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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2018

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
<b>Derivatives</b>														
\$ / R	On 30/11/2018	Any day expiry		13.78200	13.78200		13.63260	13.63260		11.14	0.00	20,284,244.00	1,472	0.00
\$ / R	On 03/12/2018	Any day expiry		13.78360	13.78360		13.63260	13.63260		12.06	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry		13.78360	13.78360		13.63100	13.63100		15.38	0.00	0.00	0	0.00
\$ / R	On 05/12/2018	Any day expiry	15.45	Put	1,666.53520	1.66654	1,819.16280	1.81916	1,666.535	31.30	1.00	0.00	0	23,000.00
\$ / R	On 06/12/2018	Any day expiry		13.78530	13.78530		13.63270	13.63270		16.09	0.00	0.00	0	0.00
\$ / R	On 06/12/2018	Any day expiry	13.75	Put	98.72270	0.09872	195.80760	0.19581	98.723	16.40	0.45	0.00	0	65,000.00
\$ / R	On 06/12/2018	Any day expiry	13.90	Put	185.26950	0.18527	310.04060	0.31004	185.270	16.84	0.65	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.30	Put	526.72830	0.52673	674.98730	0.67499	526.728	19.87	0.92	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	14.90	Put	1,116.02990	1.11603	1,268.32940	1.26833	1,116.030	25.43	0.99	0.00	0	30,000.00
\$ / R	On 06/12/2018	Any day expiry	15.30	Put	1,515.13320	1.51513	1,667.58410	1.66758	1,515.133	29.18	1.00	0.00	0	30,000.00
\$ / R	On 07/12/2018	Any day expiry		13.78690	13.78690		13.63430	13.63430		16.58	0.00	0.00	0	500.00
\$ / R	On 07/12/2018	Any day expiry	13.50	Put	38.18550	0.03819	80.94950	0.08095	38.186	18.07	0.20	0.00	0	25,000.00
\$ / R	On 07/12/2018	Any day expiry	13.75	Put	110.40440	0.11040	203.51450	0.20351	110.404	16.83	0.45	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.07	Call	41.94630	0.04195	24.05940	0.02406	41.946	18.24	0.21	0.00	0	125.00
\$ / R	On 07/12/2018	Any day expiry	14.50	Call	6.72070	0.00672	4.23740	0.00424	6.721	20.89	0.04	0.00	0	125.00
\$ / R	On 11/12/2018	Any day expiry		13.79340	13.79340		13.64090	13.64090		16.17	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 11/12/2018	Any day expiry	13.65	Put	94.20930	0.09421	164.89870	0.16490	94.209	16.36	0.35	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	13.86	Put	192.38540	0.19239	300.34880	0.30035	192.385	16.38	0.56	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.08	Call	2.32350	0.00232	1.76060	0.00176	2.323	22.71	0.01	0.00	0	7,500.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	0.45790	0.00046	0.39480	0.00039	0.458	26.21	0.00	0.00	0	20,000.00
\$ / R	On 12/12/2018	Any day expiry			13.79500	13.79500	13.64260	13.64260		16.32	0.00	0.00	0	3,672.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.79830	13.79830	13.64580	13.64580		16.53	0.00	568,476,161.70	41,199	729,611.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	0.10940	0.00011	0.19490	0.00019	0.109	26.87	0.00	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.75	Put	0.15860	0.00016	0.28650	0.00029	0.159	26.24	0.00	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.90	Put	0.26380	0.00026	0.48510	0.00049	0.264	25.39	0.00	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.00	Put	0.37090	0.00037	0.68930	0.00069	0.371	24.81	0.00	0.00	0	174,530.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.02	Put	0.39720	0.00040	0.73950	0.00074	0.397	24.70	0.00	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.10	Put	0.52240	0.00052	0.97980	0.00098	0.522	24.24	0.00	0.00	0	8,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.20	Put	0.73670	0.00074	1.39260	0.00139	0.737	23.67	0.00	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.25	Put	0.87520	0.00088	1.66020	0.00166	0.875	23.39	0.00	0.00	0	3,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	1.37190	0.00137	2.30440	0.00230	1.372	22.64	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	1.80920	0.00181	2.93060	0.00293	1.809	21.57	0.01	0.00	0	26,400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	1,300.10920	1.30011	1,148.73060	1.14873	1,300.109	21.57	0.99	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	2.40120	0.00240	3.87370	0.00387	2.401	20.32	0.01	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.68	Put	2.69080	0.00269	4.33750	0.00434	2.691	19.84	0.01	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.75	Put	3.17160	0.00317	5.11160	0.00511	3.172	19.16	0.02	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.95	Put	5.25940	0.00526	8.53670	0.00854	5.259	17.24	0.03	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Put	6.02390	0.00602	11.62990	0.01163	6.024	16.76	0.03	0.00	0	89,580.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	804.32390	0.80432	657.42990	0.65743	804.324	16.76	0.97	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.05	Put	6.92760	0.00693	15.58430	0.01558	6.928	16.27	0.04	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.10	Put	8.00100	0.00800	20.55700	0.02056	8.001	15.79	0.05	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	612.91040	0.61291	480.01460	0.48001	612.910	15.90	0.93	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.22	Put	16.36160	0.01636	37.63010	0.03763	16.362	15.92	0.08	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Put	19.30290	0.01930	43.22920	0.04323	19.303	15.95	0.09	0.00	0	17,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	567.60290	0.56760	439.02920	0.43903	567.603	15.95	0.91	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.32	Put	27.82100	0.02782	58.68510	0.05869	27.821	16.02	0.13	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.33	Put	29.24660	0.02925	61.18310	0.06118	29.247	16.03	0.13	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Call	399.42680	0.39943	293.11980	0.29312	399.427	16.16	0.79	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.45	Put	51.12680	0.05113	97.31980	0.09732	51.127	16.16	0.21	0.00	0	4,080.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Put	63.16570	0.06317	115.92230	0.11592	63.166	16.21	0.24	0.00	0	29,800.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.50	Call	361.46570	0.36147	261.72230	0.26172	361.466	16.21	0.76	0.00	0	228,616.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.60	Put	93.14570	0.09315	159.69150	0.15969	93.146	16.32	0.32	0.00	0	68,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.68	Put	123.24320	0.12324	201.81850	0.20182	123.243	16.41	0.39	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.70	Put	131.65380	0.13165	213.53590	0.21354	131.654	16.43	0.41	0.00	0	7,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.75	Put	154.25370	0.15425	244.26930	0.24427	154.254	16.48	0.45	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.79	Put	173.95650	0.17396	270.27850	0.27028	173.957	16.52	0.49	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Put	179.10610	0.17911	276.97030	0.27697	179.106	16.53	0.50	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	177.40610	0.17741	122.77030	0.12277	177.406	16.53	0.50	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.90	Put	238.20060	0.23820	347.75870	0.34776	238.201	16.90	0.58	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	119.13840	0.11914	81.37710	0.08138	119.138	17.08	0.38	0.00	0	39,589.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Put	305.36560	0.30537	424.82820	0.42483	305.366	17.27	0.66	0.00	0	53,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	103.66560	0.10367	70.62820	0.07063	103.666	17.27	0.34	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.10	Put	379.53420	0.37953	507.10120	0.50710	379.534	17.63	0.73	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.12	Put	395.10860	0.39511	524.08950	0.52409	395.109	17.71	0.74	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.13	Call	71.28090	0.07128	48.44440	0.04844	71.281	17.74	0.25	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.15	Put	418.89010	0.41889	549.87010	0.54987	418.890	17.82	0.76	0.00	0	115,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.16	Put	426.92480	0.42692	558.53960	0.55854	426.925	17.85	0.77	0.00	0	36,200.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Call	57.87130	0.05787	39.37270	0.03937	57.871	18.00	0.21	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.20	Put	459.57130	0.45957	593.57270	0.59357	459.571	18.00	0.79	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.24	Put	492.98080	0.49298	629.13490	0.62913	492.981	18.15	0.81	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.25	Call	49.74440	0.04974	33.90220	0.03390	49.744	18.19	0.19	0.00	0	51,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.30	Put	544.37970	0.54438	683.36050	0.68336	544.380	18.37	0.84	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Put	570.60140	0.57060	710.82840	0.71083	570.601	18.48	0.85	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.33	Call	38.90140	0.03890	26.62840	0.02663	38.901	18.48	0.15	0.00	0	100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Put	588.25890	0.58826	729.26000	0.72926	588.259	18.55	0.86	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.35	Call	36.55890	0.03656	25.06000	0.02506	36.559	18.55	0.14	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.39	Put	623.96650	0.62397	766.45470	0.76645	623.967	18.70	0.87	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.40	Call	31.26980	0.03127	21.60360	0.02160	31.270	18.74	0.13	0.00	0	100,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.44	Call	27.56980	0.02757	19.18280	0.01918	27.570	18.88	0.11	0.00	0	11,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Call	22.79530	0.02280	16.04900	0.01605	22.795	19.10	0.10	0.00	0	13,700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.50	Put	724.49530	0.72450	870.24900	0.87025	724.495	19.10	0.90	0.00	0	15,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.51	Put	733.82130	0.73382	879.77870	0.87978	733.821	19.15	0.91	0.00	0	3,388.