.23740		18.64	0.00	0.00	0	308.00	
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	0.00000	0.00000	0.01230	0.00001	0.000	30.42	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	0.03850	0.00004	0.03100	0.00003	0.039	33.86	0.00	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	1,000.56900	1.00057	1,020.65470	1.02065	1,000.569	21.12	0.98	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	14.32	Call	133.08650	0.13309	151.07300	0.15107	133.086	19.08	0.42	0.00	0	15,000.00
\$ / R	On 16/11/2018	Any day expiry	14.72	Call	39.43820	0.03944	49.23290	0.04923	39.438	20.57	0.16	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.74	Call	36.94070	0.03694	46.36110	0.04636	36.941	20.64	0.15	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.78	Call	32.37780	0.03238	41.07370	0.04107	32.378	20.79	0.13	0.00	0	30,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Call	22.38780	0.02239	29.27610	0.02928	22.388	21.20	0.10	0.00	0	5,000.00
\$ / R	On 16/11/2018	Any day expiry	14.89	Put	695.08780	0.69509	681.87610	0.68188	695.088	21.20	0.90	0.00	0	15,000.00

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 19/11/2018	Any day expiry	14.22250	14.22250		14.24310	14.24310		17.97	0.00	0.00	0	0.00
\$ / R		On 20/11/2018	Any day expiry	14.22420	14.22420		14.24490	14.24490		18.06	0.00	0.00	0	0.00
\$ / R		On 22/11/2018	Any day expiry	14.22760	14.22760		14.24870	14.24870		18.30	0.00	0.00	0	179.00
\$ / R		On 23/11/2018	Any day expiry	14.22930	14.22930		14.25060	14.25060		18.40	0.00	0.00	0	0.00
\$ / R		On 28/11/2018	Any day expiry	14.23790	14.23790		14.25990	14.25990		18.25	0.00	0.00	0	368.00
\$ / R	14.76	On 28/11/2018	Any day expiry	95.71760	0.09572		108.52470	0.10852	95.718	19.97	0.24	0.00	0	4,000.00
\$ / R		On 29/11/2018	Any day expiry	14.23960	14.23960		14.26180	14.26180		18.31	0.00	0.00	0	461.00
\$ / R		On 30/11/2018	Any day expiry	14.24140	14.24140		14.26370	14.26370		18.38	0.00	7,428,720.00	520	4,145.00
\$ / R	13.00	On 30/11/2018	Any day expiry	8.63690	0.00864		7.75350	0.00775	8.637	19.31	0.03	0.00	0	500.00
\$ / R	13.80	On 30/11/2018	Any day expiry	91.25610	0.09126		91.29420	0.09129	91.256	17.65	0.24	0.00	0	1,000.00
\$ / R	13.85	On 30/11/2018	Any day expiry	105.39040	0.10539		105.28730	0.10529	105.390	17.73	0.26	0.00	0	600.00
\$ / R	14.08	On 30/11/2018	Any day expiry	350.74350	0.35074		371.81500	0.37181	350.743	18.10	0.61	0.00	0	500.00
\$ / R	14.25	On 30/11/2018	Any day expiry	272.10170	0.27210		269.49350	0.26949	272.102	18.38	0.50	0.00	0	250.00
\$ / R	14.30	On 30/11/2018	Any day expiry	242.36630	0.24237		261.48940	0.26149	242.366	18.54	0.48	0.00	0	600.00
\$ / R	14.80	On 30/11/2018	Any day expiry	99.76890	0.09977		112.45770	0.11246	99.769	20.19	0.24	0.00	0	600.00
\$ / R	14.82	On 30/11/2018	Any day expiry	96.15670	0.09616		108.59240	0.10859	96.157	20.26	0.23	0.00	0	250.00
\$ / R	16.70	On 30/11/2018	Any day expiry	2.38160	0.00238		3.02170	0.00302	2.382	25.40	0.01	0.00	0	500.00
\$ / R	17.31	On 30/11/2018	Any day expiry	1.17500	0.00118		1.45040	0.00145	1.175	28.12	0.00	0.00	0	500.00
\$ / R		On 05/12/2018	Any day expiry	14.25000	14.25000		14.27310	14.27310		18.26	0.00	0.00	0	0.00
\$ / R	15.45	On 05/12/2018	Any day expiry	1,240.29430	1.24029		1,224.09030	1.22409	1,240.294	21.82	0.90	0.00	0	23,000.00
\$ / R		On 06/12/2018	Any day expiry	14.25170	14.25170		14.27490	14.27490		18.31	0.00	0.00	0	0.00
\$ / R	13.90	On 06/12/2018	Any day expiry	144.24800	0.14425		142.91860	0.14292	144.248	17.79	0.30	0.00	0	30,000.00
\$ / R	14.30	On 06/12/2018	Any day expiry	326.12590	0.32613		322.19160	0.32219	326.126	18.46	0.51	0.00	0	30,000.00
\$ / R	14.90	On 06/12/2018	Any day expiry	756.88090	0.75688		746.18370	0.74618	756.881	20.31	0.77	0.00	0	30,000.00
\$ / R	15.30	On 06/12/2018	Any day expiry	1,103.98860	1.10399		1,089.11400	1.08911	1,103.989	21.43	0.87	0.00	0	30,000.00
\$ / R		On 07/12/2018	Any day expiry	14.25340	14.25340		14.27680	14.27680		18.34	0.00	0.00	0	500.00
\$ / R		On 11/12/2018	Any day expiry	14.26030	14.26030		14.28400	14.28400		18.16	0.00	0.00	0	0.00
\$ / R	13.65	On 11/12/2018	Any day expiry	87.13670	0.08714		85.31540	0.08532	87.137	17.29	0.20	0.00	0	20,000.00
\$ / R	13.86	On 11/12/2018	Any day expiry	146.21120	0.14621		144.10570	0.14411	146.211	17.59	0.29	0.00	0	7,500.00
\$ / R	15.08	On 11/12/2018	Any day expiry	97.91270	0.09791		109.31790	0.10932	97.913	20.59	0.20	0.00	0	7,500.00
\$ / R	15.69	On 11/12/2018	Any day expiry	38.70070	0.03870		44.95370	0.04495	38.701	22.22	0.09	0.00	0	20,000.00
\$ / R		On 12/12/2018	Any day expiry	14.26200	14.26200		14.28580	14.28580		18.19	0.00	0.00	0	3,672.00
\$ / R		On 14/12/2018	Foreign Exchange Future	14.26540	14.26540		14.28940	14.28940		18.24	0.00	578,233,723.60	40,534	806,291.00
\$ / R	11.64	On 14/12/2018	Foreign Exchange Future	1.02520	0.00103		1.10060	0.00110	1.025	23.34	0.00	0.00	0	2,764.00
\$ / R	11.75	On 14/12/2018	Foreign Exchange Future	1.21130	0.00121		1.27400	0.00127	1.211	22.75	0.00	0.00	0	228,616.00
\$ / R	11.90	On 14/12/2018	Foreign Exchange Future	1.52650	0.00153		1.56150	0.00156	1.527	21.94	0.00	0.00	0	11,300.00
\$ / R	12.00	On 14/12/2018	Foreign Exchange Future	1.78580	0.00179		1.79350	0.00179	1.786	21.40	0.01	0.00	0	174,530.00
\$ / R	12.02	On 14/12/2018	Foreign Exchange Future	1.84320	0.00184		1.84440	0.00184	1.843	21.29	0.01	0.00	0	5,500.00
\$ / R	12.10	On 14/12/2018	Foreign Exchange Future	2.09400	0.00209		2.06510	0.00207	2.094	20.86	0.01	0.00	0	8,580.00
\$ / R	12.20	On 14/12/2018	Foreign Exchange Future	2.46180	0.00246		2.38440	0.00238	2.462	20.32	0.01	0.00	0	7,300.00
\$ / R	12.25	On 14/12/2018	Foreign Exchange Future	2.67190	0.00267		2.56490	0.00256	2.672	20.06	0.01	0.00	0	3,300.00
\$ / R	12.38	On 14/12/2018	Foreign Exchange Future	3.31770	0.00332		3.11300	0.00311	3.318	19.36	0.01	0.00	0	39,589.00
\$ / R	12.50	On 14/12/2018	Foreign Exchange Future	4.07070	0.00407		3.74170	0.00374	4.071	18.71	0.01	0.00	0	26,400.00
\$ / R	12.50	On 14/12/2018	Foreign Exchange Future	1,769.47070	1.76947		1,793.14170	1.79314	1,769.471	18.71	0.99	0.00	0	228,616.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	5.10890	0.00511	4.59600	0.00460	5.109	18.01	0.02	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	5.58480	0.00558	4.98370	0.00498	5.585	17.74	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	6.33650	0.00634	5.59280	0.00559	6.336	17.36	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	11.21530	0.01122	10.03230	0.01003	11.215	16.88	0.04	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	13.50200	0.01350	12.22210	0.01222	13.502	16.91	0.04	0.00	0	177,520.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	1,278.90200	1.27890	1,301.62210	1.30162	1,278.902	16.91	0.96	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	16.16450	0.01616	14.79230	0.01479	16.165	16.94	0.05	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	19.24690	0.01925	17.78880	0.01779	19.247	16.97	0.06	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	1,092.26020	1.09226	1,114.65600	1.11466	1,092.260	17.03	0.93	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	28.64140	0.02864	27.01290	0.02701	28.641	17.04	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	31.48940	0.03149	29.82940	0.02983	31.489	17.06	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	1,046.88940	1.04689	1,069.22940	1.06923	1,046.889	17.06	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	39.01840	0.03902	37.30250	0.03730	39.018	17.10	0.10	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	40.20080	0.04020	38.47930	0.03848	40.201	17.10	0.10	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	872.10220	0.87210	894.35780	0.89436	872.102	17.17	0.86	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	56.70220	0.05670	54.95780	0.05496	56.702	17.17	0.14	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	64.94260	0.06494	63.21520	0.06322	64.943	17.20	0.15	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	830.34260	0.83034	852.61520	0.85262	830.343	17.20	0.85	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	84.63810	0.08464	82.46430	0.08246	84.638	17.30	0.19	0.00	0	66,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	103.74440	0.10374	101.46140	0.10146	103.744	17.42	0.22	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	108.95600	0.10896	106.64590	0.10665	108.956	17.45	0.23	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	122.77370	0.12277	120.39640	0.12040	122.774	17.52	0.25	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	134.65500	0.13466	132.22220	0.13222	134.655	17.58	0.27	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	137.74180	0.13774	135.29550	0.13530	137.742	17.59	0.27	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	603.14180	0.60314	624.69550	0.62470	603.142	17.59	0.73	0.00	0	3,068.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	171.23230	0.17123	168.63630	0.16864	171.232	17.74	0.31	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	505.19600	0.50520	526.51350	0.52651	505.196	17.81	0.66	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	209.58920	0.20959	206.81010	0.20681	209.589	17.88	0.36	0.00	0	58,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	474.98920	0.47499	496.21010	0.49621	474.989	17.88	0.64	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	252.88450	0.25288	249.87300	0.24987	252.885	18.02	0.41	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	262.13680	0.26214	259.07300	0.25907	262.137	18.05	0.42	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	402.23690	0.40224	423.14600	0.42315	402.237	18.07	0.58	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	276.38660	0.27639	273.23570	0.27324	276.387	18.10	0.43	0.00	0	235,564.