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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/12/2018

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 20/12/2018	Any day expiry	14.30740	14.30740		14.44410	14.44410		20.10	0.00	18,566,025.00	1,300	1,175.00
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	5.11890	0.00512	15.16270	0.01516	5.119	23.67	0.05	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	9.57580	0.00958	22.68200	0.02268	9.576	22.96	0.09	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	81.26220	0.08126	90.33570	0.09034	81.262	20.10	0.48	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	596.41610	0.59642	482.45070	0.48245	596.416	29.36	0.97	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	992.99340	0.99299	861.26610	0.86127	992.993	33.60	1.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.30740	14.30740	14.44560	14.44560			19.72	0.00	2,288,160.00	160	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	0.20270	0.00020	0.87240	0.00087	0.203	30.59	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	0.37300	0.00037	1.27350	0.00127	0.373	29.65	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	37.37820	0.03738	47.19770	0.04720	37.378	21.76	0.23	0	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.30	Put	98.38100	0.09838	0.00000	0.00000	98.381	19.72	0.48	35,000	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	20.74510	0.02075	88.81160	0.08881	20.745	23.97	0.13	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	13.70530	0.01371	66.30990	0.06631	13.705	25.03	0.09	0	1,000.00
\$ / R	On 28/12/2018	Any day expiry	14.31420	14.31420	14.31250	14.31250			16.97	0.00	4,077,382.50	285	285.00
\$ / R	On 31/12/2018	Any day expiry	14.31710	14.31710	14.46150	14.46150			16.09	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	0.96120	0.00096	2.62280	0.00262	0.961	20.24	0.01	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 31/12/2018	Any day expiry	13.80	Put	21.89050	0.02189	18.80880	0.01881	21.891	15.79	0.11	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	225.23310	0.22523	351.25990	0.35126	225.233	16.04	0.59	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	141.24320	0.14124	120.82020	0.12082	141.243	16.06	0.43	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	669.14490	0.66914	571.40390	0.57140	669.145	18.67	0.89	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.23730	0.00024	0.91120	0.00091	0.237	28.78	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.15380	0.00015	0.42290	0.00042	0.154	33.47	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.32130	14.32130	14.46520	14.46520		15.87	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.32330	14.32330	14.46710	14.46710		16.10	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	7.12080	0.00712	14.67230	0.01467	7.121	14.81	0.04	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	441.18740	0.44119	584.19630	0.58420	441.187	15.28	0.81	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	182.03210	0.18203	296.79400	0.29679	182.032	16.29	0.49	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.33160	14.33160	14.47450	14.47450		16.38	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	16.76240	0.01676	23.57520	0.02358	16.762	14.81	0.07	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	333.00150	0.33300	461.50070	0.46150	333.002	15.85	0.66	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	111.01760	0.11102	189.03340	0.18903	111.018	17.51	0.30	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.34810	14.34810	14.48930	14.48930		16.88	0.00	0.00	0	150.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	76.50870	0.07651	66.85430	0.06685	76.509	15.90	0.21	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	464.56480	0.46456	589.58860	0.58959	464.565	16.18	0.72	0.00	0	174.00
\$ / R	On 16/01/2019	Any day expiry			14.35010	14.35010	14.49120	14.49120		16.97	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.35430	14.35430	14.49490	14.49490		17.13	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	2.22600	0.00223	2.37750	0.00238	2.226	18.29	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.36050	14.36050	14.50050	14.50050		16.91	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.36780	14.36780	14.50760	14.50760		17.12	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.37660	14.37660	14.51650	14.51650		17.21	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.37840	14.37840	14.51830	14.51830		17.24	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	8.38280	0.00838	8.39830	0.00840	8.383	15.39	0.03	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	251.78670	0.25179	218.01460	0.21801	251.787	16.85	0.40	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	275.65830	0.27566	238.86770	0.23887	275.658	16.95	0.43	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	341.80390	0.34180	436.74700	0.43675	341.804	17.20	0.51	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	128.68020	0.12868	176.94050	0.17694	128.680	19.39	0.23	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	80.90910	0.08091	115.77460	0.11577	80.909	20.26	0.16	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.40130	14.40130	14.54130	14.54130		17.25	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.40480	14.40480	14.54480	14.54480		17.30	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.42260	14.42260	14.56260	14.56260		17.28	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.42790	14.42790	14.56800	14.56800		17.48	0.00	100,747.50	7	5,032.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	27.54320	0.02754	29.63500	0.02963	27.543	15.60	0.06	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	327.35720	0.32736	289.01250	0.28901	327.357	17.03	0.40	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	351.64920	0.35165	310.85910	0.31086	351.649	17.12	0.42	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	407.97220	0.40797	492.58250	0.49258	407.972	17.65	0.48	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	196.91370	0.19691	246.99430	0.24699	196.914	19.45	0.27	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	138.25760	0.13826	176.65920	0.17666	138.258	20.26	0.20	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.43510	14.43510	14.57520	14.57520		17.46	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.43690	14.43690	14.57700	14.57700		17.49	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.44760	14.44760	14.58770	14.58770		17.51	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 11/03/2019	Any day expiry	13.94	Put	240.15800	0.24016	211.20850	0.21121	240.158	16.64	0.31	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	257.84910	0.25785	313.43370	0.31343	257.849	19.11	0.32	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.46020	14.46020	14.60020	14.60020		17.56	0.00	441,773,570.20	30,551	476,351.