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Put	818.59210	0.81859	966.12550	0.96613	818.592	19.56	0.93	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.60	Call	16.89210	0.01689	11.92550	0.01193	16.892	19.56	0.07	0.00	0	81,900.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.61	Call	16.39440	0.01639	11.57730	0.01158	16.394	19.61	0.07	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.62	Call	15.91150	0.01591	11.23910	0.01124	15.912	19.65	0.07	0.00	0	5,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.67	Put	885.40550	0.88541	1,033.89370	1.03389	885.406	19.88	0.94	0.00	0	3,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.70	Call	12.53440	0.01253	8.87230	0.00887	12.534	20.02	0.06	0.00	0	70,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.74	Put	952.83090	0.95283	1,102.08670	1.10209	952.831	20.20	0.95	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Put	962.50610	0.96251	1,111.85840	1.11186	962.506	20.25	0.95	0.00	0	700.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.75	Call	10.80610	0.01081	7.65840	0.00766	10.806	20.25	0.05	0.00	0	127,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Put	1,011.02260	1.01102	1,160.81450	1.16081	1,011.023	20.48	0.96	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.80	Call	9.32260	0.00932	6.61450	0.00661	9.323	20.48	0.04	0.00	0	400.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.82	Call	8.79000	0.00879	6.23910	0.00624	8.790	20.57	0.04	0.00	0	250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.84	Call	8.28860	0.00829	5.88560	0.00589	8.289	20.66	0.04	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.85	Call	8.04930	0.00805	5.71680	0.00572	8.049	20.70	0.04	0.00	0	50,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.90	Put	1,108.65610	1.10866	1,259.14480	1.25914	1,108.656	20.93	0.97	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Put	1,206.91080	1.20691	1,357.90920	1.35791	1,206.911	21.39	0.98	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	5.21080	0.00521	3.70920	0.00371	5.211	21.39	0.02	0.00	0	101,333.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.01	Call	5.06350	0.00506	3.62290	0.00362	5.064	21.44	0.02	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.09	Call	4.03330	0.00403	3.01030	0.00301	4.033	21.80	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.10	Call	3.92100	0.00392	2.94250	0.00294	3.921	21.85	0.02	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.15	Call	3.40770	0.00341	2.62900	0.00263	3.408	22.08	0.02	0.00	0	27,030.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Call	2.96640	0.00297	2.35390	0.00235	2.966	22.31	0.01	0.00	0	50.00

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\$ / R	On 14/12/2018	Foreign Exchange Future	15.20	Put	1,404.66640	1.40467	1,556.55390	1.55655	1,404.666	22.31	0.99	0.00	0	50.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.25	Put	1,454.33970	1.45434	1,606.31200	1.60631	1,454.340	22.60	0.99	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.30	Put	1,504.05420	1.50405	1,656.09890	1.65610	1,504.054	22.89	0.99	0.00	0	35,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.37	Call	2.01300	0.00201	1.64180	0.00164	2.013	23.30	0.01	0.00	0	4,372.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.46	Call	1.65620	0.00166	1.36980	0.00137	1.656	23.82	0.01	0.00	0	1,867.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.48	Call	1.58740	0.00159	1.31700	0.00132	1.587	23.94	0.01	0.00	0	29,600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Put	1,703.22200	1.70322	1,855.46650	1.85547	1,703.222	24.06	0.99	0.00	0	600.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.50	Call	1.52200	0.00152	1.26650	0.00127	1.522	24.06	0.01	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.51	Call	1.49050	0.00149	1.24220	0.00124	1.491	24.12	0.01	0.00	0	24,570.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.59	Call	1.26490	0.00126	1.06670	0.00107	1.265	24.58	0.01	0.00	0	31,047.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.60	Call	1.23960	0.00124	1.04690	0.00105	1.240	24.64	0.01	0.00	0	500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.61	Call	1.21500	0.00122	1.02760	0.00103	1.215	24.70	0.01	0.00	0	4,428.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.70	Call	1.01810	0.00102	0.87210	0.00087	1.018	25.22	0.00	0.00	0	7,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.73	Call	0.96120	0.00096	0.82690	0.00083	0.961	25.40	0.00	0.00	0	135,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.84	Put	2,042.48340	2.04248	2,194.88390	2.19488	2,042.483	26.04	1.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.85	Call	0.76930	0.00077	0.67250	0.00067	0.769	26.10	0.00	0.00	0	20,300.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.91	Call	0.69120	0.00069	0.60900	0.00061	0.691	26.45	0.00	0.00	0	1,406.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.00	Call	0.59170	0.00059	0.52720	0.00053	0.592	26.97	0.00	0.00	0	5,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.11	Call	0.49330	0.00049	0.44540	0.00045	0.493	27.61	0.00	0.00	0	38,250.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.14	Call	0.47020	0.00047	0.42600	0.00043	0.470	27.79	0.00	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.20	Call	0.42790	0.00043	0.39030	0.00039	0.428	28.14	0.00	0.00	0	2,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.24	Call	0.40240	0.00040	0.36870	0.00037	0.402	28.37	0.00	0.00	0	750.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.56	Call	0.25640	0.00026	0.24090	0.00024	0.256	30.24	0.00	0.00	0	13,650.00
\$ / R	On 14/12/2018	Foreign Exchange Future	16.80	Call	0.19950	0.00020	0.18120	0.00018	0.199	31.76	0.00	0.00	0	13,150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	17.00	Call	0.16590	0.00017	0.14620	0.00015	0.166	33.02	0.00	0.00	0	3,700.00
\$ / R	On 20/12/2018	Any day expiry			13.80820	13.80820	13.65550	13.65550		16.06	0.00	0.00	0	0.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	261.28200	0.26128	369.58220	0.36958	261.282	16.41	0.56	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	313.13500	0.31314	428.68370	0.42868	313.135	16.69	0.62	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	557.40430	0.55740	693.36100	0.69336	557.404	17.81	0.79	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	1,105.28160	1.10528	1,253.77580	1.25378	1,105.282	19.65	0.95	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,496.54690	1.49655	1,648.14440	1.64814	1,496.547	20.97	0.98	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			13.80980	13.80980	13.65710	13.65710		16.08	0.00	0.00	0	0.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	23.95600	0.02396	52.06980	0.05207	23.956	14.94	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	38.20350	0.03820	75.92390	0.07592	38.203	15.13	0.15	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	28.37060	0.02837	20.16560	0.02017	28.371	18.92	0.10	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	22.31620	0.02232	15.60450	0.01560	22.316	19.15	0.08	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry			13.82630	13.82630	13.67330	13.67330		15.65	0.00	0.00	0	1,760.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	23.16210	0.02316	38.99590	0.03900	23.162	15.36	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	237.36310	0.23736	334.53630	0.33454	237.363	15.59	0.47	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	120.95080	0.12095	96.87950	0.09688	120.951	16.81	0.29	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	537.88210	0.53788	668.31110	0.66831	537.882	16.90	0.72	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	1,160.73430	1.16073	1,309.90720	1.30991	1,160.734	18.88	0.92	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	1.02360	0.00102	1.16010	0.00116	1.024	25.30	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	1.17820	0.00118	1.28680	0.00129	1.178	29.86	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 02/01/2019	Any day expiry			13.82960	13.82960	13.67660	13.67660	15.63	0.00	0.00	0	55.00	
\$ / R			On 03/01/2019	Any day expiry			13.83130	13.83130	13.67820	13.67820	15.71	0.00	0.00	0	0.00	
\$ / R	13.57	Put	On 03/01/2019	Any day expiry			146.51790	0.14652	218.24750	0.21825	146.518	15.36	0.33	0.00	0	600.00
\$ / R	13.93	Call	On 03/01/2019	Any day expiry			223.09730	0.22310	179.29410	0.17929	223.097	15.95	0.45	0.00	0	600.00
\$ / R	14.35	Call	On 03/01/2019	Any day expiry			105.85910	0.10586	86.65900	0.08666	105.859	17.23	0.25	0.00	0	600.00
\$ / R			On 07/01/2019	Any day expiry			13.83790	13.83790	13.68480	13.68480	15.73	0.00	0.00	0	0.00	
\$ / R	13.64	Put	On 07/01/2019	Any day expiry			185.75450	0.18575	263.59360	0.26359	185.755	15.46	0.38	0.00	0	250.00
\$ / R	14.12	Call	On 07/01/2019	Any day expiry			177.34060	0.17734	144.13200	0.14413	177.341	16.53	0.36	0.00	0	250.00
\$ / R	14.65	Call	On 07/01/2019	Any day expiry			71.99640	0.07200	59.66460	0.05966	71.996	18.06	0.17	0.00	0	250.00
\$ / R			On 15/01/2019	Any day expiry			13.85130	13.85130	13.69790	13.69790	15.97	0.00	0.00	0	150.00	
\$ / R			On 16/01/2019	Any day expiry			13.85300	13.85300	13.69960	13.69960	16.03	0.00	0.00	0	20.00	
