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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/12/2018

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	14.12430	14.12430		14.30740	14.30740		27.52	0.00	0.00	0	1,175.00	
\$ / R	On 20/12/2018	Any day expiry	13.90	Put	17.56700	0.01757	5.11890	0.00512	17.567	29.95	0.15	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	13.98	Put	31.65110	0.03165	9.57580	0.00958	31.651	28.98	0.25	0.00	0	18,000.00
\$ / R	On 20/12/2018	Any day expiry	14.30	Put	205.58160	0.20558	81.26220	0.08126	205.582	31.11	0.77	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	14.90	Put	776.38890	0.77639	596.41610	0.59642	776.389	41.34	0.99	0.00	0	35,000.00
\$ / R	On 20/12/2018	Any day expiry	15.30	Put	1,175.74650	1.17575	992.99340	0.99299	1,175.746	46.38	1.00	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry			14.12430	14.12430	14.30740	14.30740		22.55	0.00	0.00	0	160.00
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	0.33210	0.00033	0.20270	0.00020	0.332	33.56	0.00	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	0.57810	0.00058	0.37300	0.00037	0.578	32.01	0.01	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	82.32670	0.08233	37.37820	0.03738	82.327	22.55	0.46	0.00	0	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.30	Put	215.77200	0.21577	98.38100	0.09838	215.772	25.12	0.74	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	5.94090	0.00594	20.74510	0.02075	5.941	29.76	0.05	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	3.70860	0.00371	13.70530	0.01371	3.709	30.92	0.03	0.00	0	1,000.00
\$ / R	On 28/12/2018	Any day expiry			14.12870	14.12870	14.31420	14.31420		16.67	0.00	0.00	0	285.00
\$ / R	On 31/12/2018	Any day expiry			14.13190	14.13190	14.31710	14.31710		15.92	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	1.27240	0.00127	0.96120	0.00096	1.272	19.17	0.01	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 31/12/2018	Any day expiry	13.80	Put	47.92850	0.04793	21.89050	0.02189	47.929	16.12	0.20	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	125.48670	0.12549	225.23310	0.22523	125.487	16.17	0.42	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	232.77460	0.23277	141.24320	0.14124	232.775	16.28	0.61	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	838.56010	0.83856	669.14490	0.66914	838.560	19.07	0.95	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.05980	0.00006	0.23730	0.00024	0.060	28.95	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.09980	0.00010	0.15380	0.00015	0.100	35.74	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.13410	14.13410	14.32130	14.32130		15.80	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.13640	14.13640	14.32330	14.32330		16.03	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	18.76070	0.01876	7.12080	0.00712	18.761	15.29	0.09	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	300.59610	0.30060	441.18740	0.44119	300.596	15.75	0.68	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	104.99080	0.10499	182.03210	0.18203	104.991	16.78	0.34	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.14550	14.14550	14.33160	14.33160		16.14	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	34.72740	0.03473	16.76240	0.01676	34.727	14.95	0.14	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	219.70650	0.21971	333.00150	0.33300	219.707	16.07	0.53	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	63.95030	0.06395	111.01760	0.11102	63.950	17.93	0.20	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.16380	14.16380	14.34810	14.34810		16.66	0.00	2,495,438.40	174	324.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	123.95970	0.12396	76.50870	0.07651	123.960	16.23	0.30	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	341.49160	0.34149	464.56480	0.46456	341.492	16.44	0.61	0.00	0	174.00
\$ / R	On 16/01/2019	Any day expiry			14.16610	14.16610	14.35010	14.35010		16.76	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.17060	14.17060	14.35430	14.35430		16.92	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	3.91140	0.00391	2.22600	0.00223	3.911	18.26	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.17750	14.17750	14.36050	14.36050		16.84	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.18490	14.18490	14.36780	14.36780		17.07	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.19340	14.19340	14.37660	14.37660		17.04	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.19510	14.19510	14.37840	14.37840		17.08	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	16.23540	0.01624	8.38280	0.00838	16.235	15.80	0.05	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	334.42720	0.33443	251.78670	0.25179	334.427	17.08	0.49	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	363.43680	0.36344	275.65830	0.27566	363.437	17.22	0.51	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	259.32830	0.25933	341.80390	0.34180	259.328	17.58	0.43	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	90.68460	0.09068	128.68020	0.12868	90.685	19.61	0.18	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	55.49820	0.05550	80.90910	0.08091	55.498	20.46	0.12	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.21720	14.21720	14.40130	14.40130		17.12	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.22060	14.22060	14.40480	14.40480		17.17	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.23770	14.23770	14.42260	14.42260		17.24	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.24290	14.24290	14.42790	14.42790		17.33	0.00	1,268,652.00	88	5,120.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	42.59300	0.04259	27.54320	0.02754	42.593	15.84	0.09	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	410.43740	0.41044	327.35720	0.32736	410.437	17.25	0.47	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	437.82590	0.43783	351.64920	0.35165	437.826	17.33	0.49	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	329.02120	0.32902	407.97220	0.40797	329.021	17.95	0.42	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	152.84960	0.15285	196.91370	0.19691	152.850	19.66	0.22	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	105.91480	0.10591	138.25760	0.13826	105.915	20.46	0.16	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.24970	14.24970	14.43510	14.43510		17.30	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.25150	14.25150	14.43690	14.43690		17.33	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.26180	14.26180	14.44760	14.44760		17.36	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	307.35230	0.30735	240.15800	0.24016	307.352	16.88	0.37	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	205.74120	0.20574	257.84910	0.25785	205.741	19.32	0.27	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.27380	14.27380	14.46020	14.46020		17.40	0.00	159,752,369.60	11,192	473,468.