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.56880	0.00057	0.71250	0.00071	0.569	22.74	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	6.58660	0.00659	6.62710	0.00663	6.587	19.31	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	20.02210	0.02002	20.14330	0.02014	20.022	17.32	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	21.26350	0.02126	21.37990	0.02138	21.263	17.21	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	32.81080	0.03281	32.79020	0.03279	32.811	16.42	0.06	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	38.06430	0.03806	37.93340	0.03793	38.064	16.15	0.07	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	39.20930	0.03921	39.05060	0.03905	39.209	16.09	0.07	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	44.13320	0.04413	43.84140	0.04384	44.133	15.87	0.08	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	49.46880	0.04947	47.11460	0.04711	49.469	15.91	0.09	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	57.80490	0.05780	52.08960	0.05209	57.805	15.96	0.10	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	61.69050	0.06169	54.36980	0.05437	61.691	15.98	0.11	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	76.09540	0.07610	67.06240	0.06706	76.095	16.05	0.13	2,590,403.76	1,400	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	89.33080	0.08933	78.75250	0.07875	89.331	16.10	0.15	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	94.70870	0.09471	83.50840	0.08351	94.709	16.12	0.15	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	102.24670	0.10225	90.18070	0.09018	102.247	16.15	0.16	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	114.36260	0.11436	100.91610	0.10092	114.363	16.19	0.18	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	122.99590	0.12300	108.57770	0.10858	122.996	16.22	0.19	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	134.43140	0.13443	118.73720	0.11874	134.431	16.25	0.20	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	146.60410	0.14660	129.56760	0.12957	146.604	16.29	0.21	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	151.68300	0.15168	134.09070	0.13409	151.683	16.30	0.22	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	167.65250	0.16765	148.33440	0.14833	167.653	16.34	0.23	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	173.22500	0.17323	153.30960	0.15331	173.225	16.36	0.24	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	178.92350	0.17892	158.40060	0.15840	178.923	16.37	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	187.71070	0.18771	166.25860	0.16626	187.711	16.39	0.25	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	200.77900	0.20078	177.14770	0.17715	200.779	16.46	0.27	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	221.45410	0.22145	194.39670	0.19440	221.454	16.56	0.29	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	225.02410	0.22502	197.58350	0.19758	225.024	16.58	0.29	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	239.65320	0.23965	210.66810	0.21067	239.653	16.64	0.30	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	738.91440	0.73891	845.92020	0.84592	738.914	16.81	0.67	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	278.71440	0.27871	245.72020	0.24572	278.714	16.81	0.33	15,438,951.68	3,200	30,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	295.33060	0.29533	260.68420	0.26068	295.331	16.88	0.35	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	627.61810	0.62762	726.15290	0.72615	627.618	17.14	0.60	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	601.97020	0.60197	698.31760	0.69832	601.970	17.23	0.58	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	406.79050	0.40679	361.81680	0.36182	406.791	17.28	0.43	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	416.97250	0.41697	371.11670	0.37112	416.973	17.31	0.43	69,940,549.82	9,688	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	577.17250	0.57717	671.31670	0.67132	577.173	17.31	0.57	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	443.01950	0.44302	394.94110	0.39494	443.019	17.39	0.45	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	480.87450	0.48087	429.67550	0.42968	480.874	17.51	0.47	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	491.98210	0.49198	439.88880	0.43989	491.982	17.54	0.48	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	497.58550	0.49759	445.04670	0.44505	497.586	17.56	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	503.56970	0.50357	590.43360	0.59043	503.570	17.58	0.52	0.00	0	6,332.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	495.23380	0.49523	580.90610	0.58091	495.234	17.63	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	487.02450	0.48702	571.50580	0.57151	487.024	17.67	0.51	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	526.82450	0.52682	471.30580	0.47131	526.824	17.67	0.50	0.00	0	15,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	544.74510	0.54475	487.44040	0.48744	544.745	17.73	0.50	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	562.94140	0.56294	503.85650	0.50386	562.941	17.80	0.51	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	619.16660	0.61917	555.54470	0.55554	619.167	18.00	0.54	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	677.73930	0.67774	610.27930	0.61028	677.739	18.19	0.57	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	378.22860	0.37823	448.26400	0.44826	378.229	18.33	0.42	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	724.83750	0.72484	654.46130	0.65446	724.838	18.35	0.59	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	731.67270	0.73167	660.88320	0.66088	731.673	18.37	0.59	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	738.53390	0.73853	667.33260	0.66733	738.534	18.39	0.59	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	745.42120	0.74542	673.81220	0.67381	745.421	18.41	0.59	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	319.20380	0.31920	381.23390	0.38123	319.204	18.76	0.36	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	888.35010	0.88835	808.85130	0.80885	888.350	18.85	0.65	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	933.03920	0.93304	851.29160	0.85129	933.039	18.98	0.66	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	948.10890	0.94811	865.62560	0.86563	948.109	19.03	0.66	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	955.67560	0.95568	872.82550	0.87283	955.676	19.05	0.67	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	276.32710	0.27633	332.05240	0.33205	276.327	19.14	0.32	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,001.46420	1.00146	916.50000	0.91650	1,001.464	19.18	0.68	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,009.16430	1.00916	923.85500	0.92385	1,009.164	19.20	0.68	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	264.82160	0.26482	318.83240	0.31883	264.822	19.24	0.31	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	258.15820	0.25816	311.15630	0.31116	258.158	19.31	0.31	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,103.07000	1.10307	1,013.76900	1.01377	1,103.070	19.46	0.71	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	227.34220	0.22734	275.51050	0.27551	227.342	19.63	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	217.94320	0.21794	264.58820	0.26459	217.943	19.74	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	216.11390	0.21611	262.45920	0.26246	216.114	19.76	0.26	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	208.95490	0.20895	254.11510	0.25412	208.955	19.84	0.26	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	205.46870	0.20547	250.04740	0.25005	205.469	19.89	0.25	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	202.04650	0.20205	246.04790	0.24605	202.047	19.93	0.25	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	182.74330	0.18274	223.42330	0.22342	182.743	20.19	0.23	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	161.36010	0.16136	198.21030	0.19821	161.360	20.51	0.20	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	158.71990	0.15872	195.08630	0.19509	158.720	20.55	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	151.08250	0.15108	186.02970	0.18603	151.083	20.68	0.19	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	139.86060	0.13986	173.29170	0.17329	139.861	20.85	0.18	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	137.47450	0.13747	170.59220	0.17059	137.475	20.88	0.18	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	122.97860	0.12298	153.60790	0.15361	122.979	21.12	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	106.42960	0.10643	133.69140	0.13369	106.430	21.43	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	99.48210	0.09948	125.28500	0.12528	99.482	21.57	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	84.17260	0.08417	106.65450	0.10665	84.173	21.93	0.11	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	82.78990	0.08279	104.96220	0.10496	82.790	21.97	0.11	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	61.72520	0.06173	79.03530	0.07904	61.725	22.62	0.09	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	61.23300	0.06123	78.42440	0.07842	61.233	22.64	0.09	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	58.83290	0.05883	75.44620	0.07545	58.833	22.73	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	56.09100	0.05609	72.03770	0.07204	56.091	22.84	0.08	0.00	0	7,028.00