\$ / R			On 18/01/2019	Any day expiry			13.85630	13.85630	13.70290	13.70290	16.12	0.00	0.00	0	0.00	
\$ / R	12.66	Put	On 18/01/2019	Any day expiry			16.28110	0.01628	26.32070	0.02632	16.281	15.20	0.05	0.00	0	263.00
\$ / R			On 25/01/2019	Any day expiry			13.86800	13.86800	13.71440	13.71440	16.18	0.00	0.00	0	51.00	
\$ / R			On 30/01/2019	Any day expiry			13.87640	13.87640	13.72260	13.72260	16.30	0.00	0.00	0	55.00	
\$ / R			On 31/01/2019	Any day expiry			13.87800	13.87800	13.72430	13.72430	16.33	0.00	0.00	0	1,249.00	
\$ / R	13.00	Put	On 31/01/2019	Any day expiry			64.31940	0.06432	94.06590	0.09407	64.319	15.19	0.14	0.00	0	500.00
\$ / R	14.20	Put	On 31/01/2019	Any day expiry			576.09310	0.57609	688.68660	0.68869	576.093	17.09	0.61	0.00	0	250.00
\$ / R	14.25	Put	On 31/01/2019	Any day expiry			611.34110	0.61134	726.30150	0.72630	611.341	17.22	0.63	0.00	0	250.00
\$ / R	14.38	Call	On 31/01/2019	Any day expiry			204.72760	0.20473	171.61600	0.17162	204.728	17.55	0.32	0.00	0	500.00
\$ / R	15.13	Call	On 31/01/2019	Any day expiry			81.74840	0.08175	68.68050	0.06868	81.748	19.34	0.15	0.00	0	250.00
\$ / R	15.47	Call	On 31/01/2019	Any day expiry			53.03100	0.05303	44.11290	0.04411	53.031	20.01	0.10	0.00	0	250.00
\$ / R			On 13/02/2019	Any day expiry			13.90010	13.90010	13.74620	13.74620	16.45	0.00	0.00	0	70.00	
\$ / R			On 15/02/2019	Any day expiry			13.90360	13.90360	13.74960	13.74960	16.50	0.00	0.00	0	6.00	
\$ / R			On 25/02/2019	Any day expiry			13.92070	13.92070	13.76650	13.76650	16.47	0.00	0.00	0	15.00	
\$ / R			On 28/02/2019	Any day expiry			13.92580	13.92580	13.77160	13.77160	16.63	0.00	0.00	0	4,705.00	
\$ / R	13.00	Put	On 28/02/2019	Any day expiry			105.00070	0.10500	136.78180	0.13678	105.001	15.49	0.18	0.00	0	500.00
\$ / R	14.20	Put	On 28/02/2019	Any day expiry			628.12870	0.62813	732.54820	0.73255	628.129	17.18	0.57	0.00	0	250.00
\$ / R	14.25	Put	On 28/02/2019	Any day expiry			661.86550	0.66187	768.49490	0.76849	661.866	17.30	0.59	0.00	0	250.00
\$ / R	14.52	Call	On 28/02/2019	Any day expiry			261.68520	0.26169	224.71890	0.22472	261.685	17.90	0.34	0.00	0	500.00
\$ / R	15.27	Call	On 28/02/2019	Any day expiry			129.41070	0.12941	111.55820	0.11156	129.411	19.53	0.18	0.00	0	250.00
\$ / R	15.63	Call	On 28/02/2019	Any day expiry			92.01030	0.09201	79.35670	0.07936	92.010	20.22	0.14	0.00	0	250.00
\$ / R			On 05/03/2019	Any day expiry			13.93440	13.93440	13.78010	13.78010	16.66	0.00	0.00	0	80.00	
\$ / R			On 18/03/2019	Foreign Exchange Future			13.95700	13.95700	13.80240	13.80240	16.79	0.00	94,530,761.00	6,773	65,061.00	
\$ / R	10.33	Put	On 18/03/2019	Foreign Exchange Future			1.77200	0.00177	2.17480	0.00217	1.772	20.97	0.00	0.00	0	1,000.00
\$ / R	11.74	Put	On 18/03/2019	Foreign Exchange Future			15.57490	0.01557	18.98200	0.01898	15.575	17.30	0.03	0.00	0	1,000.00
\$ / R	12.47	Put	On 18/03/2019	Foreign Exchange Future			47.10300	0.04710	59.03110	0.05903	47.103	15.52	0.08	0.00	0	721.00
\$ / R	12.51	Put	On 18/03/2019	Foreign Exchange Future			49.96790	0.04997	64.38110	0.06438	49.968	15.43	0.09	0.00	0	720.00
\$ / R	12.80	Put	On 18/03/2019	Foreign Exchange Future			88.87180	0.08887	114.73810	0.11474	88.872	15.48	0.14	0.00	0	6,332.00
\$ / R	12.90	Put	On 18/03/2019	Foreign Exchange Future			107.38720	0.10739	137.35840	0.13736	107.387	15.54	0.17	0.00	0	16,000.00
\$ / R	12.92	Put	On 18/03/2019	Foreign Exchange Future			111.40490	0.11140	142.23350	0.14223	111.405	15.55	0.17	0.00	0	139,342.00
\$ / R	13.00	Put	On 18/03/2019	Foreign Exchange Future			128.57070	0.12857	162.95190	0.16295	128.571	15.60	0.19	0.00	0	15,434.00
\$ / R	13.05	Put	On 18/03/2019	Foreign Exchange Future			140.21610	0.14022	176.90800	0.17691	140.216	15.63	0.20	0.00	0	1,155.00
\$ / R	13.12	Put	On 18/03/2019	Foreign Exchange Future			157.74780	0.15775	198.20040	0.19820	157.748	15.67	0.22	0.00	0	138,000.00

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	13.15	Put	165.71070	0.16571	208.28650	0.20829	165.711	15.69	0.23	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	194.26110	0.19426	244.19740	0.24420	194.261	15.75	0.26	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	221.19610	0.22120	275.47040	0.27547	221.196	15.87	0.28	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	231.86880	0.23187	287.78260	0.28778	231.869	15.91	0.29	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	246.58590	0.24659	304.69090	0.30469	246.586	15.97	0.30	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	269.70480	0.26970	331.10750	0.33111	269.705	16.06	0.32	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	285.81410	0.28581	349.41730	0.34942	285.814	16.12	0.34	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	306.73820	0.30674	373.08270	0.37308	306.738	16.20	0.35	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	328.52770	0.32853	397.60940	0.39761	328.528	16.27	0.37	0.00	0	9,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	337.48680	0.33749	407.65760	0.40766	337.487	16.30	0.37	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	365.18650	0.36519	438.60970	0.43861	365.187	16.39	0.39	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	374.69430	0.37469	449.19370	0.44919	374.694	16.42	0.40	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	384.33820	0.38434	459.90960	0.45991	384.338	16.45	0.41	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	399.05470	0.39905	476.22760	0.47623	399.055	16.49	0.42	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	419.15120	0.41915	498.43960	0.49844	419.151	16.55	0.43	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	450.29010	0.45029	533.57510	0.53358	450.290	16.64	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	455.59560	0.45560	539.56990	0.53957	455.596	16.66	0.45	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	477.14310	0.47714	563.85430	0.56385	477.143	16.72	0.46	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	534.12950	0.53413	626.66990	0.62667	534.129	16.90	0.50	0.00	0	22,406.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	558.15470	0.55815	652.60850	0.65261	558.155	16.98	0.51	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	416.02120	0.41602	363.13440	0.36313	416.021	17.31	0.45	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Put	659.02120	0.65902	760.73440	0.76073	659.021	17.31	0.55	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	712.16710	0.71217	817.26700	0.81727	712.167	17.48	0.58	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	382.71870	0.38272	334.04410	0.33404	382.719	17.52	0.42	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	760.06130	0.76006	867.99350	0.86799	760.061	17.62	0.60	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	809.19570	0.80920	919.83160	0.91983	809.196	17.77	0.61	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	823.45430	0.82345	934.84080	0.93484	823.454	17.81	0.62	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	830.62090	0.83062	942.37470	0.94237	830.621	17.83	0.62	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	334.80820	0.33481	292.33240	0.29233	334.808	17.85	0.38	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	329.25600	0.32926	287.51060	0.28751	329.256	17.89	0.37	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	323.79640	0.32380	282.76860	0.28277	323.796	17.93	0.37	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	866.79640	0.86680	980.36860	0.98037	866.796	17.93	0.63	0.00	0	20,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	888.77660	0.88878	1,003.40630	1.00341	888.777	18.00	0.64	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	910.96060	0.91096	1,026.62010	1.02662	910.961	18.06	0.65	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	978.67090	0.97867	1,097.29840	1.09730	978.671	18.24	0.67	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	1,048.06750	1.04807	1,169.43760	1.16944	1,048.068	18.43	0.69	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	252.19660	0.25220	220.69530	0.22070	252.197	18.56	0.30	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	1,103.11420	1.10311	1,226.49410	1.22649	1,103.114	18.58	0.70	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	1,111.05250	1.11105	1,234.70870	1.23471	1,111.053	18.60	0.71	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	1,119.00870	1.11901	1,242.93910	1.24294	1,119.009	18.62	0.71	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	1,126.98000	1.12698	1,251.18500	1.25118	1,126.980	18.64	0.71	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	213.84800	0.21385	187.53970	0.18754	213.848	18.97	0.26	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,289.95510	1.28996	1,419.18650	1.41919	1,289.955	19.06	0.75	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,340.06020	1.34006	1,470.64330	1.47064	1,340.060	19.18	0.76	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,356.87590	1.35688	1,487.89470	1.48789	1,356.876	19.22	0.76	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,365.30600	1.36531	1,496.53850	1.49654	1,365.306	19.25	0.76	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	186.15860	0.18616	163.63530	0.16364	186.159	19.33	0.23	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,416.16780	1.41617	1,548.65260	1.54865	1,416.168	19.37	0.77	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,424.68990	1.42469	1,557.37410	1.55737	1,424.690	19.39	0.78	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	178.77760	0.17878	157.10180	0.15710	178.778	19.43	0.22	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,527.95760	