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	281.23430	0.28123	278.05400	0.27805	281.234	18.11	0.44	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	366.51380	0.36651	387.20730	0.38721	366.514	18.17	0.54	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	301.11380	0.30111	297.80730	0.29781	301.114	18.17	0.46	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	321.77260	0.32177	318.32540	0.31833	321.773	18.23	0.48	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	342.45730	0.34246	362.97400	0.36297	342.457	18.24	0.52	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	355.53530	0.35554	350.51670	0.35052	355.535	18.38	0.50	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	373.18600	0.37319	367.91570	0.36792	373.186	18.47	0.52	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	308.58600	0.30859	327.31570	0.32732	308.586	18.47	0.48	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	385.18390	0.38518	379.74140	0.37974	385.184	18.53	0.53	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	300.58390	0.30058	319.14140	0.31914	300.584	18.53	0.47	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	409.71880	0.40972	403.93270	0.40393	409.719	18.65	0.55	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	281.36290	0.28136	299.48950	0.29949	281.363	18.67	0.45	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	266.77490	0.26677	284.54850	0.28455	266.775	18.79	0.43	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	246.15780	0.24616	263.39290	0.26339	246.158	18.97	0.41	0.00	0	1,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	480.75780	0.48076	473.99290	0.47399	480.758	18.97	0.59	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	487.46410	0.48746	480.60860	0.48061	487.464	18.99	0.60	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	549.58180	0.54958	541.90350	0.54190	549.582	19.26	0.63	0.00	0	3,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	214.98180	0.21498	231.30350	0.23130	214.982	19.26	0.37	0.00	0	84,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	212.07230	0.21207	228.30160	0.22830	212.072	19.28	0.36	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	209.20090	0.20920	225.33610	0.22534	209.201	19.31	0.36	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	599.97240	0.59997	591.64600	0.59165	599.972	19.46	0.66	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	187.49160	0.18749	202.88510	0.20289	187.492	19.55	0.33	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	652.04880	0.65205	643.07290	0.64307	652.049	19.66	0.69	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	659.61850	0.65962	650.54990	0.65055	659.619	19.69	0.69	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	175.01850	0.17502	189.94990	0.18995	175.018	19.69	0.31	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	697.93690	0.69794	688.40600	0.68841	697.937	19.84	0.71	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	163.33690	0.16334	177.80600	0.17781	163.337	19.84	0.29	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	154.53530	0.15454	168.63480	0.16863	154.535	19.95	0.28	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	152.40660	0.15241	166.41600	0.16642	152.407	19.98	0.28	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	776.78340	0.77678	766.33720	0.76634	776.783	20.13	0.74	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	858.12300	0.85812	846.96570	0.84697	858.123	20.40	0.77	0.00	0	25,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	123.52300	0.12352	136.36570	0.13637	123.523	20.40	0.23	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	121.77530	0.12178	134.51950	0.13452	121.775	20.43	0.23	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	108.63430	0.10863	120.57680	0.12058	108.634	20.64	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	107.09190	0.10709	118.93540	0.11894	107.092	20.67	0.21	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	99.69870	0.09970	111.05750	0.11106	99.699	20.80	0.19	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	92.80750	0.09281	103.69370	0.10369	92.808	20.93	0.18	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,027.40750	1.02741	1,014.29370	1.01429	1,027.408	20.93	0.82	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,070.98840	1.07099	1,057.41610	1.05742	1,070.988	21.06	0.83	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,115.01270	1.11501	1,100.99270	1.10099	1,115.013	21.20	0.84	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	72.73380	0.07273	82.11310	0.08211	72.734	21.38	0.15	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	63.93830	0.06394	72.58310	0.07258	63.938	21.62	0.13	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	62.13430	0.06213	70.62340	0.07062	62.134	21.67	0.13	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,294.98310	1.29498	1,279.31680	1.27932	1,294.983	21.72	0.87	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	60.38310	0.06038	68.71680	0.06872	60.383	21.72	0.13	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	59.52600	0.05953	67.78380	0.06778	59.526	21.75	0.12	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	53.10350	0.05310	60.76980	0.06077	53.104	21.96	0.11	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	52.35210	0.05235	59.94750	0.05995	52.352	21.99	0.11	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	51.61240	0.05161	59.13670	0.05914	51.612	22.02	0.11	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	45.41640	0.04542	52.32840	0.05233	45.416	22.25	0.10	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	43.15280	0.04315	50.24430	0.05024	43.153	22.28	0.09	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	1,610.28660	1.61029	1,592.70430	1.59270	1,610.287	22.39	0.92	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	35.07120	0.03507	41.40550	0.04141	35.071	22.40	0.08	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	31.57770	0.03158	37.42810	0.03743	31.578	22.46	0.07	0.00	0	121,970.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	26.93910	0.02694	32.11790	0.03212	26.939	22.55	0.06	0.00	0	5,000.00

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	16.11	Call	22.13510	0.02214	26.57720	0.02658	22.135	22.66	0.05	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	20.97160	0.02097	25.22890	0.02523	20.972	22.69	0.05	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	18.81560	0.01882	22.72130	0.02272	18.816	22.75	0.04	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	17.49660	0.01750	21.18150	0.02118	17.497	22.78	0.04	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	9.68890	0.00969	11.95840	0.01196	9.689	23.10	0.02	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	6.16050	0.00616	7.70730	0.00771	6.160	23.33	0.02	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	4.20300	0.00420	5.31390	0.00531	4.203	23.53	0.01	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			14.27560	14.27560	14.30010	14.30010		18.22	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	187.92100	0.18792	184.63330	0.18463	187.921	17.61	0.32	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	372.78490	0.37278	367.68120	0.36768	372.785	18.22	0.50	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	788.90980	0.78891	778.76970	0.77877	788.910	19.90	0.72	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,122.18040	1.12218	1,108.52870	1.10853	1,122.180	20.94	0.82	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.27730	14.27730	14.30190	14.30190		18.23	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	34.86050	0.03486	33.93990	0.03394	34.861	16.84	0.09	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	46.55430	0.04655	45.34000	0.04534	46.554	16.92	0.11	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	227.91830	0.22792	244.40550	0.24441	227.918	19.23	0.36	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	203.74260	0.20374	219.47460	0.21947	203.743	19.48	0.33	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			14.29440	14.29440	14.31990	14.31990		17.95	0.00	10,165,970.00	710	3,420.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	28.24000	0.02824	26.85190	0.02685	28.240	16.72	0.07	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	178.69090	0.17869	174.59880	0.17460	178.691	17.25	0.29	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	432.03950	0.43204	452.01740	0.45202	432.039	17.84	0.54	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	373.25270	0.37325	367.60790	0.36761	373.253	17.88	0.47	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	854.76930	0.85477	844.37420	0.84437	854.769	19.65	0.71	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	19.50090	0.01950	22.86430	0.02286	19.501	23.93	0.04	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	8.95760	0.00896	10.62290	0.01062	8.958	24.94	0.02	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.29780	14.29780	14.32350	14.32350		17.94	0.00	0.00	0	55.00