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	17.09	Call	55.64790	0.05565	71.48670	0.07149	55.648	22.86	0.08	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	55.20880	0.05521	70.93920	0.07094	55.209	22.88	0.08	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	49.84550	0.04985	64.24590	0.06425	49.846	23.11	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	47.20340	0.04720	60.93740	0.06094	47.203	23.24	0.07	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	40.46120	0.04046	52.50360	0.05250	40.461	23.60	0.06	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	27.92590	0.02793	37.64540	0.03765	27.926	24.49	0.04	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	21.09930	0.02110	29.37100	0.02937	21.099	25.20	0.03	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry	14.47650		14.47650		14.61660	14.61660		17.73	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	248.80300	0.24880	218.87480	0.21887	248.803	16.66	0.30	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	296.20150	0.29620	261.14650	0.26115	296.202	16.86	0.34	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.48020	14.48020	14.62030	14.62030		17.76	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	55.68420	0.05568	53.48880	0.05349	55.684	16.08	0.09	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	390.71280	0.39071	347.15800	0.34716	390.713	17.25	0.40	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	415.27510	0.41528	369.64380	0.36964	415.275	17.33	0.41	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	464.38580	0.46439	539.54600	0.53955	464.386	18.12	0.46	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	256.14940	0.25615	304.46870	0.30447	256.149	19.72	0.29	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	193.94730	0.19395	232.79500	0.23279	193.947	20.46	0.23	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.48750	14.48750	14.62760	14.62760		17.74	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.49300	14.49300	14.63310	14.63310		17.80	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	223.00370	0.22300	197.38910	0.19739	223.004	16.56	0.27	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	623.13730	0.62314	712.70810	0.71271	623.137	17.54	0.56	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.53140	14.53140	14.67150	14.67150		17.90	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.53870	14.53870	14.67880	14.67880		17.88	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	83.39800	0.08340	76.49510	0.07650	83.398	16.14	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,227.94330	1.22794	1,346.68990	1.34669	1,227.943	16.38	0.79	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	444.21500	0.44422	396.81080	0.39681	444.215	17.30	0.39	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	468.91000	0.46891	419.71440	0.41971	468.910	17.38	0.40	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	511.89240	0.51189	580.83560	0.58084	511.892	18.43	0.45	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	308.51580	0.30852	354.77380	0.35477	308.516	19.88	0.30	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	246.70970	0.24671	285.32470	0.28532	246.710	20.55	0.25	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.59540	14.59540	14.73540	14.73540		17.99	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	109.19640	0.10920	97.61090	0.09761	109.196	16.18	0.13	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	488.50080	0.48850	438.82740	0.43883	488.501	17.35	0.38	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	513.27460	0.51327	461.98380	0.46198	513.275	17.43	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	550.45220	0.55045	614.94290	0.61494	550.452	18.69	0.44	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	352.35290	0.35235	396.69040	0.39669	352.353	20.06	0.30	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	288.05290	0.28805	326.53250	0.32653	288.053	20.67	0.25	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.60090	14.60090	14.74090	14.74090		17.96	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.60280	14.60280	14.74270	14.74270		17.97	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.62100	14.62100	14.76100	14.76100		18.00	0.00	0.00	0	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	4.59310	0.00459	4.85240	0.00485	4.593	18.77	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	37.00870	0.03701	32.83000	0.03283	37.009	15.91	0.05	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	82.67230	0.08267	73.21330	0.07321	82.672	16.09	0.10	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	116.72080	0.11672	103.48760	0.10349	116.721	16.17	0.13	0.00	0	911.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	120.10870	0.12011	106.50920	0.10651	120.109	16.18	0.14	12,243,691.69	6,075	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	167.73540	0.16774	148.11280	0.14811	167.735	16.32	0.18	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	343.83340	0.34383	308.38790	0.30839	343.833	16.82	0.30	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	363.36780	0.36337	325.74420	0.32574	363.368	16.88	0.31	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	1,046.37200	1.04637	1,143.25600	1.14326	1,046.372	17.04	0.67	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	414.08530	0.41409	369.84860	0.36985	414.085	17.07	0.34	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	445.39180	0.44539	398.96310	0.39896	445.392	17.18	0.35	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	506.84010	0.50684	456.37010	0.45637	506.840	17.38	0.38	38,303,363.00	6,800	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	821.36030	0.82136	904.10170	0.90410	821.360	17.72	0.57	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	751.11350	0.75111	829.02750	0.82903	751.114	17.97	0.53	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	739.45190	0.73945	675.78510	0.67579	739.452	18.05	0.48	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	751.37090	0.75137	687.04410	0.68704	751.371	18.08	0.48	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	657.12760	0.65713	727.47380	0.72747	657.128	18.36	0.48	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	562.32650	0.56233	624.74810	0.62475	562.327	18.82	0.43	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	497.83530	0.49784	554.48030	0.55448	497.835	19.18	0.39	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	451.55460	0.45155	503.16230	0.50316	451.555	19.49	0.36	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	423.43350	0.42343	472.23700	0.47224	