1.52796	1,662.02860	1.66203	1,527.958	19.64	0.79	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	154.38950	0.15439	135.07200	0.13507	154.390	19.79	0.19	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	148.02030	0.14802	129.55480	0.12955	148.020	19.88	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	146.77850	0.14678	128.47980	0.12848	146.779	19.90	0.19	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	141.92610	0.14193	124.27860	0.12428	141.926	19.97	0.18	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	139.56490	0.13956	122.23180	0.12223	139.565	20.00	0.18	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	137.24350	0.13724	120.22310	0.12022	137.244	20.04	0.18	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	124.15540	0.12416	108.89530	0.10890	124.155	20.24	0.16	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	109.65100	0.10965	96.34040	0.09634	109.651	20.50	0.14	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	107.85900	0.10786	94.79050	0.09479	107.859	20.54	0.14	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	102.67300	0.10267	90.30340	0.09030	102.673	20.64	0.14	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	95.39700	0.09540	84.00500	0.08400	95.397	20.80	0.13	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	93.85900	0.09386	82.67310	0.08267	93.859	20.83	0.13	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	84.49620	0.08450	74.56710	0.07457	84.496	21.06	0.11	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	73.78000	0.07378	65.28080	0.06528	73.780	21.36	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	69.26980	0.06927	61.36950	0.06137	69.270	21.49	0.10	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	59.29040	0.05929	52.73800	0.05274	59.290	21.84	0.08	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	58.38620	0.05839	51.96960	0.05197	58.386	21.88	0.08	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	44.98360	0.04498	40.17500	0.04018	44.984	22.55	0.06	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	44.67610	0.04468	39.89570	0.03990	44.676	22.57	0.06	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	43.17560	0.04318	38.53530	0.03854	43.176	22.67	0.06	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	41.45690	0.04146	36.97500	0.03697	41.457	22.79	0.06	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	41.17870	0.04118	36.72310	0.03672	41.179	22.81	0.06	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	40.90280	0.04090	36.47250	0.03647	40.903	22.83	0.06	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	37.51560	0.03752	33.39820	0.03340	37.516	23.08	0.05	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	35.83670	0.03584	31.87420	0.03187	35.837	23.22	0.05	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	31.53260	0.03153	27.96820	0.02797	31.533	23.61	0.04	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	23.33210	0.02333	20.05780	0.02006	23.332	24.60	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	16.47280	0.01647	13.05180	0.01305	16.473	24.89	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			13.97260	13.97260	13.81780	13.81780		16.88	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	482.45380	0.48245	566.88500	0.56688	482.454	16.78	0.45	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	550.00730	0.55001	641.40930	0.64141	550.007	16.98	0.49	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			13.97610	13.97610	13.82120	13.82120		17.01	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	143.52670	0.14353	179.33450	0.17933	143.527	15.71	0.20	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	677.51720	0.67752	777.87850	0.77788	677.517	17.41	0.54	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	710.18120	0.71018	812.61380	0.81261	710.181	17.51	0.56	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	314.43110	0.31443	277.02780	0.27703	314.431	18.36	0.34	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	176.05180	0.17605	155.18170	0.15518	176.052	19.88	0.21	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	132.93310	0.13293	117.61160	0.11761	132.933	20.48	0.16	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			13.98300	13.98300	13.82800	13.82800		17.00	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			13.98820	13.98820	13.96510	13.96510		17.05	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	435.66180	0.43566	0.00000	0.00000	435.662	16.68	0.41	578,434.44	100	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	425.49040	0.42549	0.00000	0.00000	425.490	17.74	0.42	591,362.70	100	100.00
\$ / R	On 26/04/2019	Any day expiry			14.02470	14.02470	13.86900	13.86900		17.12	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.03160	14.03160	13.87590	13.87590		17.18	0.00	0.00	0	1,280.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	180.48080	0.18048	219.03980	0.21904	180.481	15.84	0.21	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	886.51100	0.88651	795.24280	0.79524	886.511	16.31	0.67	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	719.71510	0.71972	816.73380	0.81673	719.715	17.46	0.52	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	751.51690	0.75152	850.44710	0.85045	751.517	17.55	0.53	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	359.35340	0.35935	322.00350	0.32200	359.353	18.63	0.34	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	217.79270	0.21779	195.17110	0.19517	217.793	20.02	0.22	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	172.61160	0.17261	155.18860	0.15519	172.612	20.54	0.18	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.08540	14.08540	13.92890	13.92890		17.33	0.00	0.00	0	55.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	213.89840	0.21390	254.18680	0.25419	213.898	15.97	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	755.57240	0.75557	850.19630	0.85020	755.572	17.50	0.50	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	786.70970	0.78671	883.13100	0.88313	786.710	17.58	0.51	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	397.01180	0.39701	360.24300	0.36024	397.012	18.88	0.34	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	253.50570	0.25351	229.94300	0.22994	253.506	20.15	0.23	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	205.44960	0.20545	186.95060	0.18695	205.450	20.65	0.19	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.09060	14.09060	13.93400	13.93400		17.31	0.00	0.00	0	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.10970	14.10970	13.95290	13.95290		17.39	0.00	2,694,952.70	191	18,736.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	7.35550	0.00736	8.27140	0.00827	7.355	17.15	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	82.32490	0.08232	100.88920	0.10089	82.325	15.63	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	163.31890	0.16332	195.77150	0.19577	163.319	15.81	0.18	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	221.67620	0.22168	262.32950	0.26233	221.676	15.99	0.22	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	227.33190	0.22733	268.72780	0.26873	227.332	16.00	0.22	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	302.70960	0.30271	353.34820	0.35335	302.710	16.19	0.28	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	561.80440	0.56180	640.84870	0.64085	561.804	16.97	0.41	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	588.23020	0.58823	669.24670	0.66925	588.230	17.05	0.42	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	772.59560	0.77260	700.79410	0.70079	772.596	17.20	0.55	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	601.42110	0.60142	545.50940	0.54551	601.421	17.91	0.46	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	549.28410	0.54928	498.32850	0.49833	549.284	18.17	0.43	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	1,054.27150	1.05427	1,161.59560	1.16160	1,054.271	18.25	0.58	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	479.87610	0.47988	436.35240	0.43635	479.876	18.57	0.38	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	411.75070	0.41175	375.09300	0.37509	411.751	19.06	0.34	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	311.00980	0.31101	282.64460	0.28264	311.010	19.92	0.27	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	281.27840	0.28128	255.90120	0.25590	281.278	20.17	0.24	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	263.19750	0.26320	239.64830	0.23965	263.198	20.33	0.23	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	251.86110	0.25186	229.46040	0.22946	251.861	20.44	0.22	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	107.09380	0.10709	102.18730	0.10219	107.094	23.90	0.10	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.12010	14.12010	13.96320	13.96320		17.39	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	1,122.61010	1.12261	1,232.15940	1.23216	1,122.610	18.40	0.59	0.00	0	20,000.00