\$ / R	On 18/01/2019	Any day expiry			14.32570	14.32570	14.35160	14.35160		18.13	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	26.05280	0.02605	24.68090	0.02468	26.053	17.55	0.05	0.00	0	263.00
\$ / R	On 30/01/2019	Any day expiry			14.34680	14.34680	14.37250	14.37250		18.09	0.00	0.00	0	55.00
\$ / R	On 30/01/2019	Any day expiry	14.88	Call	315.60420	0.31560	332.39970	0.33240	315.604	19.24	0.36	0.00	0	4,000.00
\$ / R	On 31/01/2019	Any day expiry			14.34860	14.34860	14.37430	14.37430		18.11	0.00	0.00	0	2,093.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	59.99210	0.05999	57.41470	0.05741	59.992	16.71	0.10	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	423.31240	0.42331	417.24290	0.41724	423.312	17.88	0.44	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	449.27280	0.44927	443.08820	0.44309	449.273	17.95	0.45	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	489.72100	0.48972	508.85790	0.50886	489.721	18.17	0.51	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	257.48150	0.25748	272.94190	0.27294	257.482	19.78	0.31	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	192.58560	0.19259	205.98980	0.20599	192.586	20.52	0.24	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.37150	14.37150	14.39720	14.39720		18.12	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			14.39800	14.39800	14.42410	14.42410		18.22	0.00	0.00	0	6,096.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	86.92190	0.08692	84.62780	0.08463	86.922	16.60	0.13	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	476.84690	0.47685	471.51900	0.47152	476.847	17.90	0.43	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	502.97690	0.50298	497.51970	0.49752	502.977	17.98	0.44	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	535.59250	0.53559	555.31850	0.55532	535.593	18.45	0.49	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	312.18550	0.31219	328.29900	0.32830	312.185	19.92	0.32	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 28/02/2019	Any day expiry	15.63	Call	242.19730	0.24220	256.34910	0.25635	242.197	20.64	0.26	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.42980	14.42980	14.45640	14.45640		18.28	0.00	14,170,063.60	982	51,733.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	3.38870	0.00339	3.25770	0.00326	3.389	22.33	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	14.04000	0.01404	13.06830	0.01307	14.040	17.74	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	47.85100	0.04785	46.23700	0.04624	47.851	17.05	0.07	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	50.89170	0.05089	49.24800	0.04925	50.892	17.02	0.07	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	90.11410	0.09011	88.25730	0.08826	90.114	16.65	0.12	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	92.66230	0.09266	90.79950	0.09080	92.662	16.63	0.12	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	103.46310	0.10346	101.57470	0.10157	103.463	16.55	0.14	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	112.40510	0.11241	110.42090	0.11042	112.405	16.59	0.15	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	125.87970	0.12588	123.75360	0.12375	125.880	16.65	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	131.99390	0.13199	129.80450	0.12980	131.994	16.67	0.16	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	153.89940	0.15390	151.49440	0.15149	153.899	16.75	0.18	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	173.16520	0.17317	170.57800	0.17058	173.165	16.81	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	180.80030	0.18080	178.14360	0.17814	180.800	16.83	0.21	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	191.33680	0.19134	188.58140	0.18858	191.337	16.87	0.22	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	207.91010	0.20791	205.00600	0.20501	207.910	16.91	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	219.48210	0.21948	216.47580	0.21648	219.482	16.94	0.24	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	234.54000	0.23454	231.40110	0.23140	234.540	16.98	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	250.26550	0.25027	246.99280	0.24699	250.265	17.02	0.26	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	276.83120	0.27683	273.33350	0.27333	276.831	17.09	0.28	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	283.74580	0.28375	280.18730	0.28019	283.746	17.10	0.29	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	290.77020	0.29077	287.15300	0.28715	290.770	17.12	0.29	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	301.51130	0.30151	297.80650	0.29781	301.511	17.14	0.30	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	317.24930	0.31725	313.44600	0.31345	317.249	17.21	0.31	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	341.75980	0.34176	0.00000	0.00000	341.760	17.30	0.33	4,727,072.50	1,000	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	345.94980	0.34595	341.97230	0.34197	345.950	17.32	0.33	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	362.99350	0.36299	358.91980	0.35892	362.993	17.39	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	407.64860	0.40765	403.31510	0.40332	407.649	17.55	0.37	0.00	0	17,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	426.31530	0.42632	421.87710	0.42188	426.315	17.61	0.38	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	505.52210	0.50552	500.64420	0.50064	505.522	17.88	0.42	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	547.78560	0.54779	542.67200	0.54267	547.786	18.01	0.44	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	688.42200	0.68842	709.85170	0.70985	688.422	18.04	0.55	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	586.17750	0.58618	580.85660	0.58086	586.178	18.12	0.46	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	625.85590	0.62586	620.32300	0.62032	625.856	18.24	0.48	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	637.42490	0.63742	631.82900	0.63183	637.425	18.27	0.48	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	643.24580	0.64325	637.61990	0.63762	643.246	18.28	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	610.89540	0.61090	631.73840	0.63174	610.895	18.34	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	602.91940	0.60292	623.67800	0.62368	602.919	18.38	0.50	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	673.11940	0.67312	667.27800	0.66728	673.119	18.38	0.50	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	691.33960	0.69134	685.36910	0.68537	691.340	18.43	0.50	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	709.78440	0.70978	703.68000	0.70368	709.784	18.49	0.51	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	766.41210	0.76641	759.90870	0.75991	766.412	18.66	0.53	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	824.92220	0.82492	818.01420	0.81801	824.922	18.82	0.55	0.00	0	24,326.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	871.67950	0.87168	864.45530	0.86446	871.679	18.95	0.57	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	878.44390	0.87844	871.17330	0.87117	878.444	18.97	0.57	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	885.23300	0.88523	877.91600	0.87792	885.233	18.99	0.57	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	892.03980	0.89204	884.67980	0.88468	892.040	19.01	0.57	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.99	Call	436.44350	0.43644	454.99360	0.45499	436.443	19.29	0.39	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	433.57470	0.43357	452.07800	0.45208	433.575	19.30	0.39	0.00	0	200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,032.49810	1.03250	1,024.21730	1.02422	1,032.498	19.38	0.62	0.00	0	77,255.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,076.15090	1.07615	1,067.59200	1.06759	1,076.151	19.49	0.63	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,090.84770	1.09085	1,082.19840	1.08220	1,090.848	19.53	0.63	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,098.22160	1.09822	1,089.52530	1.08953	1,098.222	19.55	0.63	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	387.74360	0.38774	405.44410	0.40544	387.744	19.62	0.36	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,142.93070	1.14293	1,133.91850	1.13392	1,142.931	19.66	0.65	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,150.44690	1.15045	1,141.38170	1.14138	1,150.447	19.68	0.65	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	375.33680	0.37534	392.75600	0.39276	375.337	19.72	0.35	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,241.97290	1.24197	1,232.24400	1.23224	1,241.973	19.91	0.67	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	323.49390	0.32349	339.66100	0.33966	323.494	20.16	0.31	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	321.42420	0.32142	337.53400	0.33753	321.424	20.18	0.31	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	313.28610	0.31329	329.18300	0.32918	313.286	20.25	0.30	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	309.30040	0.30930	325.09300	0.32509	309.300	20.29	0.30	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	305.37340	0.30537	321.05900	0.32106	305.373	20.33	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	282.92920	0.28293	