423.433	19.70	0.34	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	418.93800	0.41894	467.28840	0.46729	418.938	19.74	0.34	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	384.87720	0.38488	429.72900	0.42973	384.877	20.02	0.31	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	367.11780	0.36712	410.10320	0.41010	367.118	20.17	0.30	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	361.40730	0.36141	403.79030	0.40379	361.407	20.22	0.30	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	346.88210	0.34668	387.48580	0.38749	346.682	20.36	0.29	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	330.40850	0.33041	370.04390	0.37004	330.408	20.51	0.28	24,693,687.34	6,075	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	131.37350	0.13137	146.07810	0.14608	131.374	23.41	0.12	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.63200	14.63200	14.77200	14.77200		18.06	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	799.74760	0.79975	733.60000	0.73360	799.748	18.17	0.49	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	189.26390	0.18926	214.89750	0.21490	189.264	21.97	0.17	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.64700	14.64700	14.78690	14.78690		18.07	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	129.78020	0.12978	113.55260	0.11355	129.780	16.15	0.14	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	522.33360	0.52233	471.94540	0.47195	522.334	17.36	0.38	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	547.18010	0.54718	495.28280	0.49528	547.180	17.44	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	579.81550	0.57982	641.44470	0.64144	579.816	18.90	0.43	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	386.83040	0.38683	430.06040	0.43006	386.830	20.22	0.30	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	321.61650	0.32162	361.04070	0.36104	321.617	20.75	0.26	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.65260	14.65260	14.79250	14.79250		18.04	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.65640	14.65640	14.79620	14.79620		18.06	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	238.88280	0.23888	212.71600	0.21272	238.883	16.48	0.22	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	312.59940	0.31260	350.41190	0.35041	312.599	20.88	0.25	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.70880	14.70880	14.84840	14.84840		18.12	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	148.59220	0.14859	129.51560	0.12952	148.592	15.97	0.15	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	555.60810	0.55561	505.63650	0.50564	555.608	17.33	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	580.54570	0.58055	529.17390	0.52917	580.546	17.41	0.38	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	617.21350	0.61721	677.24020	0.67724	617.213	19.10	0.42	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	428.33480	0.42833	471.50950	0.47151	428.335	20.37	0.31	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 31/07/2019	Any day expiry	16.50	Call	362.11730	0.36212	401.86680	0.40187	362.117	20.84	0.27	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.71070	14.71070	14.85030	14.85030		18.12	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.73320	14.73320	14.87270	14.87270		18.16	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	713.47010	0.71347	656.76980	0.65677	713.470	17.74	0.42	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	416.59770	0.41660	458.84510	0.45885	416.598	20.60	0.29	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.76500	14.76500	14.90440	14.90440		18.16	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	163.10830	0.16311	143.65660	0.14366	163.108	15.81	0.15	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	582.30980	0.58231	532.99500	0.53300	582.310	17.30	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	607.28880	0.60729	556.65120	0.55665	607.289	17.38	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	641.35890	0.64136	699.81310	0.69981	641.359	19.29	0.41	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	456.82740	0.45683	500.66320	0.50066	456.827	20.50	0.31	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	390.49750	0.39050	429.63950	0.42964	390.498	20.97	0.27	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.77060	14.77060	14.91000	14.91000		18.14	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.77440	14.77440	14.91370	14.91370		18.15	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.77630	14.77630	14.91560	14.91560		18.22	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	190.78410	0.19078	206.43030	0.20643	190.784	24.58	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.79690	14.79690	14.93610	14.93610		18.19	0.00	0.00	0	14,244.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.19300	0.00919	9.82890	0.00983	9.193	16.89	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	71.81400	0.07181	60.82620	0.06083	71.814	14.60	0.08	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	240.45820	0.24046	211.67850	0.21168	240.458	16.23	0.20	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	465.05160	0.46505	427.46490	0.42746	465.052	16.90	0.31	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	489.70710	0.48971	450.70480	0.45070	489.707	16.96	0.32	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	542.39760	0.54240	499.37690	0.49938	542.398	17.10	0.34	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	600.42050	0.60042	551.24090	0.55124	600.421	17.28	0.36	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	661.45080	0.66145	609.20320	0.60920	661.451	17.47	0.39	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,306.03460	1.30603	1,229.62230	1.22962	1,306.035	19.02	0.56	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,433.68480	1.43368	1,353.38880	1.35339	1,433.685	19.28	0.59	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	591.11460	0.59111	643.48480	0.64348	591.115	19.74	0.37	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	344.01680	0.34402	377.90480	0.37790	344.017	21.53	0.23	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	294.52740	0.29453	324.00140	0.32400	294.527	22.04	0.20	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	274.74920	0.27475	300.06960	0.30007	274.749	22.36	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	268.59360	0.26859	291.53800	0.29154	268.594	22.50	0.19	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	243.62070	0.24362	263.66940	0.26367	243.621	23.17	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	232.62780	0.23263	251.59340	0.25159	232.628	23.50	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	223.59730	0.22360	241.66800	0.24167	223.597	23.80	0.15	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	187.86440	0.18786	206.17150	0.20617	187.864	24.95	0.13	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.82340	14.82340	14.96270	14.96270		18.18	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	176.84370	0.17684	153.74220	0.15374	176.844	15.66	0.15	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	606.75600	0.60676	558.12720	0.55813	606.756	17.26	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	631.71700	0.63172	581.83550	0.58184	631.717	17.34	0.37	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	671.53240	0.67153	728.79590	0.72880	671.532	19.42	0.40	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	488.38230	0.48838	533.11900	0.53312	488.382	20.57	0.31	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	419.96020	0.41996	459.22500	0.45922	419.960	21.05	0.27	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.82730	14.82730	14.96660	14.96660		18.26	0.00	0.00	0	55.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 31/10/2019	Any day expiry			14.88260	14.88260		15.02220	15.02220		18.29	0.00	0.00	0	55.00