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	146.29960	0.14630	137.53830	0.13754	146.300	22.32	0.13	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.13400	14.13400	13.97690	13.97690		17.50	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	240.39020	0.24039	282.69430	0.28269	240.390	16.04	0.23	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	786.46760	0.78647	879.09200	0.87909	786.468	17.58	0.49	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	817.19870	0.81720	911.50600	0.91151	817.199	17.66	0.50	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	429.76000	0.42976	392.78510	0.39279	429.760	19.18	0.34	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	285.48140	0.28548	260.53870	0.26054	285.481	20.38	0.24	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	236.95850	0.23696	216.80090	0.21680	236.958	20.86	0.20	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.13920	14.13920	13.98200	13.98200		17.48	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.14270	14.14270	13.98550	13.98550		17.50	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	400.55330	0.40055	464.42310	0.46442	400.553	16.41	0.32	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	231.40790	0.23141	212.12280	0.21212	231.408	21.00	0.20	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.19130	14.19130	14.03350	14.03350		17.62	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	268.90000	0.26890	313.02250	0.31302	268.900	16.10	0.23	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	818.06020	0.81806	908.71320	0.90871	818.060	17.62	0.47	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	848.37440	0.84837	940.60050	0.94060	848.374	17.70	0.48	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	467.99240	0.46799	430.55020	0.43055	467.992	19.42	0.34	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	322.24930	0.32225	296.02420	0.29602	322.249	20.55	0.25	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	273.32070	0.27332	251.55160	0.25155	273.321	21.02	0.21	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.19300	14.19300	14.03520	14.03520		17.63	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.21380	14.21380	14.05580	14.05580		17.63	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	1,004.03780	1.00404	1,102.20230	1.10220	1,004.038	18.05	0.52	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	315.64150	0.31564	290.73550	0.29074	315.642	20.78	0.24	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.24330	14.24330	14.08500	14.08500		17.74	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	293.51440	0.29351	338.89520	0.33890	293.514	16.16	0.23	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	844.08410	0.84408	933.25790	0.93326	844.084	17.66	0.46	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	874.27070	0.87427	964.71800	0.96472	874.271	17.74	0.47	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	495.05620	0.49506	457.27160	0.45727	495.056	19.65	0.34	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	350.39580	0.35040	323.08970	0.32309	350.396	20.74	0.25	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	300.69640	0.30070	277.80820	0.27781	300.696	21.21	0.22	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.24850	14.24850	14.09010	14.09010		17.72	0.00	0.00	0	55.00
\$ / R	On 05/09/2019	Any day expiry			14.25370	14.25370	14.09530	14.09530		17.73	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	144.48860	0.14449	130.29730	0.13030	144.489	24.43	0.11	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.27310	14.27310	14.11450	14.11450		17.73	0.00	0.00	0	14,099.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	11.95580	0.01196	12.75480	0.01275	11.956	15.38	0.02	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	161.08440	0.16108	196.25370	0.19625	161.084	15.35	0.15	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	691.82190	0.69182	771.91910	0.77192	691.822	17.20	0.40	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	724.58420	0.72458	806.56220	0.80656	724.584	17.30	0.41	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	792.26120	0.79226	877.91720	0.87792	792.261	17.48	0.44	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.14	Put	821.28690	0.82129	908.21140	0.90821	821.287	17.56	0.45	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	862.71810	0.86272	951.30660	0.95131	862.718	17.67	0.46	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	935.39280	0.93539	1,027.17770	1.02718	935.393	17.85	0.48	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.72	Put	1,187.93850	1.18794	1,289.99690	1.29000	1,187.939	18.41	0.54	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,668.07940	1.66808	1,784.89230	1.78489	1,668.079	19.39	0.64	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 16/09/2019	Foreign Exchange Future	15.56	Put	1,808.53680	1.80854	1,927.93150	1.92793	1,808.537	19.66	0.66	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	459.41920	0.45942	423.90180	0.42390	459.419	20.09	0.31	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	271.82920	0.27183	256.46680	0.25647	271.829	21.90	0.19	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	242.40210	0.24240	229.68030	0.22968	242.402	22.66	0.17	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	229.44100	0.22944	217.87430	0.21787	229.441	23.05	0.16	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	224.83430	0.22483	213.67690	0.21368	224.834	23.20	0.16	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	206.10740	0.20611	196.60980	0.19661	206.107	23.87	0.14	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	197.84710	0.19785	182.97680	0.18298	197.847	24.20	0.14	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	187.02630	0.18703	169.15330	0.16915	187.026	24.35	0.13	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.67	Call	183.42570	0.18343	165.85090	0.16585	183.426	24.35	0.13	0.00	0	141,127.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	133.17490	0.13317	119.88510	0.11989	133.175	24.35	0.10	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.29770	14.29770	14.13890	14.13890		17.81	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	316.34730	0.31635	362.77800	0.36278	316.347	16.21	0.24	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	866.84670	0.86685	954.96890	0.95497	866.847	17.65	0.45	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	896.80490	0.89680	986.01950	0.98602	896.805	17.73	0.46	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	525.75460	0.52575	486.47860	0.48648	525.755	19.81	0.34	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	380.64970	0.38065	352.31010	0.35231	380.650	20.86	0.26	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	328.67840	0.32868	304.61900	0.30462	328.678	21.34	0.22	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.30130	14.30130	14.14230	14.14230		17.82	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.35230	14.35230	14.19290	14.19290		17.90	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	338.67650	0.33868	385.92590	0.38593	338.677	16.27	0.24	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	888.64150	0.88864	976.06180	0.97606	888.641	17.67	0.44	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	918.39930	0.91840	1,006.74370	1.00674	918.399	17.74	0.45	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	549.27130	0.54927	509.44350	0.50944	549.271	20.01	0.33	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	406.40930	0.40641	377.57440	0.37757	406.409	21.03	0.26	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	355.43830	0.35544	331.44330	0.33144	355.438	21.51	0.23	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.40330	14.40330	14.24340	14.24340		17.96	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	357.62610	0.35763	404.99950	0.40500	357.626	16.31	0.24	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	906.86880	0.90687	993.31980	0.99332	906.869	17.67	0.43	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	936.44270	0.93644	1,024.18330	1.02418	936.443	17.74	0.44	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	572.80430	0.57280	533.54530	0.53355	572.804	20.13	0.33	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	431.26290	0.43126	402.44630	0.40245	431.263	21.14	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	380.82030	0.38082	359.02420	0.35902	380.820	21.61	0.23	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.40860	14.40860	14.24860	14.24860		17.95	0.00	0.00	0	55.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.42910	14.42910	14.26910	14.26910		18.05	0.00	0.00	0	9,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	71.93340	0.07193	94.20660	0.09421	71.933	13.86	0.07	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	627.82340	0.62782	697.54720	0.69755	627.823	16.93	0.34	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	390.49000	0.39049	370.74560	0.37075	390.490	21.75	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	177.31740	0.17732	161.53970	0.16154	177.317	24.13	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.46310	14.46310	14.30270	14.30270		18.08	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	376.08000	0.37608	426.10050	0.42610	376.080	16.34	0.24	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	926.70820	0.92671	1,014.31020	1.01431	926.708	17.71	0.42	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	956.12310	0.95612	1,044.98210	1.04498	956.123	17.78	0.43	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	601.45010	0.60145	564.46190	0.56446	601.450	20.32	0.33	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	463.01250		0.46301		435.76950	0.43577	463.013	21.32	0.26	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	415.07650		0.41508		395.80610	0.39581	415.077	21.83	0.24	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.46690		14.46690		14.30640	14.30640		18.15	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.52170		14.52170		14.36060	14.36060		18.20	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.58020		14.58020		14.41850	14.41850		18.33	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.60670		14.60670		14.44470	14.44470		18.35	0.00	0.00	0	3,966.00