297.98830	0.29799	282.929	20.56	0.27	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	257.41550	0.25742	271.71960	0.27172	257.415	20.85	0.25	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	254.21530	0.25422	268.41660	0.26842	254.215	20.89	0.25	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	244.87670	0.24488	258.78660	0.25879	244.877	21.00	0.24	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	230.80060	0.23080	244.24980	0.24425	230.801	21.14	0.23	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	227.77170	0.22777	241.11790	0.24112	227.772	21.18	0.23	0.00	0	11,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	209.08870	0.20909	221.78590	0.22179	209.089	21.38	0.21	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	187.10700	0.18711	198.98970	0.19899	187.107	21.64	0.19	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	177.64080	0.17764	189.15920	0.18916	177.641	21.76	0.18	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	156.19930	0.15620	166.83820	0.16684	156.199	22.07	0.16	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	154.21740	0.15422	164.77110	0.16477	154.217	22.10	0.16	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	122.94040	0.12294	132.07580	0.13208	122.940	22.66	0.13	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	122.18090	0.12218	131.27840	0.13128	122.181	22.67	0.13	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	118.45730	0.11846	127.37460	0.12737	118.457	22.75	0.13	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	114.15930	0.11416	122.86350	0.12286	114.159	22.84	0.12	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	113.45950	0.11346	122.12930	0.12213	113.460	22.86	0.12	0.00	0	106,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	112.76640	0.11277	121.40010	0.12140	112.766	22.87	0.12	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	104.17180	0.10417	112.36550	0.11237	104.172	23.07	0.11	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	99.85680	0.09986	107.82330	0.10782	99.857	23.18	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	90.44490	0.09044	97.89820	0.09790	90.445	23.61	0.10	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	73.03610	0.07304	79.47340	0.07947	73.036	24.79	0.08	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	62.61150	0.06261	68.39250	0.06839	62.611	25.73	0.07	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.44570	14.44570	14.47250	14.47250		18.29	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	421.56670	0.42157	417.42840	0.41743	421.567	17.56	0.37	0.00	0	65,000.00

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 27/03/2019	Any day expiry	14.50	Put	686.86520	0.68687	681.17550	0.68118	686.865	18.38	0.49	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.44920	14.44920	14.47610	14.47610		18.31	0.00	0.00	0	3,029.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	114.17040	0.11417	113.73840	0.11374	114.170	16.57	0.14	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	523.27430	0.52327	518.29770	0.51830	523.274	17.91	0.42	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	549.47980	0.54948	544.40250	0.54440	549.480	17.99	0.43	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	574.93390	0.57493	595.27300	0.59527	574.934	18.70	0.47	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	358.29500	0.35830	374.96570	0.37497	358.295	20.09	0.32	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	288.52310	0.28852	303.10760	0.30311	288.523	20.77	0.27	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.45630	14.45630	14.48330	14.48330		18.28	0.00	0.00	0	55.00
\$ / R	On 26/04/2019	Any day expiry			14.49870	14.49870	14.52630	14.52630		18.35	0.00	0.00	0	0.00
\$ / R	On 26/04/2019	Any day expiry	15.04	Call	534.70210	0.53470	554.77440	0.55477	534.702	19.24	0.42	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry			14.50570	14.50570	14.53350	14.53350		18.32	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	142.66830	0.14267	141.67730	0.14168	142.668	16.57	0.16	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,284.18070	1.28418	1,309.94710	1.30995	1,284.181	16.95	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	564.64290	0.56464	560.46350	0.56046	564.643	17.84	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	590.81900	0.59082	586.47080	0.58647	590.819	17.92	0.42	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	609.01080	0.60901	630.13610	0.63014	609.011	18.88	0.46	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	399.54790	0.39955	416.96100	0.41696	399.548	20.19	0.32	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	332.39550	0.33240	348.16310	0.34816	332.396	20.80	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.56080	14.56080	14.58950	14.58950		18.40	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	166.06300	0.16606	163.96630	0.16397	166.063	16.48	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	601.36620	0.60137	597.25190	0.59725	601.366	17.84	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	627.61940	0.62762	623.36020	0.62336	627.619	17.92	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	641.01410	0.64101	662.71450	0.66271	641.014	19.13	0.44	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	438.63850	0.43864	456.83410	0.45683	438.638	20.40	0.33	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	369.37530	0.36938	386.49450	0.38649	369.375	20.95	0.28	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.56610	14.56610	14.59490	14.59490		18.37	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.58570	14.58570	14.61480	14.61480		18.48	0.00	145,857.00	10	19,241.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.88560	0.00789	7.77710	0.00778	7.886	17.98	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	54.22290	0.05422	52.86800	0.05287	54.223	15.43	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	121.79610	0.12180	120.43090	0.12043	121.796	16.07	0.13	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	170.21770	0.17022	169.02140	0.16902	170.218	16.39	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	174.95330	0.17495	173.77910	0.17378	174.953	16.41	0.17	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	237.44870	0.23745	236.31450	0.23631	237.449	16.70	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	439.68420	0.43968	437.35090	0.43735	439.684	17.25	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	461.22910	0.46123	458.75580	0.45876	461.229	17.32	0.33	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,112.85800	1.11286	1,139.17120	1.13917	1,112.858	17.48	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	901.77230	0.90177	926.54570	0.92655	901.772	18.19	0.56	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	835.21020	0.83521	859.37390	0.85937	835.210	18.44	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	859.67590	0.85968	854.53150	0.85453	859.676	18.52	0.48	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	744.13300	0.74413	767.25390	0.76725	744.133	18.82	0.49	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	650.77330	0.65077	672.64710	0.67265	650.773	19.25	0.44	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	510.34680	0.51035	529.80390	0.52980	510.347	20.08	0.36	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	470.32860	0.47033	488.94300	0.48894	470.329	20.38	0.33	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	445.69840	0.44570	463.76630	0.46377	445.698	20.58	0.32	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	430.13600	0.43014	447.84040	0.44784	430.136	20.71	0.31	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	190.55100	0.19055	200.57790	0.20058	190.551	23.66	0.15	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.59630	14.59630	14.62560	14.62560		18.46	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	920.57960	0.92058	914.87520	0.91488	920.580	18.65	0.49	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	258.18480	0.25818	270.22560	0.27023	258.185	22.31	0.20	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.61050	14.61050	14.64010	14.64010		18.47	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	184.29740	0.18430	182.31840	0.18232	184.297	16.37	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	630.72740	0.63073	626.62580	0.62663	630.727	17.83	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	657.06040	0.65706	652.79460	0.65279	657.060	17.91	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	666.14300	0.66614	688.20000	0.68820	666.143	19.34	0.43	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	470.00100	0.47000	488.24330	0.48824	470.001	20.59	0.33	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	401.08230	0.40108	417.97100	0.41797	401.082	21.10	0.28	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.61590	14.61590	14.64550	14.64550		18.45	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.61940	14.61940	14.64920	14.64920		18.46	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	317.24240	0.31724	316.18470	0.31618	317.242	16.88	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	390.63770	0.39064	407.08130	0.40708	390.638	21.23	0.28	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.66920	14.66920	14.69980	14.69980		18.52	