\$ / R	13.00	Put	On 31/10/2019	Any day expiry			191.62220	0.19162	168.10630	0.16811	191.622	15.60	0.16	0.00	0	500.00	
\$ / R	14.20	Put	On 31/10/2019	Any day expiry			629.14710	0.62915	583.21980	0.58322	629.147	17.24	0.35	0.00	0	250.00	
\$ / R	14.25	Put	On 31/10/2019	Any day expiry			654.07370	0.65407	605.44580	0.60545	654.074	17.32	0.36	0.00	0	250.00	
\$ / R	15.87	Call	On 31/10/2019	Any day expiry			694.11340	0.69411	750.39910	0.75040	694.113	19.61	0.40	0.00	0	500.00	
\$ / R	16.70	Call	On 31/10/2019	Any day expiry			514.35890	0.51436	558.65120	0.55865	514.359	20.71	0.31	0.00	0	250.00	
\$ / R	17.09	Call	On 31/10/2019	Any day expiry			447.56940	0.44757	487.19060	0.48719	447.569	21.17	0.27	0.00	0	250.00	
\$ / R			On 29/11/2019	Any day expiry			14.93790	14.93790	15.07770	15.07770		18.33	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 29/11/2019	Any day expiry			204.77590	0.20478	181.37410	0.18137	204.776	15.55	0.16	0.00	0	500.00	
\$ / R	14.20	Put	On 29/11/2019	Any day expiry			648.74850	0.64875	605.44860	0.60545	648.748	17.23	0.35	0.00	0	250.00	
\$ / R	14.25	Put	On 29/11/2019	Any day expiry			673.62020	0.67362	627.84760	0.62785	673.620	17.30	0.36	0.00	0	250.00	
\$ / R	16.03	Call	On 29/11/2019	Any day expiry			718.28050	0.71828	774.02990	0.77403	718.281	19.74	0.39	0.00	0	500.00	
\$ / R	16.87	Call	On 29/11/2019	Any day expiry			540.21890	0.54022	584.87210	0.58487	540.219	20.80	0.31	0.00	0	250.00	
\$ / R	17.26	Call	On 29/11/2019	Any day expiry			474.74090	0.47474	514.76870	0.51477	474.741	21.25	0.28	0.00	0	250.00	
\$ / R			On 02/12/2019	Any day expiry			14.94370	14.94370	15.08350	15.08350		18.31	0.00	0.00	0	55.00	
\$ / R			On 04/12/2019	Any day expiry			14.94750	14.94750	15.08730	15.08730		18.32	0.00	0.00	0	321.00	
\$ / R			On 13/12/2019	Foreign Exchange Future			14.96470	14.96470	15.10460	15.10460		18.31	0.00	0.00	0	9,900.00	
\$ / R	11.89	Put	On 13/12/2019	Foreign Exchange Future			29.89570	0.02990	32.68210	0.03268	29.896	13.37	0.04	0.00	0	1,000.00	
\$ / R	13.66	Put	On 13/12/2019	Foreign Exchange Future			433.41080	0.43341	401.59820	0.40160	433.411	16.71	0.26	0.00	0	1,000.00	
\$ / R	17.38	Call	On 13/12/2019	Foreign Exchange Future			481.64620	0.48165	521.36140	0.52136	481.646	21.34	0.27	0.00	0	1,000.00	
\$ / R	20.00	Call	On 13/12/2019	Foreign Exchange Future			237.65370	0.23765	267.13890	0.26714	237.654	24.46	0.14	0.00	0	2,000.00	
\$ / R			On 31/12/2019	Any day expiry			15.00100	15.00100	15.14080	15.14080		18.39	0.00	0.00	0	0.00	
\$ / R	13.00	Put	On 31/12/2019	Any day expiry			219.11990	0.21912	197.61580	0.19762	219.120	15.54	0.16	0.00	0	500.00	
\$ / R	14.20	Put	On 31/12/2019	Any day expiry			670.34290	0.67034	630.37760	0.63038	670.343	17.26	0.34	0.00	0	250.00	
\$ / R	14.25	Put	On 31/12/2019	Any day expiry			693.88060	0.69388	653.05940	0.65306	693.881	17.30	0.35	0.00	0	250.00	
\$ / R	16.21	Call	On 31/12/2019	Any day expiry			745.98400	0.74598	805.10830	0.80511	745.984	19.92	0.39	0.00	0	500.00	
\$ / R	17.05	Call	On 31/12/2019	Any day expiry			571.67890	0.57168	619.80900	0.61981	571.679	20.93	0.31	0.00	0	250.00	
\$ / R	17.44	Call	On 31/12/2019	Any day expiry			507.48320	0.50748	550.75100	0.55075	507.483	21.38	0.28	0.00	0	250.00	
\$ / R			On 02/01/2020	Any day expiry			15.00520	15.00520	15.14490	15.14490		18.40	0.00	0.00	0	55.00	
\$ / R			On 31/01/2020	Any day expiry			15.06590	15.06590	15.20460	15.20460		18.53	0.00	0.00	0	55.00	
\$ / R			On 02/03/2020	Any day expiry			15.13080	15.13080	15.26850	15.26850		18.68	0.00	0.00	0	55.00	
\$ / R			On 16/03/2020	Foreign Exchange Future			15.16010	15.16010	15.29730	15.29730		18.70	0.00	0.00	0	4,566.00	
\$ / R	11.91	Put	On 16/03/2020	Foreign Exchange Future			62.30470	0.06230	72.30160	0.07230	62.305	14.38	0.06	0.00	0	1,000.00	
\$ / R	14.01	Put	On 16/03/2020	Foreign Exchange Future			632.57620	0.63258	615.26850	0.61527	632.576	17.21	0.31	0.00	0	1,000.00	
\$ / R	17.73	Call	On 16/03/2020	Foreign Exchange Future			613.88970	0.61389	679.12740	0.67913	613.890	21.65	0.30	0.00	0	1,000.00	
\$ / R			On 02/04/2020	Any day expiry			15.19570	15.19570	15.33230	15.33230		18.78	0.00	0.00	0	55.00	
\$ / R			On 29/04/2020	Any day expiry			15.25220	15.25220	15.38790	15.38790		18.85	0.00	0.00	0	55.00	
\$ / R			On 02/06/2020	Any day expiry			15.32340	15.32340	15.45800	15.45800		18.92	0.00	0.00	0	1,055.00	
\$ / R			On 12/06/2020	Foreign Exchange Future			15.34430	15.34430	15.47860	15.47860		18.98	0.00	0.00	0	0.00	
\$ / R			On 28/07/2020	Any day expiry			15.44060	15.44060	15.57330	15.57330		19.08	0.00	0.00	0	84,000.00	
\$ / R			On 14/09/2020	Foreign Exchange Future			15.54110	15.54110	15.67220	15.67220		19.17	0.00	0.00	0	0.00	
\$ / R MAXI			On 18/03/2019	Foreign Exchange Future			14.46020	14.46020	14.60020	14.60020		17.56	0.00	1,156,816.00	80	411.00	
\$ / R MAXI			On 14/06/2019	Foreign Exchange Future			14.62100	14.62100	14.76100	14.76100		18.00	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 MAXI	On 16/09/2019	Foreign Exchange Future			14.79690		14.79690		14.93610	14.93610		18.19	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.96470		14.96470		15.10460	15.10460		18.31	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.16010		15.16010		15.29730	15.29730		18.70	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			18.19380		18.19380		18.23680	18.23680		15.86	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.22570		18.22570		18.26780	18.26780		16.31	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.31250		18.31250		18.35450	18.35450		16.63	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.36890		18.36890		18.41060	18.41060		16.70	0.00	36,737.80	2	396,861.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	434.28910	0.43429		438.15570	0.43816	434.289	16.68	0.39	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	372.93580	0.37294		404.84620	0.40485	372.936	17.29	0.36	0.00	0	2,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,140.62600	1.14063		1,128.10570	1.12811	1,140.626	17.46	0.68	0.00	0	1,000.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	164.36270	0.16436		183.45850	0.18346	164.363	18.33	0.19	0.00	0	500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	141.48340	0.14148		158.73440	0.15873	141.483	18.53	0.16	0.00	0	1,500.00	
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	46.34750	0.04635		55.05620	0.05506	46.348	19.62	0.06	0.00	0	500.00	
£ / R	On 29/03/2019	Any day expiry			18.40420		18.40420		18.44620	18.44620		16.81	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.65100		18.65100		18.69400	18.69400		16.95	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.95900		18.95900		19.00220	19.00220		17.24	0.00	0.00	0	13,875.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.25120		19.25120		19.29840	19.29840		17.44	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.58360		19.58360		19.62970	19.62970		18.22	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12947	0.12947		0.12951	0.12951		22.63	0.00	0.00	0	0.00	
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13188	0.13188		0.13191	0.13191		22.26	0.00	0.00	0	0.00	
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13451	0.13451		0.13457	0.13457		22.09	0.00	0.00	0	0.00	
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13709	0.13709		0.13715	0.13715		22.09	0.00	0.00	0	0.00	