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.73600	0.00074	0.56880	0.00057	0.736	22.59	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	8.45210	0.00845	6.58660	0.00659	8.452	19.08	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	25.42000	0.02542	20.02210	0.02002	25.420	17.00	0.05	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	26.98490	0.02698	21.26350	0.02126	26.985	16.88	0.05	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	41.53180	0.04153	32.81080	0.03281	41.532	16.06	0.08	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	50.13730	0.05014	38.06430	0.03806	50.137	15.94	0.09	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	52.45360	0.05245	39.20930	0.03921	52.454	15.96	0.10	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	62.55380	0.06255	44.13320	0.04413	62.554	16.01	0.11	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	69.58350	0.06958	49.46880	0.04947	69.584	16.04	0.12	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	80.41000	0.08041	57.80490	0.05780	80.410	16.08	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	85.41820	0.08542	61.69050	0.06169	85.418	16.10	0.14	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	103.79540	0.10380	76.09540	0.07610	103.795	16.16	0.17	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	120.45980	0.12046	89.33080	0.08933	120.460	16.22	0.19	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	127.18070	0.12718	94.70870	0.09471	127.181	16.23	0.19	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	136.55330	0.13655	102.24670	0.10225	136.553	16.26	0.20	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	151.51740	0.15152	114.36260	0.11436	151.517	16.30	0.22	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	162.10970	0.16211	122.99590	0.12300	162.110	16.32	0.23	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	176.06170	0.17606	134.43140	0.13443	176.062	16.35	0.25	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	191.79540	0.19180	146.60410	0.14660	191.795	16.43	0.26	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	198.33550	0.19834	151.68300	0.15168	198.335	16.46	0.27	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	218.80170	0.21880	167.65250	0.16765	218.802	16.55	0.29	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	225.90720	0.22591	173.22500	0.17323	225.907	16.58	0.29	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	233.15500	0.23316	178.92350	0.17892	233.155	16.61	0.30	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	244.29660	0.24430	187.71070	0.18771	244.297	16.65	0.31	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	259.64860	0.25965	200.77900	0.20078	259.649	16.71	0.32	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	283.74900	0.28375	221.45410	0.22145	283.749	16.80	0.34	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	287.89090	0.28789	225.02410	0.22502	287.891	16.82	0.35	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	304.81780	0.30482	239.65320	0.23965	304.818	16.88	0.36	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	623.41670	0.62342	738.91440	0.73891	623.417	17.03	0.61	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	349.61670	0.34962	278.71440	0.27871	349.617	17.03	0.39	0.00	0	30,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	368.52700	0.36853	295.33060	0.29533	368.527	17.09	0.41	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	523.50150	0.52350	627.61810	0.62762	523.502	17.32	0.54	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	500.64820	0.50065	601.97020	0.60197	500.648	17.40	0.52	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	494.06070	0.49406	406.79050	0.40679	494.061	17.46	0.48	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	479.49830	0.47950	577.17250	0.57717	479.498	17.50	0.51	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	535.35760	0.53536	443.01950	0.44302	535.358	17.61	0.51	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	578.20730	0.57821	480.87450	0.48087	578.207	17.76	0.53	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	590.72590	0.59073	491.98210	0.49198	590.726	17.80	0.54	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	597.03190	0.59703	497.58550	0.49759	597.032	17.82	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	417.16510	0.41717	503.56970	0.50357	417.165	17.84	0.46	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	409.92360	0.40992	495.23380	0.49523	409.924	17.88	0.45	0.00	0	1,000.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	402.80270	0.40280	487.02450	0.48702	402.803	17.93	0.45	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	629.00270	0.62900	526.82450	0.52682	629.003	17.93	0.55	0.00	0	15,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	648.53660	0.64854	544.74510	0.54475	648.537	17.99	0.56	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	668.32530	0.66833	562.94140	0.56294	668.325	18.05	0.57	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	729.19710	0.72920	619.16660	0.61917	729.197	18.24	0.60	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	792.21630	0.79222	677.73930	0.67774	792.216	18.44	0.62	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	309.15640	0.30916	378.22860	0.37823	309.156	18.56	0.36	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	842.63240	0.84263	724.83750	0.72484	842.632	18.58	0.64	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	849.93210	0.84993	731.67270	0.73167	849.932	18.60	0.64	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	857.25280	0.85725	738.53390	0.73853	857.253	18.63	0.64	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	864.59950	0.86460	745.42120	0.74542	864.599	18.65	0.65	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	259.00580	0.25901	319.20380	0.31920	259.006	18.99	0.31	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	1,016.22090	1.01622	888.35010	0.88835	1,016.221	19.07	0.69	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	1,063.33920	1.06334	933.03920	0.93304	1,063.339	19.20	0.71	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,079.19770	1.07920	948.10890	0.94811	1,079.198	19.24	0.71	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,087.15490	1.08715	955.67560	0.95568	1,087.155	19.26	0.71	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	222.96960	0.22297	276.32710	0.27633	222.970	19.35	0.28	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,135.28360	1.13528	1,001.46420	1.00146	1,135.284	19.39	0.73	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,143.36700	1.14337	1,009.16430	1.00916	1,143.367	19.41	0.73	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	213.38840	0.21339	264.82160	0.26482	213.388	19.46	0.27	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	207.84510	0.20785	258.15820	0.25816	207.845	19.52	0.26	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,241.69150	1.24169	1,103.07000	1.10307	1,241.691	19.67	0.75	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	182.31450	0.18231	227.34220	0.22734	182.315	19.84	0.23	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	174.56090	0.17456	217.94320	0.21794	174.561	19.95	0.23	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	173.05240	0.17305	216.11390	0.21611	173.052	19.97	0.22	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	167.15620	0.16716	208.95490	0.20895	167.156	20.06	0.22	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	164.29120	0.16429	205.46870	0.20547	164.291	20.10	0.21	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	161.47700	0.16148	202.04650	0.20205	161.477	20.14	0.21	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	145.65130	0.14565	182.74330	0.18274	145.651	20.40	0.19	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	127.56720	0.12757	161.36010	0.16136	127.567	20.69	0.17	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	125.31140	0.12531	158.71990	0.15872	125.311	20.72	0.17	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	118.79060	0.11879	151.08250	0.15108	118.791	20.83	0.16	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	109.67360	0.10967	139.86060	0.13986	109.674	20.99	0.15	0.00	0	