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	203.96460	0.20396	199.84120	0.19984	203.965	16.26	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	661.12820	0.66113	657.33690	0.65734	661.128	17.80	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	687.50840	0.68751	683.51640	0.68352	687.508	17.88	0.40	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	698.89720	0.69890	721.41640	0.72142	698.897	19.53	0.43	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	506.99900	0.50700	526.20780	0.52621	506.999	20.74	0.33	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	438.50650	0.43851	455.83300	0.45583	438.507	21.21	0.29	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.67100	14.67100	14.70160	14.70160		18.53	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.69250	14.69250	14.72360	14.72360		18.58	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	825.77920	0.82578	821.37400	0.82137	825.779	18.23	0.43	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	493.29600	0.49330	511.38660	0.51139	493.296	20.97	0.31	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.72320	14.72320	14.75490	14.75490		18.59	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	218.52670	0.21853	216.93040	0.21693	218.527	16.12	0.18	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	686.62350	0.68662	682.97680	0.68298	686.624	17.79	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	713.01460	0.71301	709.14010	0.70914	713.015	17.87	0.39	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	721.23390	0.72123	743.82570	0.74383	721.234	19.75	0.42	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	533.53670	0.53354	553.16800	0.55317	533.537	20.90	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	465.51370	0.46551	483.06340	0.48306	465.514	21.37	0.29	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.72860	14.72860	14.76040	14.76040		18.64	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.73400	14.73400	14.76590	14.76590		18.65	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	251.43820	0.25144	261.37240	0.26137	251.438	24.98	0.16	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.75390	14.75390	14.78620	14.78620		18.63	0.00	0.00	0	16,395.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	14.54650	0.01455	15.27020	0.01527	14.547	16.68	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	102.77180	0.10277	108.55640	0.10856	102.772	14.80	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	558.04980	0.55805	556.92780	0.55693	558.050	17.35	0.33	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	584.58140	0.58458	583.47600	0.58348	584.581	17.41	0.34	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	642.39120	0.64239	639.63620	0.63964	642.391	17.58	0.36	0.00	0	33,715.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	667.69910	0.66770	664.69860	0.66470	667.699	17.66	0.37	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	703.94160	0.70394	700.58520	0.70059	703.942	17.77	0.38	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	768.23710	0.76824	764.26290	0.76426	768.237	17.96	0.40	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	995.09080	0.99509	988.98860	0.98899	995.091	18.58	0.46	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,427.12210	1.42712	1,418.52720	1.41853	1,427.122	19.50	0.56	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,555.37990	1.55538	1,545.85710	1.54586	1,555.380	19.75	0.58	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	669.64160	0.66964	690.99120	0.69099	669.642	20.19	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	415.91040	0.41591	431.17960	0.43118	415.910	21.95	0.25	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	363.48930	0.36349	376.99660	0.37700	363.489	22.46	0.23	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	343.38710	0.34339	354.94910	0.35495	343.387	22.81	0.21	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	336.71430	0.33671	347.99880	0.34800	336.714	22.96	0.21	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	309.45080	0.30945	319.57370	0.31957	309.451	23.61	0.19	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	297.34540	0.29735	306.93380	0.30693	297.345	23.94	0.18	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	287.34230	0.28734	296.48410	0.29648	287.342	24.23	0.18	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	284.94930	0.28495	293.97850	0.29398	284.949	24.30	0.18	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	244.17450	0.24417	254.54540	0.25455	244.175	25.26	0.15	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.77920	14.77920	14.81200	14.81200		18.68	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	234.68480	0.23468	235.58590	0.23559	234.685	16.06	0.18	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	708.95450	0.70895	706.07010	0.70607	708.954	17.75	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	735.28260	0.73528	732.16950	0.73217	735.283	17.82	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	748.82130	0.74882	771.80600	0.77181	748.821	19.88	0.41	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	563.94480	0.56394	583.12740	0.58313	563.945	21.00	0.33	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	493.77210	0.49377	511.19880	0.51120	493.772	21.48	0.29	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.78280	14.78280	14.81570	14.81570		18.69	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.83520	14.83520	14.86910	14.86910		18.73	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	249.67400	0.24967	251.18790	0.25119	249.674	16.00	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	730.93340	0.73093	728.28940	0.72829	730.933	17.73	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	757.21690	0.75722	754.33280	0.75433	757.217	17.81	0.38	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	769.08670	0.76909	792.29350	0.79229	769.087	20.08	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	588.04460	0.58804	607.41880	0.60742	588.045	21.15	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	520.19790	0.52020	537.85980	0.53786	520.198	21.62	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.89440	14.89440	14.92670	14.92670		18.85	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	263.38000	0.26338	265.82710	0.26583	263.380	15.99	0.18	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	750.90640	0.75091	750.16670	0.75017	750.906	17.78	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	777.14960	0.77715	776.11790	0.77612	777.150	17.86	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	798.76410	0.79876	821.79160	0.82179	798.764	20.29	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	619.09700	0.61910	638.64990	0.63865	619.097	21.33	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	552.49680	0.55250	570.15430	0.57015	552.497	21.80	0.29	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.90080	14.90080	14.93280	14.93280		18.84	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.92430	14.92430	14.95510	14.95510		18.87	0.00	0.00	0	9,870.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	45.22020	0.04522	54.71060	0.05471	45.220	13.62	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	516.12770	0.51613	515.96530	0.51597	516.128	17.19	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	562.73840	0.56274	579.90690	0.57991	562.738	21.93	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	300.68100	0.30068	315.00930	0.31501	300.681	25.02	0.16	0.00	0	2,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry		14.96270	14.96270		14.99170	14.99170		18.95	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	279.51310	0.27951	283.84350	0.28384	279.513	16.05	0.18	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	770.47340	0.77047	772.45620	0.77246	770.473	17.83	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	796.63830	0.79664	797.68690	0.79769	796.638	17.90	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	830.79090	0.83079	852.79090	0.85279	830.791	20.51	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	654.87740	0.65488	673.63550	0.67364	654.877	21.52	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	589.38410	0.58938	606.54370	0.60654	589.384	21.97	0.30	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry		14.96700	14.96700		14.99580	14.99580		18.96	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry		15.02890	15.02890		15.05470	15.05470		19.12	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry		15.09500	15.09500		15.11780	15.11780		19.19	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future		15.12490	15.12490		15.14620	15.14620		19.20	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry		15.16120	15.16120		15.18080	15.18080		19.27	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry		15.21880	15.21880		15.23570	15.23570		19.32	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry		15.29140	15.29140		15.30480	15.30480		19.43	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future		15.31270	15.31270		15.32510	15.32510		19.44	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry		15.41090	15.41090		15.41860	15.41860		19.52	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future		15.51330	15.51330		15.51620	15.51620		19.60	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future		14.26540	14.26540		14.28940	14.28940		18.24	0.00	1,326,682.20	93	386.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future		14.42980	14.42980		14.45640	14.45640		18.28	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future		14.58570	14.58570		14.61480	14.61480		18.48	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future		14.75390	14.75390		14.78620	14.78620		18.63	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future		14.92430	14.92430		14.95510	14.95510		18.87	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry		18.62800	18.62800		18.59810	18.59810		17.21	0.00	0.00	0	13.00