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14012	0.14012		0.14359	0.14359		22.18	0.00	0.00	0	0.00	
€ / R	On 21/12/2018	Any day expiry			16.26880	16.26880		16.30670	16.30670		17.00	0.00	0.00	0	0.00	
€ / R	On 21/12/2018	Any day expiry	15.83	Put	11.11910	0.01112		30.95780	0.03096	11.119	21.37	0.08	0.00	0	32,000.00	
€ / R	On 03/01/2019	Any day expiry			16.30110	16.30110		16.35370	16.35370		12.99	0.00	0.00	0	0.00	
€ / R	On 03/01/2019	Any day expiry	15.85	Put	37.57970	0.03758		49.92890	0.04993	37.580	13.40	0.16	0.00	0	13,000.00	
€ / R	On 21/01/2019	Any day expiry			16.37730	16.37730		16.41940	16.41940		14.94	0.00	0.00	0	4,830.00	
€ / R	On 28/02/2019	Any day expiry			16.50700	16.50700		16.54790	16.54790		15.79	0.00	49,467.00	3	29.00	
€ / R	On 18/03/2019	Foreign Exchange Future			16.56870	16.56870		16.60950	16.60950		15.99	0.00	4,291,293.30	259	123,400.00	
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	828.21470	0.82821		872.19990	0.87220	828.215	15.27	0.69	0.00	0	650.00	
€ / R	On 29/03/2019	Any day expiry			16.55810	16.55810		16.59960	16.59960		16.09	0.00	0.00	0	53.00	
€ / R	On 14/06/2019	Foreign Exchange Future			16.88110	16.88110		16.92270	16.92270		16.59	0.00	0.00	0	24,250.00	
€ / R	On 14/08/2019	Any day expiry			17.10470	17.10470		17.14680	17.14680		16.81	0.00	0.00	0	0.00	
€ / R	On 14/08/2019	Any day expiry	17.01	Put	871.83700	0.87184		861.08910	0.86109	871.837	16.69	0.46	0.00	0	16,200.00	
€ / R	On 14/08/2019	Any day expiry	19.65	Call	324.14940	0.32415		340.03730	0.34004	324.149	20.07	0.22	0.00	0	62,400.00	
€ / R	On 16/09/2019	Foreign Exchange Future			17.22570	17.22570		17.26770	17.26770		16.93	0.00	0.00	0	9,596.00	
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	587.93220	0.58793		609.29740	0.60930	587.932	18.61	0.35	0.00	0	55,000.00	
€ / R	On 13/12/2019	Foreign Exchange Future			17.55610	17.55610		17.60010	17.60010		17.11	0.00	0.00	0	277.00	
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	62.67450	0.06267		64.53060	0.06453	62.674	15.89	0.05	0.00	0	17,150.00	
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	486.07090	0.48607		479.79680	0.47980	486.071	15.62	0.27	0.00	0	17,150.00	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	469.39820		0.46940		485.47170	0.48547	469.398	20.45	0.24	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.86530		17.86530		17.90410	17.90410		17.42	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.56000		97.56000		97.66000	97.66000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			607.06300		607.06300		605.19500	605.19500			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			617.69000		617.69000		615.79400	615.79400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			629.77500		629.77500		627.84400	627.84400			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			695.34600		695.34600		691.80200	691.80200			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			707.51900		707.51900		703.91700	703.91700			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			721.36100		721.36100		717.69200	717.69200			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			626.55800		626.55800		622.85300	622.85300			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			637.52700		637.52700		633.76100	633.76100			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			649.99900		649.99900		646.16400	646.16400			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.42520		10.42520		10.47040	10.47040		13.67	0.00	0.00	0	5,738.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.55530		10.55530		10.60070	10.60070		13.89	0.00	0.00	0	15,746.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.69820		10.69820		10.74460	10.74460		13.95	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.83600		10.83600		10.88360	10.88360		14.04	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	538.50140		0.53850		575.00600	0.57501	538.501	14.28	0.49	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.99550		10.99550		11.04210	11.04210		14.76	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.80210		10.80210		10.93040	10.93040		14.57	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.93990		10.93990		11.06870	11.06870		14.89	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			11.08950		11.08950		11.08710	11.08710		15.17	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.10660		11.10660		11.23460	11.23460		15.19	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.25110		11.25110		11.37890	11.37890		15.75	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			177.62000		177.62000		233.26000	233.26000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.70390		14.70390		14.76980	14.76980		16.35	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.99550		14.99550		15.06280	15.06280		17.26	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.31770		15.31770		15.38530	15.38530		17.90	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.62750		15.62750		15.69800	15.69800		18.33	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.91120		15.91120		16.36860	16.36860		18.47	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.09570		2.09570		2.11160	2.11160		15.47	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.11780		2.11780		2.13310	2.13310		15.64	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.23080		2.23080		2.23680	2.23680		15.33	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.27390		2.27390		2.27970	2.27970		15.24	0.00	0.00	0	250.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.32080		2.32080		2.32670	2.32670		15.61	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
DKK / R	On 13/12/2019	Foreign Exchange Future		2.36150	2.36150		2.45610	2.45610		15.85	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future		2.50360	2.50360		2.50700	2.50700		17.08	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		11.32776	76.07582		11.41092	75.61152			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future		11.43555	73.61669		11.52150	73.14436			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		11.54747	75.05754		11.63655	74.57609			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future		11.56416	77.99549		11.64723	77.47375			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future		11.67235	75.10059		11.75828	74.56985			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.78241	76.57081		11.87145	76.02979			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI		619.83200	619.83200		616.07800	616.07800			0.00	6,198,320.00	1	450.00
GOVI	On 02/05/2019	GOVI		630.68300	630.68300		626.86700	626.86700			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI		643.02200	643.02200		639.13400	639.13400			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future		1.85220	1.85220		1.87120	1.87120		17.51	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.87590	1.87590		1.89450	1.89450		18.23	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future		132.12520	132.12520		132.12110	132.12110			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future		134.46851	134.46851		134.46451	134.46451			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future		137.08463	137.08463		137.08072	137.08072			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		100.28805	100.28805		100.28463	100.28463			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future		100.99369	100.99369		100.99039	100.99039			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future		102.99365	102.99365		102.99040	102.99040			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		102.27450	102.27450		102.27084	102.27084			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future		102.94298	102.94298		102.93945	102.93945			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