2,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	107.75050	0.10775	137.47450	0.13747	107.750	21.03	0.15	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	96.09220	0.09609	122.97860	0.12298	96.092	21.27	0.13	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	82.84910	0.08285	106.42960	0.10643	82.849	21.58	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	77.31310	0.07731	99.48210	0.09948	77.313	21.72	0.11	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	65.16350	0.06516	84.17260	0.08417	65.164	22.09	0.09	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	64.06930	0.06407	82.78990	0.08279	64.069	22.12	0.09	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	47.48680	0.04749	61.72520	0.06173	47.487	22.78	0.07	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	47.10060	0.04710	61.23300	0.06123	47.101	22.80	0.07	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	45.22120	0.04522	58.83290	0.05883	45.221	22.89	0.07	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	43.07710	0.04308	56.09100	0.05609	43.077	23.00	0.06	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	42.73120	0.04273	55.64790	0.05565	42.731	23.01	0.06	0.00	0	99,824.00

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	17.10	Call	42.38850	0.04239	55.20880	0.05521	42.389	23.03	0.06	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	38.20460	0.03820	49.84550	0.04985	38.205	23.27	0.06	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	36.14910	0.03615	47.20340	0.04720	36.149	23.40	0.05	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	30.94080	0.03094	40.46120	0.04046	30.941	23.76	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	21.32540	0.02133	27.92590	0.02793	21.325	24.67	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	16.11730	0.01612	21.09930	0.02110	16.117	25.40	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.29000	14.29000	14.47650	14.47650		17.56	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	313.69230	0.31369	248.80300	0.24880	313.692	16.90	0.35	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	367.71990	0.36772	296.20150	0.29620	367.720	17.08	0.39	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.29370	14.29370	14.48020	14.48020		17.60	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	74.28110	0.07428	55.68420	0.05568	74.281	16.06	0.12	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	473.07800	0.47308	390.71280	0.39071	473.078	17.44	0.45	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	500.28730	0.50029	415.27510	0.41528	500.287	17.52	0.47	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	386.80220	0.38680	464.38580	0.46439	386.802	18.35	0.41	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	208.80950	0.20881	256.14940	0.25615	208.810	19.92	0.25	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	156.88950	0.15689	193.94730	0.19395	156.890	20.66	0.19	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.30110	14.30110	14.48750	14.48750		17.57	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.30670	14.30670	14.49300	14.49300		17.63	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	280.95630	0.28096	223.00370	0.22300	280.956	16.77	0.32	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	527.02720	0.52703	623.13730	0.62314	527.027	17.73	0.51	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.34560	14.34560	14.53140	14.53140		17.73	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.35310	14.35310	14.53870	14.53870		17.71	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	104.63840	0.10464	83.39800	0.08340	104.638	16.06	0.14	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,085.38720	1.08539	1,227.94330	1.22794	1,085.387	16.46	0.75	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	524.59590	0.52460	444.21500	0.44422	524.596	17.47	0.44	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	551.67340	0.55167	468.91000	0.46891	551.673	17.55	0.45	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	436.70560	0.43671	511.89240	0.51189	436.706	18.61	0.40	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	260.09540	0.26010	308.51580	0.30852	260.095	20.08	0.26	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	205.88380	0.20588	246.70970	0.24671	205.884	20.69	0.21	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.41060	14.41060	14.59540	14.59540		17.82	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	133.61920	0.13362	109.19640	0.10920	133.619	16.13	0.16	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	567.23110	0.56723	488.50080	0.48850	567.231	17.51	0.43	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	594.16870	0.59417	513.27460	0.51327	594.169	17.58	0.44	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	477.33300	0.47733	550.45220	0.55045	477.333	18.85	0.40	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	303.51780	0.30352	352.35290	0.35235	303.518	20.25	0.27	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	245.20740	0.24521	288.05290	0.28805	245.207	20.78	0.23	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.41620	14.41620	14.60090	14.60090		17.79	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.41800	14.41800	14.60280	14.60280		17.80	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.43660	14.43660	14.62100	14.62100		17.90	0.00	0.00	0	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.33460	0.00533	4.59310	0.00459	5.335	18.51	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	48.84660	0.04885	37.00870	0.03701	48.847	16.04	0.07	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	103.18390	0.10318	82.67230	0.08267	103.184	16.13	0.12	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	142.52490	0.14252	116.72080	0.11672	142.525	16.17	0.16	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	146.40580	0.14641	120.10870	0.12011	146.406	16.18	0.16	0.00	0	165,703.00

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	13.24	Put	203.59400	0.20359	167.73540	0.16774	203.594	16.38	0.21	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	404.65940	0.40466	343.83340	0.34383	404.659	16.93	0.34	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	426.87110	0.42687	363.36780	0.36337	426.871	17.01	0.35	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	929.85040	0.92985	1,046.37200	1.04637	929.850	17.17	0.63	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	482.83510	0.48284	414.08530	0.41409	482.835	17.20	0.38	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	517.19160	0.51719	445.39180	0.44539	517.192	17.31	0.39	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	584.25880	0.58426	506.84010	0.50684	584.259	17.51	0.42	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	723.66240	0.72366	821.36030	0.82136	723.662	17.86	0.53	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	660.28230	0.66028	751.11350	0.75111	660.282	18.12	0.49	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	835.04270	0.83504	739.45190	0.73945	835.043	18.20	0.52	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	847.73560	0.84774	751.37090	0.75137	847.736	18.23	0.52	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	575.48570	0.57549	657.12760	0.65713	575.486	18.51	0.44	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	490.46410	0.49046	562.32650	0.56233	490.464	18.97	0.39	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	433.71020	0.43371	497.83530	0.49784	433.710	19.35	0.35	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	392.80080	