£ / R	On 14/12/2018	Foreign Exchange Future		18.67540	18.67540		18.64710	18.64710		17.15	0.00	7,638,238.60	409	460,225.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	198.58390	0.19858	197.67380	0.19767	198.584	18.11	0.30	0.00	0	200.00
£ / R	On 18/03/2019	Foreign Exchange Future		18.98540	18.98540		18.95630	18.95630		17.00	0.00	37,970.80	2	11,147.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	349.36480	0.34936	357.59140	0.35759	349.365	16.69	0.28	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	892.02000	0.89202	912.84840	0.91285	892.020	17.16	0.52	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	423.07100	0.42307	421.12340	0.42112	423.071	17.85	0.33	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	379.78970	0.37979	378.63430	0.37863	379.790	18.03	0.31	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	175.87530	0.17588	177.80630	0.17781	175.875	19.23	0.16	0.00	0	500.00
£ / R	On 14/06/2019	Foreign Exchange Future		19.27660	19.27660		19.24850	19.24850		17.34	0.00	0.00	0	5,506.00
£ / R	On 16/09/2019	Foreign Exchange Future		19.59510	19.59510		19.56930	19.56930		17.73	0.00	0.00	0	10,363.00
£ / R	On 13/12/2019	Foreign Exchange Future		19.91440	19.91440		19.88820	19.88820		18.21	0.00	0.00	0	0.00
£ / R	On 16/03/2020	Foreign Exchange Future		20.28700	20.28700		20.24750	20.24750		18.78	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future		0.12628	0.12628		0.12665	0.12665		24.34	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future		0.12883	0.12883		0.12920	0.12920		23.49	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future		0.13123	0.13123		0.13164	0.13164		22.94	0.00	0.00	0	0.00
€ / R	On 30/11/2018	Any day expiry		16.28370	16.28370		16.28720	16.28720		17.08	0.00	0.00	0	37.00
€ / R	On 14/12/2018	Foreign Exchange Future		16.33590	16.33590		16.34070	16.34070		16.93	0.00	2,417,713.20	148	137,004.00

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			16.67080		16.67080		16.67530	16.67530		16.93	0.00	16,670.80	1	36,294.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	217.14500		0.21715		222.35810	0.22236	217.145	15.73	0.23	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	1,021.82560		1.02183		1,032.23950	1.03224	1,021.826	16.10	0.68	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,111.25030		1.11125		1,120.56970	1.12057	1,111.250	18.03	0.62	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	112.51700		0.11252		119.27400	0.11927	112.517	21.48	0.11	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.98600		16.98600		16.99300	16.99300		17.23	0.00	0.00	0	4,907.00
€ / R	On 14/08/2019	Any day expiry			17.21360		17.21360		17.22160	17.22160		17.35	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	924.33110		0.92433		933.62270	0.93362	924.331	17.09	0.44	0.00	0	31,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	438.62690		0.43863		452.51210	0.45251	438.627	20.40	0.26	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.33700		17.33700		17.34690	17.34690		17.43	0.00	0.00	0	8,262.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	724.55750		0.72456		742.05410	0.74205	724.558	18.93	0.38	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.65950		17.65950		17.66640	17.66640		17.65	0.00	0.00	0	0.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.04480		18.04480		18.04360	18.04360		17.98	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.99000		97.99000		98.05000	98.05000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			603.38900		603.38900		603.25300	603.25300			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			614.06900		614.06900		613.92900	613.92900			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			626.45100		626.45100		626.31300	626.31300			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			694.14800		694.14800		693.64700	693.64700			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			706.43500		706.43500		705.92200	705.92200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			720.67900		720.67900		720.16300	720.16300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			629.50000		629.50000		628.43300	628.43300			0.00	0.00	0	906.00
ALBI	On 02/05/2019	Index Future			640.64300		640.64300		639.55400	639.55400			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			653.56000		653.56000		652.45600	652.45600			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.32250		10.32250		10.30320	10.30320		14.09	0.00	21,966,280.00	2,128	23,990.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.45610		10.45610		10.43810	10.43810		14.01	0.00	0.00	0	421.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.58680		10.58680		10.57000	10.57000		14.43	0.00	0.00	0	4,932.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.73060		10.73060		10.71600	10.71600		14.93	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.87610		10.87610		10.86090	10.86090		15.32	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			11.04790		11.04790		11.02420	11.02420		15.65	0.00	0.00	0	0.00
CAD/ R	On 14/12/2018	Foreign Exchange Future			10.87830		10.87830		10.93750	10.93750		15.34	0.00	0.00	0	500.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			11.02430		11.02430		11.08450	11.08450		15.10	0.00	0.00	0	400.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			11.15690		11.15690		11.22030	11.22030		15.60	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.17250		11.17250		11.23520	11.23520		16.00	0.00	0.00	0	0.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.31570		11.31570		11.38070	11.38070		16.37	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.46490		11.46490		11.52550	11.52550		16.56	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future			14.26270		14.26270		14.40020	14.40020		17.20	0.00	0.00	0	1,666.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.57070		14.57070		14.71220	14.71220		17.41	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
CHF / R	On 14/06/2019	Foreign Exchange Future		14.86160	14.86160		15.00960	15.00960		17.88	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		15.18280	15.18280		15.33920	15.33920		18.31	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		15.47590	15.47590		15.63290	15.63290		18.53	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		16.16830	16.16830		16.30540	16.30540		19.00	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		2.06110	2.06110		2.06300	2.06300		16.00	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.08030	2.08030		2.08180	2.08180		16.14	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.09940	2.09940		2.10090	2.10090		16.20	0.00	0.00	0	0.00
CURRENCY CANDO CX05	On 06/11/2018	Can-Do Future		0.00000	0.00000		7.68850	7.68850			0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.19270	2.19270		2.19230	2.19230		16.26	0.00	0.00	0	240.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.23840	2.23840		2.23850	2.23850		16.14	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.28230	2.28230		2.28250	2.28250		16.46	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.33030	2.33030		2.33140	2.33140		16.86	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.46720	2.46720		2.46300	2.46300		17.52	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.52430	2.52430		2.51910	2.51910		17.82	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 01/11/2018	Bond Future		11.30500	73.96843		11.30500	73.96843			0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future		11.23837	76.57980		11.26560	76.42573			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.34058	74.14390		11.36877	73.98682			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.44075	75.64060		11.46983	75.48104			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 01/11/2018	Bond Future		11.54000	75.82316		11.54000	75.82316			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.45668	78.67987		11.48901	78.47289			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.55878	75.81210		11.59227	75.60108			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.65723	77.34305		11.69178	77.12854			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		622.99100	622.99100		621.92100	621.92100			0.00	12,459,820.00	2	461.00
GOVI	On 02/05/2019	GOVI		634.01800	634.01800		632.92700	632.92700			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
GOVI	On 01/08/2019	GOVI	646.80200		646.80200		645.69500	645.69500			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.82360		1.82360		1.82700	1.82700		17.89	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.84800		1.84800		1.85160	1.85160		18.25	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.87060		1.87060		1.87420	1.87420		18.19	0.00	0.00	0	0.00