\$ / R	On 02/04/2020	Any day expiry			14.63880		14.63880		14.47650	14.47650		18.42	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			14.68980		14.68980		14.52690	14.52690		18.49	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			14.75400		14.75400		14.59040	14.59040		18.56	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			14.77290		14.77290		14.60910	14.60910		18.56	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.85980		14.85980		14.69510	14.69510		18.66	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.95050		14.95050		14.78480	14.78480		18.75	0.00	0.00	0	0.00
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.79830		13.79830		13.64580	13.64580		16.53	0.00	1,241,847.00	90	439.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			13.95700		13.95700		13.80240	13.80240		16.79	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.10970		14.10970		13.95290	13.95290		17.39	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.27310		14.27310		14.11450	14.11450		17.73	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.42910		14.42910		14.26910	14.26910		18.05	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.60670		14.60670		14.44470	14.44470		18.35	0.00	0.00	0	0.00
£ / R	On 30/11/2018	Any day expiry			17.56190		17.56190		17.42680	17.42680		13.76	0.00	228,304.70	13	0.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.59010		17.59010		17.44960	17.44960		16.11	0.00	0.00	0	417,924.00
£ / R	On 14/12/2018	Foreign Exchange Future	19.30	Call	6.36100		0.00636		5.85530	0.00586	6.361	23.21	0.02	0.00	0	200.00
£ / R	On 31/01/2019	Any day expiry			17.74210		17.74210		17.59660	17.59660		16.31	0.00	0.00	0	27.00
£ / R	On 18/03/2019	Foreign Exchange Future			17.88330		17.88330		17.73650	17.73650		16.45	0.00	715,332.00	40	12,349.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	703.46890		0.70347		788.22680	0.78823	703.469	16.53	0.51	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	274.83760		0.27484		0.00000	0.00000	274.838	17.38	0.28	19,754,514.85	4,000	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,543.74230		1.54374		1,664.75910	1.66476	1,543.742	17.57	0.75	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	123.67480		0.12367		110.62040	0.11062	123.675	18.33	0.14	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	106.40360		0.10640		95.48610	0.09549	106.404	18.47	0.12	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	36.81710		0.03682		35.77240	0.03577	36.817	19.48	0.05	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			17.91790		17.91790		17.77060	17.77060		16.53	0.00	0.00	0	24.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.15930		18.15930		18.00920	18.00920		16.70	0.00	0.00	0	5,539.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.45640		18.45640		18.30390	18.30390		17.23	0.00	0.00	0	11,480.00
£ / R	On 13/12/2019	Foreign Exchange Future			18.74000		18.74000		18.58590	18.58590		17.60	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.05930		19.05930		18.90280	18.90280		18.11	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.12158		0.12158		0.12055	0.12055		29.30	0.00	0.00	0	6,905.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12403		0.12403		0.12297	0.12297		20.68	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12634		0.12634		0.12525	0.12525		22.82	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.12888		0.12888		0.12776	0.12776		22.58	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13134		0.13134		0.13020	0.13020		23.00	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13736		0.13736		0.13617	0.13617		23.04	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 30/11/2018	Any day expiry			15.62730		15.62730		15.52440	15.52440		10.33	0.00	578,210.10	37	0.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.65760		15.65760		15.54880	15.54880		15.11	0.00	0.00	0	121,441.00
€ / R	On 21/12/2018	Any day expiry			15.67920		15.67920		15.57020	15.57020		14.59	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	308.98590		0.30899		390.77500	0.39078	308.986	14.97	0.60	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry			15.73020		15.73020		15.61970	15.61970		14.07	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	339.71830		0.33972		421.84410	0.42184	339.718	14.34	0.56	0.00	0	13,000.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.97490		15.97490		15.86110	15.86110		15.47	0.00	7,715,876.70	483	37,087.00
€ / R	On 18/03/2019	Foreign Exchange Future	15.60	Put	349.63790		0.34964		400.20650	0.40021	349.638	15.05	0.37	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	527.37160		0.52737		480.54930	0.48055	527.372	15.56	0.51	0.00	0	650.00
€ / R	On 18/03/2019	Foreign Exchange Future	17.33	Put	1,539.13780		1.53914		1,636.57340	1.63657	1,539.138	17.96	0.78	0.00	0	462.00
€ / R	On 18/03/2019	Foreign Exchange Future	19.65	Call	28.30090		0.02830		25.44770	0.02545	28.301	21.05	0.04	0.00	0	462.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.27680		16.27680		16.15930	16.15930		16.15	0.00	0.00	0	4,942.00
€ / R	On 14/08/2019	Any day expiry			16.49080		16.49080		16.37120	16.37120		16.34	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	1,235.71730		1.23572		1,319.02960	1.31903	1,235.717	17.02	0.56	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	247.41960		0.24742		237.30210	0.23730	247.420	20.48	0.18	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.60740		16.60740		16.48710	16.48710		16.40	0.00	14,797,193.40	891	9,050.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	446.36390		0.44636		426.88900	0.42689	446.364	18.98	0.28	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.91790		16.91790		16.79480	16.79480		16.67	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	95.80830		0.09581		112.12540	0.11213	95.808	15.18	0.08	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	709.90170		0.70990		781.66420	0.78166	709.902	15.65	0.36	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	388.12230		0.38812		385.23600	0.38524	388.122	21.15	0.21	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.22290		17.22290		17.09800	17.09800		17.00	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.46000		97.46000		97.43000	97.43000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			608.83700		608.83700		609.36700	609.36700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			619.52800		619.52800		620.07200	620.07200			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			631.83300		631.83300		632.40600	632.40600			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			703.01700		703.01700		704.32900	704.32900			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			715.36100		715.36100		716.70200	716.70200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			729.57000		729.57000		730.95800	730.95800			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			637.88500		637.88500		639.50600	639.50600			0.00	0.00	0	910.00
ALBI	On 02/05/2019	Index Future			649.08500		649.08500		650.74100	650.74100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			661.97800		661.97800		663.68500	663.68500			0.00	0.00	0	0.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future			10.06860		10.06860		9.99310	9.99310		12.36	0.00	0.00	0	19,696.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.20090		10.20090		10.12410	10.12410		12.79	0.00	0.00	0	324.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.32970		10.32970		10.25090	10.25090		13.33	0.00	0.00	0	4,934.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.46900		10.46900		10.38900	10.38900		13.88	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.60220		10.60220		10.52020	10.52020		14.19	0.00	0.00	0	0.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.75350		10.75350		10.67060	10.67060		14.67	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
CAD/ R	On 14/12/2018	Foreign Exchange Future		10.35840	10.35840		10.28850	10.28850		13.19	0.00	0.00	0	700.00
CAD/ R	On 18/03/2019	Foreign Exchange Future		10.49990	10.49990		10.42810	10.42810		13.88	0.00	0.00	0	250.00
CAD/ R	On 14/06/2019	Foreign Exchange Future		10.63100	10.63100		10.55720	10.55720		14.47	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future		10.64710	10.64710		10.57280	10.57280		14.88	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future		10.78530	10.78530		10.70860	10.70860		15.31	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future		10.91970	10.91970		10.84080	10.84080		15.70	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future		98.44000	98.44000		78.25000	78.25000			0.00	0.00	0	10,000.00
CHF / R	On 14/12/2018	Foreign Exchange Future		13.82000	13.82000		13.71290	13.71290		14.87	0.00	0.00	0	1,266.00
CHF / R	On 18/03/2019	Foreign Exchange Future		14.11660	14.11660		14.00450	14.00450		15.97	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future		14.39750	14.39750		14.28240	14.28240		16.84	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future		14.70440	14.70440		14.58770	14.58770		17.61	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future		14.99400	14.99400		14.87470	14.87470		18.04	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future		15.61370	15.61370		15.49110	15.49110		18.58	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future		1.98560	1.98560		1.96670	1.96670		14.48	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future		2.00280	2.00280		1.98440	1.98440		14.69	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future		2.02140	2.02140		2.00300	2.00300		15.05	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future		2.10650	2.10650		2.09140	2.09140		14.15	0.00	0.00	0	140.00