0.39280	451.55460	0.45155	392.801	19.66	0.33	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	367.94540	0.36795	423.43350	0.42343	367.945	19.87	0.31	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	363.97700	0.36398	418.93800	0.41894	363.977	19.91	0.31	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	333.95660	0.33396	384.87720	0.38488	333.957	20.19	0.28	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	318.33500	0.31834	367.11780	0.36712	318.335	20.35	0.27	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	313.05030	0.31305	361.40730	0.36141	313.050	20.39	0.27	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	299.10020	0.29910	346.68210	0.34668	299.100	20.50	0.26	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	284.20170	0.28420	330.40850	0.33041	284.202	20.62	0.25	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	113.92090	0.11392	131.37350	0.13137	113.921	23.65	0.11	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.44770	14.44770	14.63200	14.63200		17.89	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	898.36170	0.89836	799.74760	0.79975	898.362	18.33	0.53	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	161.75510	0.16176	189.26390	0.18926	161.755	22.09	0.15	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.46240	14.46240	14.64700	14.64700		17.92	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	157.96870	0.15797	129.78020	0.12978	157.969	16.18	0.17	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	600.68630	0.60069	522.33360	0.52233	600.686	17.53	0.42	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	627.54700	0.62755	547.18010	0.54718	627.547	17.60	0.43	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	508.93010	0.50893	579.81550	0.57982	508.930	19.06	0.39	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	337.18880	0.33719	386.83040	0.38683	337.189	20.39	0.28	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	278.10610	0.27811	321.61650	0.32162	278.106	20.87	0.23	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.46790	14.46790	14.65260	14.65260		17.89	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.47160	14.47160	14.65640	14.65640		17.91	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	283.91850	0.28392	238.88280	0.23888	283.918	16.56	0.25	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	270.84090	0.27084	312.59940	0.31260	270.841	21.00	0.23	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.52310	14.52310	14.70880	14.70880		18.01	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	183.38320	0.18338	148.59220	0.14859	183.383	16.19	0.17	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	635.66960	0.63567	555.60810	0.55561	635.670	17.54	0.41	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	662.50610	0.66251	580.54570	0.58055	662.506	17.62	0.42	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	549.13210	0.54913	617.21350	0.61721	549.132	19.29	0.39	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	377.46630	0.37747	428.33480	0.42833	377.466	20.52	0.28	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	318.46460	0.31846	362.11730	0.36212	318.465	20.99	0.24	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 01/08/2019	Any day expiry		14.52500	14.52500		14.71070	14.71070		18.08	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry		14.54700	14.54700		14.73320	14.73320		18.07	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	804.40780	0.80441	713.47010	0.71347	804.408	17.97	0.46	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	368.13900	0.36814	416.59770	0.41660	368.139	20.74	0.27	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry		14.57830	14.57830		14.76500	14.76500		18.15	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	201.52840	0.20153	163.10830	0.16311	201.528	16.09	0.18	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	663.45020	0.66345	582.30980	0.58231	663.450	17.54	0.40	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	690.20200	0.69020	607.28880	0.60729	690.202	17.62	0.41	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	576.07300	0.57607	641.35890	0.64136	576.073	19.50	0.38	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	407.06030	0.40706	456.82740	0.45683	407.060	20.67	0.28	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	347.50520	0.34751	390.49750	0.39050	347.505	21.14	0.25	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry		14.58380	14.58380		14.77060	14.77060		18.11	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry		14.58750	14.58750		14.77440	14.77440		18.13	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry		14.58930	14.58930		14.77630	14.77630		18.13	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	174.75180	0.17475	190.78410	0.19078	174.752	24.94	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future		14.60960	14.60960		14.79690	14.79690		18.12	0.00	0.00	0	14,244.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	9.92610	0.00993	9.19300	0.00919	9.926	16.53	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	96.89970	0.09690	71.81400	0.07181	96.900	15.02	0.10	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	286.47130	0.28647	240.45820	0.24046	286.471	16.45	0.22	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	532.11510	0.53212	465.05160	0.46505	532.115	17.07	0.34	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	560.56770	0.56057	489.70710	0.48971	560.568	17.16	0.35	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	619.78600	0.61979	542.39760	0.54240	619.786	17.34	0.38	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	682.01450	0.68201	600.42050	0.60042	682.014	17.52	0.40	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	747.15960	0.74716	661.45080	0.66145	747.160	17.71	0.42	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,422.02760	1.42203	1,306.03460	1.30603	1,422.028	19.22	0.59	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,554.76900	1.55477	1,433.68480	1.43368	1,554.769	19.49	0.61	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	532.08380	0.53208	591.11460	0.59111	532.084	19.95	0.35	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	307.05050	0.30705	344.01680	0.34402	307.050	21.70	0.22	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	265.83690	0.26584	294.52740	0.29453	265.837	22.30	0.19	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	250.38290	0.25038	274.74920	0.27475	250.383	22.70	0.18	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	244.89800	0.24490	268.59360	0.26859	244.898	22.85	0.17	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	222.64050	0.22264	243.62070	0.24362	222.640	23.52	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	212.85020	0.21285	232.62780	0.23263	212.850	23.85	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	204.80450	0.20480	223.59730	0.22360	204.805	24.15	0.14	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	161.17630	0.16118	187.86440	0.18786	161.176	24.84	0.12	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry		14.63580	14.63580		14.82340	14.82340		18.19	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	218.44170	0.21844	176.84370	0.17684	218.442	15.99	0.18	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	687.73970	0.68774	606.75600	0.60676	687.740	17.50	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	714.41020	0.71441	631.71700	0.63172	714.410	17.58	0.40	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	607.13720	0.60714	671.53240	