I2025	On 01/11/2018	Bond Future	131.91218		131.91218		131.91218	131.91218			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	133.11533		133.11533		133.13625	133.13625			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	135.50142		135.50142		135.52220	135.52220			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	138.21919		138.21919		138.24170	138.24170			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 01/11/2018	Bond Future	100.07114		100.07114		100.07114	100.07114			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	101.96270		101.96270		101.97849	101.97849			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	102.71722		102.71722		102.73289	102.73289			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	104.81301		104.81301		104.82999	104.82999			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 01/11/2018	Bond Future	102.27621		102.27621		102.27621	102.27621			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	104.05257		104.05257		104.32260	104.32260			0.00	0.00	0	5,770.00
I2033	On 02/05/2019	Bond Future	104.77213		104.77213		105.04655	105.04655			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	106.90969		106.90969		107.19078	107.19078			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 01/11/2018	Bond Future	122.35743		122.35743		122.35743	122.35743			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	123.19481		123.19481		123.02630	123.02630			0.00	0.00	0	9,871.00
I2038	On 02/05/2019	Bond Future	125.40317		125.40317		125.23113	125.23113			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	127.90913		127.90913		127.73474	127.73474			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 01/11/2018	Bond Future	115.96800		115.96800		115.96800	115.96800			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	118.04530		118.04530		118.06326	118.06326			0.00	0.00	0	12,065.00
I2046	On 02/05/2019	Bond Future	118.47509		118.47509		118.49293	118.49293			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	120.89259		120.89259		120.91193	120.91193			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 01/11/2018	Bond Future	121.30416		121.30416		121.30416	121.30416			0.00	0.00	0	0.00
I2050	On 07/02/2019	Bond Future	121.94039		121.94039		121.95924	121.95924			0.00	2,438,807.80	20	10,105.00
I2050	On 02/05/2019	Bond Future	124.12623		124.12623		124.14494	124.14494			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	124.84005		124.84005		124.86037	124.86037			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	257.86700		257.86700		257.90400	257.90400			0.00	2,578,670.00	1	508.00
IGOV	On 02/05/2019	Index Future	262.48800		262.48800		262.52500	262.52500			0.00	0.00	0	215.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IGOV	On 01/08/2019	Index Future		267.84200	267.84200		267.88100	267.88100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		-1.00000	101.00000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		-1.00000	101.00000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		-1.00000	101.00000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13980	0.13980		0.13980	0.13980			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13970	0.13970		0.13830	0.13830			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13870	0.13870		0.13770	0.13770			0.00	0.00	0	2,166.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.70780	1.70780		1.71430	1.71430		14.86	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.73520	1.73520		1.74200	1.74200		15.00	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.76120	1.76120		1.76820	1.76820		15.35	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.53180	9.53180		9.52730	9.52730		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.65480	9.65480		9.65130	9.65130		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.77540	9.77540		9.77280	9.77280		14.29	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.90930	9.90930		9.90800	9.90800		15.36	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.44170	10.44170		10.41850	10.41850		16.33	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.60480	10.60480		10.57750	10.57750		16.65	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.33540	1.33540		1.33260	1.33260			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34480	1.34480		1.34010	1.34010			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34870	1.34870		1.34610	1.34610			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.30910	1.30910		1.30500	1.30500			0.00	157,092.00	120	150.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.14510	1.14510		1.14360	1.14360			0.00	0.00	0	40.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.15530	1.15530		1.15350	1.15350			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.16460	1.16460		1.16270	1.16270			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		7.91880	7.91880	0.12542	7.89590	7.89590		19.39	0.00	0.00	0	0.00
R186	On 01/11/2018	Bond Future		9.30000	110.67384		9.30000	110.67384		6.52	0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future		9.20715	108.62213		9.21841	108.55728		7.12	0.00	1,229,711,133.73	11,321	63,154.00
R186	On 07/02/2019	Bond Future	8.30	Call	112.36000	0.11236	110.34000	0.11034	112.360	6.50	0.07	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	233.60000	0.23360	229.26000	0.22926	233.600	6.57	0.13	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	556.78000	0.55678	546.82000	0.54682	556.780	6.79	0.25	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,871.61000	1.87161	1,916.06000	1.91606	1,871.610	7.03	0.56	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,745.31000	1.74531	1,718.57000	1.71857	1,745.310	7.14	0.54	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,116.00000	2.11600	2,085.09000	2.08509	2,116.000	7.22	0.61	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	889.46000	0.88946	918.93000	0.91893	889.460	7.31	0.33	0.00	0	2,500.00
R186	On 07/02/2019	Bond Future	9.90	Put	395.10000	0.39510	412.16000	0.41216	395.100	7.76	0.17	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	378.93000	0.37893	395.48000	0.39548	378.930	7.78	0.16	0.00	0	1,170.00

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 02/05/2019	Bond Future		9.27057	110.54536		9.28241	110.47893		7.01	0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future	8.50	Call	467.48000	0.46748	458.86000	0.45886	467.480	6.15	0.18	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	628.29000	0.62829	617.27000	0.61727	628.290	6.26	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	673.51000	0.67351	661.84000	0.66184	673.510	6.28	0.24	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	753.74000	0.75374	740.95000	0.74095	753.740	6.33	0.26	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,368.22000	1.36822	1,347.89000	1.34789	1,368.220	6.61	0.39	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,892.60000	1.89260	1,866.80000	1.86680	1,892.600	6.78	0.48	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,038.12000	2.03812	2,010.93000	2.01093	2,038.120	6.82	0.50	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,187.92000	2.18792	2,159.34000	2.15934	2,187.920	6.86	0.52	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	1,113.89000	1.11389	1,139.86000	1.13986	1,113.890	7.21	0.31	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	845.04000	0.84504	866.40000	0.86640	845.040	7.45	0.24	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	781.04000	0.78104	801.21000	0.80121	781.040	7.52	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	732.63000	0.73263	751.86000	0.75186	732.630	7.58	0.21	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.32322	107.47326	9.33544	107.40658		7.07	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	446.57000	0.44657	438.54000	0.43854	446.570	5.96	0.16	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,770.20000	1.77020	1,747.14000	1.74714	1,770.200	6.62	0.41	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,224.53000	1.22453	1,247.13000	1.24713	1,224.530	7.74	0.27	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 01/11/2018	Bond Future			300.87379	300.87379	300.87379	300.87379			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.49038	299.49038	299.53903	299.53903			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.85873	304.85873	304.90704	304.90704			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.51767	303.51767	303.56996	303.56996			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 01/11/2018	Bond Future			234.97009	234.97009	234.97009	234.97009			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			235.72916	235.72916	235.76617	235.76617			0.00	0.00	0	8,979.00
R202	On 02/05/2019	Bond Future			239.95466	239.95466	239.99132	239.99132			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			240.83409	240.83409	240.87382	240.87382			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 01/11/2018	Bond Future			8.62500	98.31751	8.62500	98.31751		3.81	0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future			8.52573	100.91862	8.53182	100.89848		3.74	0.00	131,496,961.86	1,303	53,042.00