I2033	On 01/08/2019	Bond Future		104.98156	104.98156		104.97809	104.97809			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future		120.27546	120.27546		120.27133	120.27133			0.00	5,171,844.78	43	9,955.00
I2038	On 02/05/2019	Bond Future		122.40857	122.40857		122.40461	122.40461			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.78012	124.78012		124.77610	124.77610			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future		114.22417	114.22417		114.21992	114.21992			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.56382	114.56382		114.55976	114.55976			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.83269	116.83269		116.82866	116.82866			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		117.60111	117.60111		117.59626	117.59626			0.00	5,644,853.28	48	10,397.00
I2050	On 02/05/2019	Bond Future		119.68675	119.68675		119.68186	119.68186			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.23851	120.23851		120.23377	120.23377			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		253.47800	253.47800		253.44500	253.44500			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		257.97200	257.97200		257.94100	257.94100			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.08000	263.08000		263.04900	263.04900			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 18/03/2019	Foreign Exchange Future		0.13860	0.13860		0.14070	0.14070			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13890	0.13890		0.14020	0.14020			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13890	0.13890		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13810	0.13810		0.13920	0.13920			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13740	0.13740		0.13910	0.13910			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.67320	1.67320		1.70350	1.70350		13.67	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69790	1.69790		1.72840	1.72840		14.30	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.93290	9.93290		9.93000	9.93000		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		10.05830	10.05830		10.05340	10.05340		14.07	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.19470	10.19470		10.18870	10.18870		14.57	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.32520	10.32520		10.70740	10.70740		14.88	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.87210	10.87210		10.85160	10.85160		16.04	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34220	1.34220		1.35060	1.35060			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34860	1.34860		1.35700	1.35700			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
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future			1.27030		1.27030		1.26100	1.26100			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.27560		1.27560		1.26640	1.26640			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.28130		1.28130		1.27220	1.27220			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28640		1.28640		1.27770	1.27770			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.29180		1.29180		1.28320	1.28320			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.14580		1.14580		1.13760	1.13760			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.15460		1.15460		1.14640	1.14640			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.16410		1.16410		1.15610	1.15610			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17320		1.17320		1.16520	1.16520			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.17840		1.17840		1.17040	1.17040			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.14840		108.96129		9.23656	108.45287		6.82	0.00	472,783,037.31	4,339	74,515.00
R186	On 07/02/2019	Bond Future	8.30	Call	26.50000		0.02650		19.90000	0.01990	26.500	6.28	0.03	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	80.23000		0.08023		60.46000	0.06046	80.230	6.27	0.07	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	300.06000		0.30006		233.38000	0.23338	300.060	6.46	0.21	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,238.92000		1.23892		1,570.27000	1.57027	1,238.920	6.72	0.54	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,256.49000		1.25649		1,038.65000	1.03865	1,256.490	6.79	0.55	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,354.76000		1.35476		1,124.49000	1.12449	1,354.760	6.81	0.57	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,492.46000		1.49246		1,245.64000	1.24564	1,492.460	6.84	0.60	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	728.11000		0.72811		977.38000	0.97738	728.110	6.86	0.37	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.38	Call	1,906.02000		1.90602		1,614.66000	1.61466	1,906.020	6.92	0.69	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	398.44000		0.39844		570.31000	0.57031	398.440	7.02	0.24	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	107.49000		0.10749		175.12000	0.17512	107.490	7.52	0.08	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	100.34000		0.10034		164.54000	0.16454	100.340	7.54	0.07	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.21300		110.86913		9.30506	110.35201		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	372.24000		0.37224		305.74000	0.30574	372.240	6.17	0.17	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	524.82000		0.52482		436.90000	0.43690	524.820	6.29	0.22	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	568.73000		0.56873		474.99000	0.47499	568.730	6.32	0.23	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	647.23000		0.64723		543.40000	0.54340	647.230	6.37	0.26	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	823.30000		0.82330		698.06000	0.69806	823.300	6.46	0.30	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,255.57000		1.25557		1,083.67000	1.08367	1,255.570	6.64	0.40	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,791.07000		1.79107		1,569.79000	1.56979	1,791.070	6.79	0.50	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	1,941.36000		1.94136		1,707.65000	1.70765	1,941.360	6.83	0.53	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,099.00000		2.09900		1,852.94000	1.85294	2,099.000	6.87	0.55	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	811.87000		0.81187		982.66000	0.98266	811.870	7.34	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	590.78000		0.59078		725.32000	0.72532	590.780	7.62	0.20	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	539.57000		0.53957		665.02000	0.66502	539.570	7.70	0.19	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	500.72000		0.50072		619.05000	0.61905	500.720	7.77	0.17	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.27497		107.73707		9.37153	107.20997		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	357.41000		0.35741		296.58000	0.29658	357.410	5.84	0.14	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,711.01000		1.71101		1,516.01000	1.51601	1,711.010	6.70	0.42	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	1,034.24000		1.03424		1,191.71000	1.19171	1,034.240	7.98	0.25	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