0.67153	607.137	19.64	0.38	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	438.35360	0.43835	488.38230	0.48838	438.354	20.74	0.29	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	376.38960	0.37639	419.96020	0.41996	376.390	21.22	0.25	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry		14.63960	14.63960		14.82730	14.82730		18.20	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry		14.69500	14.69500		14.88260	14.88260		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	13.00	Put	235.95350	0.23595	191.62220	0.19162	235.953	15.97	0.18	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	711.19410	0.71119	629.14710	0.62915	711.194	17.51	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	737.76320	0.73776	654.07370	0.65407	737.763	17.59	0.39	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	632.26410	0.63226	694.11340	0.69411	632.264	19.84	0.37	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	465.74940	0.46575	514.35890	0.51436	465.749	20.89	0.29	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	405.20780	0.40521	447.56940	0.44757	405.208	21.36	0.25	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.75040		14.75040	14.75040	14.93790	14.93790		18.31	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	251.01670	0.25102	204.77590	0.20478	251.017	15.95	0.19	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	730.78730	0.73079	648.74850	0.64875	730.787	17.51	0.38	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	757.25880	0.75726	673.62020	0.67362	757.259	17.58	0.39	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	658.05960	0.65806	718.28050	0.71828	658.060	19.98	0.37	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	492.85480	0.49285	540.21890	0.54022	492.855	21.00	0.29	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	433.14160	0.43314	474.74090	0.47474	433.142	21.46	0.26	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.75620	14.75620	14.94370	14.94370		18.29	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.76000	14.76000	14.94750	14.94750		18.30	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.77720	14.77720	14.96470	14.96470		18.36	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	40.62900	0.04063	29.89570	0.02990	40.629	13.62	0.05	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	494.70120	0.49470	433.41080	0.43341	494.701	16.93	0.29	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	440.65900	0.44066	481.64620	0.48165	440.659	21.55	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	210.35850	0.21036	237.65370	0.23765	210.358	24.44	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry	14.81320		14.81320	14.81320	15.00100	15.00100		18.38	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	268.91530	0.26892	219.11990	0.21912	268.915	15.99	0.19	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	750.94380	0.75094	670.34290	0.67034	750.944	17.51	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	777.30710	0.77731	693.88060	0.69388	777.307	17.59	0.38	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	686.43170	0.68643	745.98400	0.74598	686.432	20.15	0.37	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	524.57190	0.52457	571.67890	0.57168	524.572	21.14	0.29	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	465.75890	0.46576	507.48320	0.50748	465.759	21.59	0.26	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.81740	14.81740	15.00520	15.00520		18.39	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.87870	14.87870	15.06590	15.06590		18.57	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			14.94420	14.94420	15.13080	15.13080		18.66	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.97380	14.97380	15.16010	15.16010		18.67	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	71.89750	0.07190	62.30470	0.06230	71.898	14.31	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	703.54830	0.70355	632.57620	0.63258	703.548	17.42	0.33	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	569.20140	0.56920	613.88970	0.61389	569.201	21.84	0.28	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry	15.00970		15.00970	15.00970	15.19570	15.19570		18.75	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry	15.06670		15.06670	15.06670	15.25220	15.25220		18.82	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry	15.13850		15.13850	15.13850	15.32340	15.32340		18.94	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future	15.15970		15.15970	15.15970	15.34430	15.34430		18.95	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry	15.25680		15.25680	15.25680	15.44060	15.44060		19.05	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future	15.35820		15.35820	15.35820	15.54110	15.54110		19.13	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.27380	14.27380	14.46020	14.46020		17.40	0.00	570,952.00	40	434.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.43660	14.43660	14.62100	14.62100		17.90	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.60960	14.60960	14.79690	14.79690		18.12	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 13/12/2019	Foreign Exchange Future			14.77720		14.77720		14.96470	14.96470		18.36	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.97380		14.97380		15.16010	15.16010		18.67	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			17.99820		17.99820		18.19380	18.19380		15.77	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.02940		18.02940		18.22570	18.22570		16.23	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.11310		18.11310		18.31250	18.31250		16.56	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.16790		18.16790		18.36890	18.36890		16.63	0.00	15,279,203.90	841	397,701.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	512.13000		0.51213	434.28910	0.43429		512.130	16.63	0.44	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	305.17500		0.30517	372.93580	0.37294	305.175		17.40	0.32	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,282.63760		1.28264	1,140.62600	1.14063	1,282.638		17.60	0.72	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	131.30660		0.13131	164.36270	0.16436	131.307		18.50	0.16	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	111.95420		0.11195	141.48340	0.14148	111.954		18.67	0.14	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	36.31790		0.03632	46.34750	0.04635	36.318		19.86	0.05	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.20320		18.20320		18.40420	18.40420		16.75	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.45240		18.45240		18.65100	18.65100		16.92	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.75450		18.75450		18.95900	18.95900		17.27	0.00	0.00	0	13,875.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.04690		19.04690		19.25120	19.25120		17.53	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.38010		19.38010		19.58360	19.58360		18.30	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12819		0.12819		0.12947	0.12947		22.89	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13062		0.13062		0.13188	0.13188		22.53	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13322		0.13322		0.13451	0.13451		22.38	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13576		0.13576		0.13709	0.13709		22.38	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13880		0.13880		0.14012	0.14012		22.54	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry			16.14650		16.14650		16.26880	16.26880		17.04	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	10.15530		0.01016	11.11910	0.01112	10.155		20.11	0.09	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry			16.17070		16.17070		16.30110	16.30110		12.53	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	57.53160		0.05753	37.57970	0.03758	57.532		13.32	0.23	0.00	0	13,000.00