DKK / R	On 18/03/2019	Foreign Exchange Future		2.14970	2.14970		2.13400	2.13400		14.69	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future		2.19180	2.19180		2.17600	2.17600		15.23	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future		2.23730	2.23730		2.22100	2.22100		15.70	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future		2.35880	2.35880		2.34140	2.34140		16.36	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.40890	2.40890		2.39080	2.39080		16.83	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		11.05767	77.61433		11.01784	77.84523			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.15578	75.18599		11.11453	75.42157			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.25352	76.68027		11.21040	76.92279			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

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 07/02/2019	Bond Future		11.27767	79.84357		11.24293	80.07293			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.37552	76.98492		11.33952	77.21897			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.47132	78.51557		11.43372	78.75652			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		631.36700	631.36700		633.01200	633.01200			0.00	0.00	0	454.00
GOVI	On 02/05/2019	GOVI		642.45400	642.45400		644.13200	644.13200			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		655.21400	655.21400		656.94500	656.94500			0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future		1.76450	1.76450		1.74500	1.74500		15.78	0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.78910	1.78910		1.76920	1.76920		16.93	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.81160	1.81160		1.79130	1.79130		17.23	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.40081	132.40081		132.38471	132.38471			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.75538	134.75538		134.74011	134.74011			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.41690	137.41690		137.40520	137.40520			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		100.44814	100.44814		100.43568	100.43568			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		101.16134	101.16134		101.14961	101.14961			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		103.19458	103.19458		103.18545	103.18545			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		102.49510	102.49510		102.48240	102.48240			0.00	0.00	0	6,770.00
I2033	On 02/05/2019	Bond Future		103.17246	103.17246		103.16027	103.16027			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future		105.24595	105.24595		105.23647	105.23647			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		119.69879	119.69879		119.95530	119.95530			0.00	0.00	0	9,912.00
I2038	On 02/05/2019	Bond Future		121.82757	121.82757		122.08959	122.08959			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.22345	124.22345		124.49422	124.49422			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		113.54967	113.54967		114.07002	114.07002			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		113.88307	113.88307		114.41352	114.41352			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.17200	116.17200		116.71642	116.71642			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		117.56296	117.56296		117.79338	117.79338			0.00	0.00	0	10,349.00
I2050	On 02/05/2019	Bond Future		119.65377	119.65377		119.88926	119.88926			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.23992	120.23992		120.48359	120.48359			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		253.64700	253.64700		253.73700	253.73700			0.00	0.00	0	528.00

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 02/05/2019	Index Future		258.15700	258.15700		258.25100	258.25100			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.34500	263.34500		263.44800	263.44800			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	20,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future		7.01000	92.99000		7.01000	92.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
KES / R	On 14/12/2018	Foreign Exchange Future		0.13440	0.13440		0.13280	0.13280			0.00	0.00	0	0.00
KES / R	On 18/03/2019	Foreign Exchange Future		0.13350	0.13350		0.13270	0.13270			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13220	0.13220		0.13240	0.13240			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13130	0.13130		0.13220	0.13220			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13060	0.13060		0.13100	0.13100			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.12990	0.12990		0.12980	0.12980			0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future		1.60870	1.60870		1.60250	1.60250		13.18	0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.63400	1.63400		1.62770	1.62770		14.02	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.65860	1.65860		1.65210	1.65210		14.31	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future		9.46410	9.46410		9.36560	9.36560		12.44	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.58830	9.58830		9.48870	9.48870		13.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.71020	9.71020		9.60840	9.60840		13.55	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		9.84170	9.84170		9.73760	9.73760		14.34	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.32760	10.32760		10.21770	10.21770		15.35	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.46890	10.46890		10.35730	10.35730		15.85	0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future		1.31050	1.31050		1.30060	1.30060			0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.31810	1.31810		1.30450	1.30450			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.32430	1.32430		1.30820	1.30820			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/12/2018	Foreign Exchange Future		1.27480	1.27480		1.27880	1.27880			0.00	0.00	0	250.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.28130	1.28130		1.28500	1.28500			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.28700	1.28700		1.29070	1.29070			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.29310	1.29310		1.29680	1.29680			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.29880	1.29880		1.30250	1.30250			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.30480	1.30480		1.30860	1.30860			0.00	0.00	0	0.00
QUANTO € / \$	On 14/12/2018	Foreign Exchange Future		1.13480	1.13480		1.13950	1.13950			0.00	0.00	0	55.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future		1.14460	1.14460		1.14920	1.14920			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future		1.15360	1.15360		1.15810	1.15810			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future		1.16350	1.16350		1.16810	1.16810			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future		1.17250	1.17250		1.17700	1.17700			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future		1.17910	1.17910		1.18370	1.18370			0.00	0.00	0	0.00
R / ¥EN	On 14/12/2018	Foreign Exchange Future		8.22520	8.22520	0.12135	8.29550	8.29550		18.98	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
R186	On 07/02/2019	Bond Future			8.97661		109.96111		8.94114	110.16906		6.51	0.00	433,246,773.40	3,940	70,092.00
R186	On 07/02/2019	Bond Future	8.30	Call	108.51000		0.10851	156.97000	0.15697	108.510	5.98	0.08	0.00	0	210.00	
R186	On 07/02/2019	Bond Future	8.50	Call	267.44000		0.26744	343.21000	0.34321	267.440	6.12	0.17	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	8.77	Call	704.99000		0.70499	829.53000	0.82953	704.990	6.35	0.35	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.10	Put	925.83000		0.92583	896.18000	0.89618	925.830	6.59	0.40	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.20	Call	2,018.04000		2.01804	2,204.20000	2.20420	2,018.040	6.67	0.66	0.00	0	3,000.00	
R186	On 07/02/2019	Bond Future	9.23	Call	2,136.75000		2.13675	2,324.84000	2.32484	2,136.750	6.69	0.68	0.00	0	3,000.00	
R186	On 07/02/2019	Bond Future	9.27	Call	2,300.90000		2.30090	2,490.25000	2.49025	2,300.900	6.73	0.71	0.00	0	1,170.00	
R186	On 07/02/2019	Bond Future	9.30	Put	556.02000		0.55602	537.56000	0.53756	556.020	6.77	0.27	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future	9.38	Call	2,779.51000		2.77951	2,969.08000	2.96908	2,779.510	6.87	0.77	0.00	0	6,000.00	
R186	On 07/02/2019	Bond Future	9.50	Put	325.72000		0.32572	307.22000	0.30722	325.720	7.01	0.18	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future	9.90	Put	104.86000		0.10486	97.54000	0.09754	104.860	7.52	0.07	0.00	0	1,000.00	
R186	On 07/02/2019	Bond Future	9.92	Put	98.92000		0.09892	91.95000	0.09195	98.920	7.55	0.06	0.00	0	1,170.00	
R186	On 02/05/2019	Bond Future			9.03259		111.89208	8.99538	112.10464		6.66	0.00	682,541,688.00	6,100	3,050.00	
R186	On 02/05/2019	Bond Future	8.50	Call	687.09000		0.68709	779.84000	0.77984	687.090	6.26	0.26	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	8.62	Call	904.21000		0.90421	1,013.23000	1.01323	904.210	6.37	0.31	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	8.65	Call	964.39000		0.96439	1,077.38000	1.07738	964.390	6.39	0.33	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	8.70	Call	1,070.28000		1.07028	1,189.93000	1.18993	1,070.280	6.44	0.35	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	8.80	Call	1,300.11000		1.30011	0.00000	0.00000	1,300.110	6.52	0.40	334,106,646.84	7,500	7,500.00	