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/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			299.09116		299.09116		299.08357	299.08357			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.39543		304.39543		304.38824	304.38824			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.86417		302.86417		302.85717	302.85717			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/02/2019	Bond Future			230.84223		230.84223		230.83400	230.83400			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			234.93606		234.93606		234.92812	234.92812			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.57332		235.57332		235.56559	235.56559			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			8.36407		101.45516		8.45358	101.15763		3.20	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future			8.40842		99.30198		8.50413	98.99940		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.44183		101.24533		8.54521	100.93699		3.49	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/02/2019	Bond Future			9.68415		89.03308		9.77700	88.46434		9.38	0.00	0.00	0	56,641.00
R2030	On 07/02/2019	Bond Future	8.90	Call	49.93000		0.04993		37.23000	0.03723	49.930	8.48	0.04	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	210.39000		0.21039		160.92000	0.16092	210.390	8.69	0.14	512,089.68	40	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	985.77000		0.98577		800.56000	0.80056	985.770	9.22	0.44	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,223.08000		1.22308		1,004.01000	1.00401	1,223.080	9.31	0.50	1,792,491.80	40	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	301.85000		0.30185		447.34000	0.44734	301.850	10.01	0.17	595,362.08	40	3,960.00
R2030	On 02/05/2019	Bond Future			9.75274		90.59226		9.84881	90.01370		9.43	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	311.95000		0.31195		253.76000	0.25376	311.950	8.42	0.14	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,113.47000		1.11347		952.15000	0.95215	1,113.470	9.06	0.34	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,093.96000		1.09396		1,309.04000	1.30904	1,093.960	10.00	0.30	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.82300		88.35999		9.92280	87.77024		9.50	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/02/2019	Bond Future			9.89578		91.08886		9.98855	90.47575		10.13	0.00	8,562,352.84	94	43,322.00
R2032	On 02/05/2019	Bond Future			9.96345		88.52709		10.05924	87.90338		10.62	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			10.03048		90.25986		10.12964	89.62408		10.17	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future			10.05191		94.75537		10.13445	94.15301		10.81	0.00	0.00	0	71,500.00
R2035	On 02/05/2019	Bond Future			10.11716		91.91442		10.20222	91.30165		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.18298		93.71334		10.27089	93.08873		10.88	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future			10.12360		86.95744		10.20599	86.35488		11.88	0.00	15,130,594.56	174	57,786.00

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
R2037	On 02/05/2019	Bond Future			10.19116		88.48033		10.27602	87.86736		11.90	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.26109		85.95637		10.34877	85.33157		11.98	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			10.19332		90.04051		10.27059	89.43527		12.27	0.00	0.00	0	32,389.00
R2040	On 02/05/2019	Bond Future			10.26040		91.61738		10.33996	91.00167		12.30	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	743.40000		0.74340		645.27000	0.64527	743.400	11.34	0.21	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,497.61000		2.49761		2,248.10000	2.24810	2,497.610	12.24	0.49	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.32992		88.90454		10.41209	88.27695		12.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future			10.21172		87.16006		10.28893	86.54789		12.84	0.00	18,826,572.96	216	37,332.00
R2044	On 02/05/2019	Bond Future			10.27623		88.68651		10.35568	88.06375		12.88	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.34300		86.04150		10.42500	85.40667		12.99	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future			10.19247		90.61574		10.26463	90.02957		12.58	0.00	0.00	0	106,522.00
R2048	On 02/05/2019	Bond Future			10.25158		87.76569		10.32577	87.16943		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.31119		89.48336		10.38766	88.87557		12.74	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future			5.88250		101.76477		5.97721	101.68007		0.31	0.00	41,112,967.08	404	15,739.00
R207	On 02/05/2019	Bond Future			5.28608		103.54679		5.41279	103.46079		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.74444		101.93100		3.94133	101.84345		0.20	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future			7.15423		101.70666		7.24529	101.53069		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.08544		100.08661		7.18821	99.90773		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.94755		102.04543		7.06659	101.86319		1.34	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 07/02/2019	Bond Future			9.98501		71.94569		10.06723	71.43551		12.12	0.00	549,017,560.39	7,631	115,568.00
R209	On 07/02/2019	Bond Future	9.04	Call	22.63000		0.02263		18.18000	0.01818	22.630	10.92	0.02	0.00	0	4,000.00

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
R209	On 07/02/2019	Bond Future	9.54	Call	304.40000		0.30440		247.73000	0.24773	304.400	11.39	0.19	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	764.13000		0.76413		999.44000	0.99944	764.130	12.43	0.34	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.04396		70.05646		10.12849	69.53744		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	551.01000		0.55101		472.10000	0.47210	551.010	11.77	0.20	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	1,890.10000		1.89010		1,685.82000	1.68582	1,890.100	12.71	0.47	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1,162.31000		1.16231		1,357.66000	1.35766	1,162.310	13.64	0.30	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	872.13000		0.87213		1,030.88000	1.03088	872.130	14.12	0.24	0.00	0	760.00
R209	On 01/08/2019	Bond Future			10.10213		71.42764		10.18921	70.89855		12.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			185.80803		185.80803		185.80183	185.80183			0.00	0.00	0	2,458.00
R210	On 02/05/2019	Bond Future			186.54750		186.54750		186.54151	186.54151			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.24184		190.24184		190.23586	190.23586			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			155.75884		155.75884		155.75514	155.75514			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.52134		158.52134		158.51780	158.51780			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.58935		161.58935		161.58594	161.58594			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			9.77507		83.78849		9.86785	83.23088		9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future			9.83723		81.70618		9.93294	81.13905		10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.89918		83.30526		9.99826	82.72709		10.04	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future			10.16687		70.94158		10.24915	70.41562		12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future			10.22515		68.88787		10.30966	68.35286		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.28380		70.23613		10.37083	69.69070		13.16	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/03/2019	Foreign Exchange Future			10.57070		10.57070		10.62590	10.62590		14.97	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.71490		10.71490		10.77060	10.77060		15.26	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.57480		2.57480		2.56890	2.56890		20.10	0.00	0.00	0	14,000.00



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
TRY / R		On 14/06/2019	Foreign Exchange Future	2.48450	2.48450	2.48290	2.48290		20.59	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,004,730,130.99</b>	<b>113,955</b>	<b>8 079 570.00</b>
<b>Grand Total:</b>											<b>2,004,730,130.99</b>	<b>113,955</b>	<b>8 079 570.00</b>