€ / R	On 21/01/2019	Any day expiry			16.25510		16.25510		16.37730	16.37730		14.69	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.38110		16.38110		16.50700	16.50700		15.74	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.44110		16.44110		16.56870	16.56870		15.96	0.00	5,343,357.50	325	123,425.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	743.60450		0.74360	828.21470	0.82821	743.604		15.40	0.65	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.43150		16.43150		16.55810	16.55810		16.07	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.75520		16.75520		16.88110	16.88110		16.52	0.00	0.00	0	24,250.00
€ / R	On 14/08/2019	Any day expiry			16.97640		16.97640		17.10470	17.10470		16.82	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	937.63310		0.93763	871.83700	0.87184	937.633		16.83	0.48	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	299.07520		0.29908	324.14940	0.32415	299.075		20.17	0.21	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.09300		17.09300		17.22570	17.22570		16.87	0.00	0.00	0	9,596.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	547.04750		0.54705	587.93220	0.58793	547.048		18.72	0.33	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.42220		17.42220		17.55610	17.55610		17.07	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	67.26570		0.06727	62.67450	0.06267	67.266		15.78	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	529.31600		0.52932	486.07090	0.48607	529.316		15.75	0.29	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	441.48770		0.44149	469.39820	0.46940	441.488		20.55	0.23	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 16/03/2020			Foreign Exchange Future	17.73430	17.73430		17.86530	17.86530		17.44	0.00	0.00	0	0.00
5Y STND	On 21/12/2021			Interest Rate Swap	97.56000	97.56000		97.56000	97.56000			0.00	0.00	0	51.00
AL37	On 07/02/2019			Index Future	607.79800	607.79800		607.06300	607.06300			0.00	0.00	0	0.00
AL37	On 02/05/2019			Index Future	618.42800	618.42800		617.69000	617.69000			0.00	0.00	0	0.00
AL37	On 01/08/2019			Index Future	630.49800	630.49800		629.77500	629.77500			0.00	0.00	0	0.00
AL7T	On 07/02/2019			Index Future	696.85000	696.85000		695.34600	695.34600			0.00	0.00	0	0.00
AL7T	On 02/05/2019			Index Future	709.03700	709.03700		707.51900	707.51900			0.00	0.00	0	0.00
AL7T	On 01/08/2019			Index Future	722.87600	722.87600		721.36100	721.36100			0.00	0.00	0	0.00
ALBI	On 07/02/2019			Index Future	628.33000	628.33000		626.55800	626.55800			0.00	0.00	0	908.00
ALBI	On 02/05/2019			Index Future	639.31800	639.31800		637.52700	637.52700			0.00	0.00	0	0.00
ALBI	On 01/08/2019			Index Future	651.79600	651.79600		649.99900	649.99900			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019			Foreign Exchange Future	10.27800	10.27800		10.42520	10.42520		13.50	0.00	2,569,500.00	250	5,488.00
AU\$ / R	On 14/06/2019			Foreign Exchange Future	10.40920	10.40920		10.55530	10.55530		13.72	0.00	0.00	0	15,746.00
AU\$ / R	On 16/09/2019			Foreign Exchange Future	10.54960	10.54960		10.69820	10.69820		13.88	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019			Foreign Exchange Future	10.68690	10.68690		10.83600	10.83600		14.03	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	11.00	Call	Foreign Exchange Future	476.61740	0.47662		538.50140	0.53850	476.617	14.48	0.45	0.00	0	1,000.00
AU\$ / R	On 16/03/2020			Foreign Exchange Future	10.84650	10.84650		10.99550	10.99550		14.74	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019			Foreign Exchange Future	10.64830	10.64830		10.80210	10.80210		14.36	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019			Foreign Exchange Future	10.78770	10.78770		10.93990	10.93990		14.68	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019			Foreign Exchange Future	10.93390	10.93390		11.08950	11.08950		15.07	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019			Foreign Exchange Future	10.95010	10.95010		11.10660	11.10660		15.14	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020			Foreign Exchange Future	11.09420	11.09420		11.25110	11.25110		15.71	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019			Can-Do Future	133.52000	133.52000		177.62000	177.62000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019			Foreign Exchange Future	14.52590	14.52590		14.70390	14.70390		16.33	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019			Foreign Exchange Future	14.81780	14.81780		14.99550	14.99550		17.21	0.00	0.00	0	150.00
CHF / R	On 16/09/2019			Foreign Exchange Future	15.13210	15.13210		15.31770	15.31770		17.91	0.00	0.00	0	0.00
CHF / R	On 13/12/2019			Foreign Exchange Future	15.44320	15.44320		15.62750	15.62750		18.30	0.00	0.00	0	0.00
CHF / R	On 16/03/2020			Foreign Exchange Future	15.72640	15.72640		15.91120	15.91120		18.50	0.00	0.00	0	0.00
CNH / R	On 18/03/2019			Foreign Exchange Future	2.07040	2.07040		2.09570	2.09570		15.08	0.00	0.00	0	0.00
CNH / R	On 14/06/2019			Foreign Exchange Future	2.09290	2.09290		2.11780	2.11780		15.69	0.00	0.00	0	0.00
DKK / R	On 18/03/2019			Foreign Exchange Future	2.21380	2.21380		2.23080	2.23080		14.85	0.00	0.00	0	0.00
DKK / R	On 14/06/2019			Foreign Exchange Future	2.25750	2.25750		2.27390	2.27390		15.24	0.00	564,375.00	250	0.00
DKK / R	On 16/09/2019			Foreign Exchange Future	2.30390	2.30390		2.32080	2.32080		15.73	0.00	0.00	0	0.00
DKK / R	On 13/12/2019			Foreign Exchange Future	2.34470	2.34470		2.36150	2.36150		16.05	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
DKK / R	On 16/03/2020	Foreign Exchange Future			2.48830		2.48830		2.50360	2.50360		17.22	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			11.28321		76.32635		11.32776	76.07582			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future			11.38978		73.87007		11.43555	73.61669			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future			11.50069		75.31227		11.54747	75.05754			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			11.51979		78.27673		11.56416	77.99549			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future			11.62671		75.38513		11.67235	75.10059			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future			11.73573		76.85718		11.78241	76.57081			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			621.62400		621.62400		619.83200	619.83200			0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI			632.49500		632.49500		630.68300	630.68300			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI			644.84000		644.84000		643.02200	643.02200			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future			1.82740		1.82740		1.85220	1.85220		17.72	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future			1.85140		1.85140		1.87590	1.87590		17.81	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future			132.13334		132.13334		132.12520	132.12520			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future			134.47409		134.47409		134.46851	134.46851			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future			137.08382		137.08382		137.08463	137.08463			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			100.29499		100.29499		100.28805	100.28805			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future			100.99870		100.99870		100.99369	100.99369			