R186	On 02/05/2019	Bond Future	9.00	Call	1,834.60000		1.83460	1,996.97000	1.99697	1,834.600	6.66	0.49	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.20	Call	2,473.78000		2.47378	2,649.47000	2.64947	2,473.780	6.82	0.59	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	9.25	Call	2,647.96000		2.64796	2,826.40000	2.82640	2,647.960	6.86	0.61	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	9.30	Call	2,832.41000		2.83241	3,010.09000	3.01009	2,832.410	6.92	0.63	0.00	0	200.00	
R186	On 02/05/2019	Bond Future	9.75	Put	695.06000		0.69506	661.07000	0.66107	695.060	7.47	0.22	0.00	0	7,000.00	
R186	On 02/05/2019	Bond Future	9.96	Put	516.00000		0.51600	489.54000	0.48954	516.000	7.75	0.17	0.00	0	90.00	
R186	On 02/05/2019	Bond Future	10.02	Put	469.46000		0.46946	449.36000	0.44936	469.460	7.80	0.16	0.00	0	3,250.00	
R186	On 02/05/2019	Bond Future	10.07	Put	426.43000		0.42643	418.74000	0.41874	426.430	7.80	0.14	0.00	0	200.00	
R186	On 01/08/2019	Bond Future			9.07977		108.81308	9.04018	109.03303		6.70	0.00	0.00	0	0.00	
R186	On 01/08/2019	Bond Future	8.30	Call	633.68000		0.63368	721.12000	0.72112	633.680	5.99	0.21	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	9.05	Call	2,314.10000		2.31410	2,505.39000	2.50539	2,314.100	6.75	0.50	0.00	0	6,000.00	
R186	On 01/08/2019	Bond Future	10.08	Put	865.86000		0.86586	877.47000	0.87747	865.860	7.97	0.21	0.00	0	6,000.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			299.06121		299.06121	299.02681	299.02681			0.00	0.00	0	2,355.00	
R197	On 02/05/2019	Bond Future			304.37923		304.37923	304.34672	304.34672			0.00	0.00	0	0.00	
R197	On 01/08/2019	Bond Future			302.93653		302.93653	302.91203	302.91203			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			232.13610		232.13610	231.29436	231.29436			0.00	0.00	0	8,990.00	



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 02/05/2019	Bond Future		236.26400	236.26400		235.40927	235.40927			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future		236.99683	236.99683		236.13160	236.13160			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 07/02/2019	Bond Future		8.27751	101.74394		8.25181	101.82988		3.04	0.00	206,031,478.50	2,025	62,183.00
R2023	On 02/05/2019	Bond Future		8.31424	99.60084		8.28649	99.68911		3.56	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future		8.33008	101.57998		8.29914	101.67288		3.48	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future		9.43102	90.60893		9.40091	90.79888		9.07	0.00	14,497,428.80	160	55,285.00
R2030	On 07/02/2019	Bond Future	8.90	Call	264.08000	0.26408	311.20000	0.31120	264.080	8.32	0.16	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	725.24000	0.72524	805.12000	0.80512	725.240	8.71	0.33	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	9.60	Call	2,024.66000	2.02466	2,168.04000	2.16804	2,024.660	9.19	0.62	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,351.20000	2.35120	2,500.49000	2.50049	2,351.200	9.28	0.67	0.00	0	4,000.00
R2030	On 07/02/2019	Bond Future	10.20	Put	218.28000	0.21828	192.85000	0.19285	218.280	10.15	0.11	0.00	0	4,000.00
R2030	On 02/05/2019	Bond Future		9.49007	92.20045		9.45881	92.39444		9.20	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	713.85000	0.71385	786.57000	0.78657	713.850	8.53	0.24	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,905.59000	1.90559	2,042.23000	2.04223	1,905.590	9.10	0.47	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	815.46000	0.81546	780.00000	0.78000	815.460	10.14	0.23	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future		9.54564	90.02717		9.51274	90.22771		9.22	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future		9.64360	92.78643		9.60846	93.02662		9.92	0.00	26,072,986.83	281	42,380.00
R2032	On 02/05/2019	Bond Future		9.70240	90.25904		9.66602	90.50420		10.37	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future		9.75617	92.05297		9.71813	92.30568		9.92	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.76943	96.86304		9.72920	97.16914		10.56	0.00	0.00	0	71,612.00
R2035	On 02/05/2019	Bond Future		9.82547	94.06384		9.78393	94.37611		11.09	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future		9.87777	95.93308		9.83451	96.25426		10.61	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.83529	89.11791		9.79505	89.42601		11.62	0.00	0.00	0	55,962.00
R2037	On 02/05/2019	Bond Future		9.89367	90.68323		9.85215	90.99752		11.65	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future		9.95016	88.22955		9.90695	88.55272		11.70	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future		9.89476	92.44257		9.85965	92.73183		12.01	0.00	0.00	0	33,526.00
R2040	On 02/05/2019	Bond Future		9.95250	94.06635		9.91629	94.36144		12.05	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/05/2019	Bond Future	9.60	Call	1,613.70000		1.61370	1,723.13000	1.72313	1,613.700		11.53	0.35	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	4,048.75000		4.04875	4,258.00000	4.25800	4,048.750		12.30	0.62	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.00855		91.42953	9.97085	91.73328			12.14	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			9.90258		89.68650	9.86746	89.98137			12.61	0.00	0.00	0	37,176.00
R2044	On 02/05/2019	Bond Future			9.95770		91.26188	9.92151	91.56267			12.67	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.01111		88.69451	9.97349	89.00393			12.77	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			9.88863		93.16303	9.85352	93.46587			12.45	0.00	0.00	0	109,114.00
R2048	On 02/05/2019	Bond Future			9.93877		90.36225	9.90262	90.67118			13.13	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			9.98571		92.15801	9.94820	92.47567			12.62	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			5.91594		101.73486	5.86345	101.78183			0.30	0.00	0.00	0	16,719.00
R207	On 02/05/2019	Bond Future			5.32328		103.52152	5.25163	103.57019			0.34	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.73323		101.93599	3.61506	101.98860			0.19	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.17879		101.65916	7.12368	101.76579			1.11	0.00	0.00	0	17,015.00
R208	On 02/05/2019	Bond Future			7.11029		100.04332	7.04755	100.15266			1.43	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.95673		102.03137	6.88211	102.14581			1.31	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.70631		73.71704	9.66607	73.97827			11.87	0.00	1,916,643.04	26	121,794.00
R209	On 07/02/2019	Bond Future	9.04	Call	164.73000		0.16473	199.34000	0.19934	164.730		10.63	0.10	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	1,008.25000		1.00825	1,109.66000	1.10966	1,008.250		11.57	0.40	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	499.02000		0.49902	431.27000	0.43127	499.020		12.70	0.21	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.75693		71.86249	9.71550	72.12886			12.53	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	1,171.94000		1.17194	1,277.55000	1.27755	1,171.940		11.98	0.33	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	3,016.74000		3.01674	3,208.02000	3.20802	3,016.740		12.80	0.60	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.71	Put	644.33000		0.64433	592.90000	0.59290	644.330		14.33	0.17	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.80310		73.29075	9.76012	73.56455			12.06	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	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/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future	186.74876		186.74876		186.72590	186.72590			0.00	0.00	0	3,308.00
R210	On 02/05/2019	Bond Future	187.51383		187.51383		187.49225	187.49225			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	191.28275		191.28275		191.26606	191.26606			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	155.79105		155.79105		155.77313	155.77313			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.56163		158.56163		158.54471	158.54471			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.67723		161.67723		161.66452	161.66452			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	9.53290		85.26900		9.49260	85.51895		9.54	0.00	0.00	0	32,397.00
R213	On 02/05/2019	Bond Future	9.58666		83.21696		9.54499	83.47192		10.14	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.63570		84.87053		9.59217	85.13307		9.77	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.87333		72.87296		9.83825	73.10967		12.78	0.00	0.00	0	29,921.00
R214	On 02/05/2019	Bond Future	9.92318		70.85673		9.88708	71.09824		13.43	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	9.96978		72.26480		9.93234	72.51318		12.90	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	10.06140		10.06140		9.95880	9.95880		13.45	0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future	10.20160		10.20160		10.09680	10.09680		14.23	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.33920		10.33920		10.23260	10.23260		14.75	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.63360		2.63360		2.62590	2.62590		18.66	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.53360		2.53360		2.52780	2.52780		19.63	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.45150		2.45150		2.44310	2.44310		20.32	0.00	0.00	0	0.00

**Total for Derivatives :** 2,430,600,840.70    75,421    11 422 552.00

**Grand Total:** 2,430,600,840.70    75,421    11 422 552.00