R2023	On 02/05/2019	Bond Future			8.57534	98.77502	8.58198	98.75413		4.04	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.60193	100.76833	8.60877	100.74802		3.81	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 01/11/2018	Bond Future			9.76000	90.25625	9.76000	90.25625		8.69	0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.65981	89.18299	9.67615	89.08232		9.64	0.00	0.00	0	53,842.00
R2030	On 07/02/2019	Bond Future	8.90	Call	217.97000	0.21797	210.47000	0.21047	217.970	8.65	0.12	0.00	0	1,320.00

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
R2030	On 07/02/2019	Bond Future	9.18	Call	551.99000	0.55199	535.02000	0.53502	551.990	8.98	0.24	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,530.23000	1.53023	1,491.96000	1.49196	1,530.230	9.50	0.48	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,780.78000	1.78078	1,737.99000	1.73799	1,780.780	9.57	0.52	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	623.60000	0.62360	654.46000	0.65446	623.600	10.21	0.23	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future			9.72468	90.76221	9.74164	90.65943		9.69	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	550.29000	0.55029	535.39000	0.53539	550.290	8.71	0.19	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,512.95000	1.51295	1,480.42000	1.48042	1,512.950	9.34	0.38	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,373.72000	1.37372	1,413.02000	1.41302	1,373.720	10.23	0.32	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.78458	88.58845	9.80204	88.48453		9.76	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 01/11/2018	Bond Future			9.95500	88.35525	9.95500	88.35525		9.52	0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.83702	91.48034	9.85334	91.37136		10.29	0.00	135,390,903.20	1,480	41,727.00
R2032	On 02/05/2019	Bond Future			9.90012	88.94290	9.91703	88.83160		11.00	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.95652	90.73832	9.97388	90.62569		10.54	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 01/11/2018	Bond Future			10.04500	92.32368	10.04500	92.32368		10.05	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			9.94245	95.56352	9.96395	95.40394		10.91	0.00	0.00	0	71,509.00
R2035	On 02/05/2019	Bond Future			10.00192	92.75463	10.02412	92.59187		11.71	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.05606	94.62666	10.07886	94.46158		11.23	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 01/11/2018	Bond Future			10.11500	88.91239	10.11500	88.91239		10.53	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			9.99621	87.90197	10.02277	87.70374		12.00	0.00	797,798,279.72	9,076	54,755.00
R2037	On 02/05/2019	Bond Future			10.05763	89.45859	10.08503	89.25647		12.29	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.11566	87.00829	10.14383	86.80300		12.38	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future			10.20500	91.98759	10.20500	91.98759		10.86	0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.07618	90.97079	10.10790	90.71735		12.40	0.00	493,971,389.70	5,430	33,526.00
R2040	On 02/05/2019	Bond Future			10.13755	92.58175	10.17025	92.32342		12.71	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,381.79000	1.38179	1,313.34000	1.31334	1,381.790	11.80	0.30	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,496.53000	3.49653	3,367.37000	3.36737	3,496.530	12.65	0.54	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.19584	89.94420	10.22948	89.68152		12.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 01/11/2018	Bond Future			10.20000	89.24226	10.20000	89.24226		11.33	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.06768	88.32199	10.10451	88.02240		12.95	0.00	1,413,151.84	16	39,547.00

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
R2044	On 02/05/2019	Bond Future		10.12590	89.88605		10.16383	89.58075		13.28	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future		10.18104	87.31914		10.22002	87.00872		13.41	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 01/11/2018	Bond Future		10.18000	88.31168		10.18000	88.31168		11.66	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		10.04915	91.80111		10.08600	91.49361		12.69	0.00	5,508,066.60	60	110,910.00
R2048	On 02/05/2019	Bond Future		10.10217	88.98900		10.14008	88.67573		13.69	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future		10.15058	90.78513		10.18952	90.46633		13.17	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 01/11/2018	Bond Future		6.55000	103.02128		6.55000	103.02128		0.48	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		6.12000	101.55258		6.11608	101.55607		0.42	0.00	0.00	0	17,731.00
R207	On 02/05/2019	Bond Future		5.57530	103.35067		5.57066	103.35381		0.40	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future		4.05382	101.79350		4.04429	101.79773		0.22	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 01/11/2018	Bond Future		7.72000	98.58853		7.72000	98.58853		1.54	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.58952	100.86905		7.57244	100.90175		1.59	0.00	0.00	0	25,618.00
R208	On 02/05/2019	Bond Future		7.56609	99.25361		7.54702	99.28649		1.81	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future		7.46485	101.25671		7.44210	101.29122		1.60	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future		9.99500	70.02040		9.99500	70.02040		11.59	0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future		9.87081	72.66359		9.89727	72.49629		12.39	0.00	17,511,925.19	241	123,571.00
R209	On 07/02/2019	Bond Future	9.04	Call	175.71000	0.17571	163.79000	0.16379	175.710	10.95	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	871.88000	0.87188	827.28000	0.82728	871.880	11.70	0.32	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	984.62000	0.98462	1,047.65000	1.04765	984.620	12.66	0.32	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future		9.92436	70.80072		9.95159	70.63024		13.13	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,023.23000	1.02323	980.98000	0.98098	1,023.230	12.16	0.29	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,647.26000	2.64726	2,565.36000	2.56536	2,647.260	13.07	0.53	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	1,006.72000	1.00672	1,053.04000	1.05304	1,006.720	14.38	0.23	0.00	0	760.00
R209	On 01/08/2019	Bond Future		9.97194	72.22989		9.99987	72.05663		12.70	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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 01/11/2018	Bond Future	186.09128		186.09128		186.09128	186.09128			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	189.62738		189.62738		189.65715	189.65715			0.00	0.00	0	2,708.00
R210	On 02/05/2019	Bond Future	190.47047		190.47047		190.49991	190.49991			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	194.35675		194.35675		194.38868	194.38868			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 01/11/2018	Bond Future	155.23002		155.23002		155.23002	155.23002			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future	156.15277		156.15277		156.17820	156.17820			0.00	4,684,583.10	30	4,976.00
R212	On 02/05/2019	Bond Future	158.95190		158.95190		158.97713	158.97713			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	162.12376		162.12376		162.15105	162.15105			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 01/11/2018	Bond Future	9.85000		81.19647		9.85000	81.19647		9.61	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future	9.74680		83.95944		9.76313	83.86063		10.17	0.00	0.00	0	32,324.00
R213	On 02/05/2019	Bond Future	9.80541		81.89594		9.82231	81.79508		10.66	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.85774		83.54875		9.87510	83.44663		10.31	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 01/11/2018	Bond Future	10.17000		69.04220		10.17000	69.04220		12.21	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	10.03874		71.77393		10.07039	71.56680		13.13	0.00	16,077,360.32	224	29,770.00
R214	On 02/05/2019	Bond Future	10.09147		69.74830		10.12402	69.53717		14.04	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.13956		71.15601		10.17294	70.94134		13.55	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.39140		10.39140		10.40280	10.40280		15.82	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.53860		10.53860		10.55200	10.55200		15.68	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.67970		10.67970		10.69540	10.69540		15.90	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.58680		2.58680		2.59640	2.59640		21.75	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.47560		2.47560		2.48760	2.48760		21.86	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.38850		2.38850		2.39260	2.39260		22.33	0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	28.12930		28.12930		28.12930	28.12930			0.00	0.00	0	0.00
ZMW / R	On 18/03/2019	Foreign Exchange Future	9.64340		9.64340		9.64340	9.64340			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	6.56620		6.56620		6.56620	6.56620			0.00	0.00	0	0.00

Total for Derivatives : 3,499,473,107.36 75,861 11 961 422.00

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
------------------	--------	------------	-----------	------------	-----------	--------------	----------------	-------------------	------------	-------	-------------	------------------	---------------

Grand Total: 3,499,473,107.36 75,861 11 961 422.00