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future			102.99390		102.99390		102.99365	102.99365			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			102.28205		102.28205		102.27450	102.27450			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future			102.94869		102.94869		102.94298	102.94298			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future			104.98232		104.98232		104.98156	104.98156			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 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	120.19361		120.19361		120.27546	120.27546			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future	122.32280		122.32280		122.40857	122.40857			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.68670		124.68670		124.78012	124.78012			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	114.23289		114.23289		114.22417	114.22417			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.57066		114.57066		114.56382	114.56382			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future	116.83396		116.83396		116.83269	116.83269			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	117.61010		117.61010		117.60111	117.60111			0.00	0.00	0	10,397.00
I2050	On 02/05/2019	Bond Future	119.69359		119.69359		119.68675	119.68675			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.23959		120.23959		120.23851	120.23851			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	253.47300		253.47300		253.47800	253.47800			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	257.96300		257.96300		257.97200	257.97200			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.05800		263.05800		263.08000	263.08000			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	464,950,000.00	20,000	0.00
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	0.13770		0.13770		0.13860	0.13860			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.13720		0.13720		0.13890	0.13890			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.13710		0.13710		0.13890	0.13890			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13730		0.13730		0.13810	0.13810			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13760		0.13760		0.13740	0.13740			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.65620		1.65620		1.67320	1.67320		13.88	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.68110		1.68110		1.69790	1.69790		14.45	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.81140		9.81140		9.93290	9.93290		13.52	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.93720		9.93720		10.05830	10.05830		13.85	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.07170		10.07170		10.19470	10.19470		14.44	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.20140		10.20140		10.32520	10.32520		14.85	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.74980		10.74980		10.87210	10.87210		16.06	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.32640		1.32640		1.34220	1.34220			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.33310		1.33310		1.34860	1.34860			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.27280		1.27280		1.27030	1.27030			0.00	0.00	0	400.00

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 14/06/2019	Foreign Exchange Future			1.27820	1.27820		1.27560	1.27560			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.28370	1.28370		1.28130	1.28130			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.28890	1.28890		1.28640	1.28640			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.29430	1.29430		1.29180	1.29180			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future			1.15180	1.15180		1.14580	1.14580			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16060	1.16060		1.15460	1.15460			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.17000	1.17000		1.16410	1.16410			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.17900	1.17900		1.17320	1.17320			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18440	1.18440		1.17840	1.17840			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.11060	109.18025		9.14840	108.96129		6.82	0.00	104,376,319.00	956	75,033.00
R186	On 07/02/2019	Bond Future	8.30	Call	31.27000	0.03127		26.50000	0.02650	31.270	6.28	0.03	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	93.35000	0.09335		80.23000	0.08023	93.350	6.27	0.08	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	339.79000	0.33979		300.06000	0.30006	339.790	6.46	0.23	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	1,114.32000	1.11432		1,238.92000	1.23892	1,114.320	6.72	0.50	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,369.24000	1.36924		1,256.49000	1.25649	1,369.240	6.79	0.58	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,472.95000	1.47295		1,354.76000	1.35476	1,472.950	6.81	0.60	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,617.79000	1.61779		1,492.46000	1.49246	1,617.790	6.84	0.64	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	639.71000	0.63971		728.11000	0.72811	639.710	6.86	0.34	93,238,046.04	2,500	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,049.93000	2.04993		1,906.02000	1.90602	2,049.930	6.92	0.72	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	341.34000	0.34134		398.44000	0.39844	341.340	7.02	0.21	57,321,458.25	2,500	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	87.81000	0.08781		107.49000	0.10749	87.810	7.52	0.07	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	81.77000	0.08177		100.34000	0.10034	81.770	7.54	0.06	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.17392	111.08965		9.21300	110.86913		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	407.18000	0.40718		372.24000	0.37224	407.180	6.17	0.18	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	570.16000	0.57016		524.82000	0.52482	570.160	6.29	0.23	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	616.85000	0.61685		568.73000	0.56873	616.850	6.32	0.25	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	700.15000	0.70015		647.23000	0.64723	700.150	6.37	0.27	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	886.24000	0.88624		823.30000	0.82330	886.240	6.46	0.32	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,339.79000	1.33979		1,255.57000	1.25557	1,339.790	6.64	0.42	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	1,897.07000	1.89707		1,791.07000	1.79107	1,897.070	6.79	0.52	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,052.73000	2.05273		1,941.36000	1.94136	2,052.730	6.83	0.55	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,215.67000	2.21567		2,099.00000	2.09900	2,215.670	6.87	0.57	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	749.39000	0.74939		811.87000	0.81187	749.390	7.34	0.25	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	542.56000	0.54256		590.78000	0.59078	542.560	7.62	0.19	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	494.85000	0.49485		539.57000	0.53957	494.850	7.70	0.17	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	458.73000	0.45873		500.72000	0.50072	458.730	7.77	0.16	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.23494	107.95659		9.27497	107.73707		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	387.47000	0.38747		357.41000	0.35741	387.470	5.84	0.15	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	1,800.84000	1.80084		1,711.01000	1.71101	1,800.840	6.70	0.44	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	976.13000	0.97613		1,034.24000	1.03424	976.130	7.98	0.24	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			299.10418		299.10418		299.09116	299.09116			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.40261		304.40261		304.39543	304.39543			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.85684		302.85684		302.86417	302.86417			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			230.85895		230.85895		230.84223	230.84223			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			234.94850		234.94850		234.93606	234.93606			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.57462		235.57462		235.57332	235.57332			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			8.32631		101.58100		8.36407	101.45516		3.20	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future			8.36867		99.42798		8.40842	99.30198		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.40050		101.36893		8.44183	101.24533		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			9.64128		89.29735		9.68415	89.03308		9.62	0.00	0.00	0	56,641.00
R2030	On 07/02/2019	Bond Future	8.90	Call	67.27000		0.06727		49.93000	0.04993	67.270	8.69	0.06	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	264.31000		0.26431		210.39000	0.21039	264.310	8.93	0.17	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,126.78000		1.12678		985.77000	0.98577	1,126.780	9.47	0.47	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,380.41000		1.38041		1,223.08000	1.22308	1,380.410	9.55	0.54	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	269.76000		0.26976		301.85000	0.30185	269.760	10.24	0.15	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.70867		90.85937		9.75274	90.59226		9.48	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	359.30000		0.35930		311.95000	0.31195	359.300	8.52	0.15	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,212.58000		1.21258		1,113.47000	1.11347	1,212.580	9.12	0.36	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	1,017.89000		1.01789		1,093.96000	1.09396	1,017.890	10.05	0.29	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.77797		88.62783		9.82300	88.35999		9.63	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			9.85281		91.37490		9.89578	91.08886		10.41	0.00	14,254,484.40	156	43,478.00
R2032	On 02/05/2019	Bond Future			9.91935		88.81635		9.96345	88.52709		10.73	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.98551		90.55034		10.03048	90.25986		10.37	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			10.00887		95.07186		10.05191	94.75537		10.81	0.00	0.00	0	71,500.00
R2035	On 02/05/2019	Bond Future			10.07306		92.23458		10.11716	91.91442		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.13803		94.03523		10.18298	93.71334		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			10.08078		87.27317		10.12360	86.95744		12.22	0.00	0.00	0	57,786.00
R2037	On 02/05/2019	Bond Future			10.14730		88.79979		10.19116	88.48033		12.04	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
R2037	On 01/08/2019	Bond Future			10.21636		86.27782		10.26109	85.95637		12.22	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			10.14542		90.41904		10.19332	90.04051		12.61	0.00	0.00	0	32,389.00
R2040	On 02/05/2019	Bond Future			10.21131		92.00073		10.26040	91.61738		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	792.03000		0.79203		743.40000	0.74340	792.030	11.17	0.23	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	2,704.37000		2.70437		2,497.61000	2.49761	2,704.370	12.36	0.51	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.27980		89.29090		10.32992	88.90454		12.63	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			10.16899		87.50203		10.21172	87.16006		13.19	0.00	2,975,069.02	34	37,298.00
R2044	On 02/05/2019	Bond Future			10.23249		89.03265		10.27623	88.68651		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.29842		86.39000		10.34300	86.04150		13.23	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			10.14968		90.96668		10.19247	90.61574		12.58	0.00	0.00	0	106,522.00
R2048	On 02/05/2019	Bond Future			10.20780		88.12101		10.25158	87.76569		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.26660		89.84131		10.31119	89.48336		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			5.87611		101.77049		5.88250	101.76477		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.28060		103.55051		5.28608	103.54679		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.74727		101.92974		3.74444	101.93100		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			7.14088		101.73250		7.15423	101.70666		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			7.07155		100.11081		7.08544	100.08661		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.93465		102.06521		6.94755	102.04543		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			9.94240		72.21228		9.98501	71.94569		12.12	0.00	11,192,903.40	155	115,541.00
R209	On 07/02/2019	Bond Future	9.04	Call	27.19000		0.02719		22.63000	0.02263	27.190	10.92	0.03	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	348.33000		0.34833		304.40000	0.30440	348.330	11.39	0.21	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	10.20	Put	666.68000		0.66668		764.13000	0.76413	666.680	12.43	0.31	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			10.00039		70.32624		10.04396	70.05646		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	602.31000		0.60231		551.01000	0.55101	602.310	11.77	0.22	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,012.24000		2.01224		1,890.10000	1.89010	2,012.240	12.71	0.49	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	1,075.89000		1.07589		1,162.31000	1.16231	1,075.890	13.64	0.28	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	803.42000		0.80342		872.13000	0.87213	803.420	14.12	0.22	0.00	0	760.00
R209	On 01/08/2019	Bond Future			10.05781		71.69922		10.10213	71.42764		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			185.89602		185.89602		185.80803	185.80803			0.00	0.00	0	2,458.00
R210	On 02/05/2019	Bond Future			186.63332		186.63332		186.54750	186.54750			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.32018		190.32018		190.24184	190.24184			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			155.76496		155.76496		155.75884	155.75884			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.52434		158.52434		158.52134	158.52134			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.58474		161.58474		161.58935	161.58935			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			9.73214		84.04829		9.77507	83.78849		9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future			9.79320		81.96891		9.83723	81.70618		10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.85429		83.56907		9.89918	83.30526		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			10.12414		71.21734		10.16687	70.94158		12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future			10.18147		69.16709		10.22515	68.88787		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.23937		70.51735		10.28380	70.23613		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			10.45240		10.45240		10.57070	10.57070		14.83	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.59820		10.59820		10.71490	10.71490		15.10	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.57860		2.57860		2.57480	2.57480		20.01	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.48750		2.48750		2.48450	2.48450		20.57	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
<b>Total for Derivatives :</b>											936,152,128.51	39,461	8 060 450.00
<b>Grand Total:</b>											936,152,128.51	39,461	8 060 450.00