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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 20/12/2018

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	14.21830	14.21830		14.12430	14.12430		21.58	0.00	514,347,002.50	36,175	0.00	
\$ / R	On 21/12/2018	Any day expiry	14.22330	14.22330		14.12430	14.12430		20.87	0.00	0.00	0	160.00	
\$ / R	On 21/12/2018	Any day expiry	13.20	Put	0.00000	0.00000	0.33210	0.00033	0.000	29.61	0.00	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	13.30	Put	0.00080	0.00000	0.57810	0.00058	0.001	30.88	0.00	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.10	Put	22.65730	0.02266	82.32670	0.08233	22.657	22.67	0.23	0.00	0	25,000.00
\$ / R	On 21/12/2018	Any day expiry	14.30	Put	113.48170	0.11348	215.77200	0.21577	113.482	22.97	0.67	0.00	0	35,000.00
\$ / R	On 21/12/2018	Any day expiry	14.66	Call	2.59380	0.00259	5.94090	0.00594	2.594	30.51	0.03	0.00	0	1,000.00
\$ / R	On 21/12/2018	Any day expiry	14.75	Call	1.40600	0.00141	3.70860	0.00371	1.406	32.40	0.02	0.00	0	1,000.00
\$ / R	On 28/12/2018	Any day expiry	14.22430		14.22430		14.12870	14.12870		14.72	0.00	0.00	0	285.00
\$ / R	On 31/12/2018	Any day expiry	14.22720		14.22720		14.13190	14.13190		14.72	0.00	0.00	0	1,952.00
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	0.43210	0.00043	1.27240	0.00127	0.432	19.04	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	27.12160	0.02712	47.92850	0.04793	27.122	16.05	0.13	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	149.52730	0.14953	125.48670	0.12549	149.527	14.81	0.51	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	156.86160	0.15686	232.77460	0.23277	156.862	14.72	0.52	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	741.04390	0.74104	838.56010	0.83856	741.044	17.17	0.95	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.03430	0.00003	0.05980	0.00006	0.034	28.12	0.00	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.06930	0.00007	0.09980	0.00010	0.069	35.34	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry			14.22920	14.22920	14.13410	14.13410		14.92	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry			14.23010	14.23010	14.13640	14.13640		15.10	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	10.59870	0.01060	18.76070	0.01876	10.599	15.48	0.06	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	359.05300	0.35905	300.59610	0.30060	359.053	15.28	0.77	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	119.45490	0.11945	104.99080	0.10499	119.455	15.48	0.40	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry			14.23800	14.23800	14.14550	14.14550		15.40	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	18.78830	0.01879	34.72740	0.03473	18.788	14.45	0.09	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.12	Call	255.64920	0.25565	219.70650	0.21971	255.649	15.20	0.60	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	69.67500	0.06968	63.95030	0.06395	69.675	16.88	0.23	0.00	0	250.00
\$ / R	On 15/01/2019	Any day expiry			14.25380	14.25380	14.16380	14.16380		16.15	0.00	0.00	0	324.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	86.14760	0.08615	123.95970	0.12396	86.148	15.49	0.24	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	384.76140	0.38476	341.49160	0.34149	384.761	15.73	0.67	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	266.00060	0.26600	0.00000	0.00000	266.001	16.29	0.51	1,607,613.18	218	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	202.10200	0.20210	0.00000	0.00000	202.102	16.52	0.44	1,380,204.85	218	218.00
\$ / R	On 16/01/2019	Any day expiry			14.25570	14.25570	14.16610	14.16610		16.27	0.00	0.00	0	20.00
\$ / R	On 18/01/2019	Any day expiry			14.25970	14.25970	14.17060	14.17060		16.46	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	3.47750	0.00348	3.91140	0.00391	3.478	19.13	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.26560	14.26560	14.17750	14.17750		16.30	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.27320	14.27320	14.18490	14.18490		16.60	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.28200	14.28200	14.19340	14.19340		16.76	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.28370	14.28370	14.19510	14.19510		16.81	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	13.27480	0.01327	16.23540	0.01624	13.275	16.21	0.04	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	280.83330	0.28083	334.42720	0.33443	280.833	16.65	0.45	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	306.42120	0.30642	363.43680	0.36344	306.421	16.73	0.47	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	284.38570	0.28439	259.32830	0.25933	284.386	17.03	0.47	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	97.70600	0.09771	90.68460	0.09068	97.706	19.10	0.20	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	58.96920	0.05897	55.49820	0.05550	58.969	19.96	0.13	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.30650	14.30650	14.21720	14.21720		16.94	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.31000	14.31000	14.22060	14.22060		17.01	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.32760	14.32760	14.23770	14.23770		17.08	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.33290	14.33290	14.24290	14.24290		17.18	0.00	0.00	0	5,120.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	32.11530	0.03212	42.59300	0.04259	32.115	15.61	0.07	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	359.36840	0.35937	410.43740	0.41044	359.368	16.96	0.44	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	384.93360	0.38493	437.82590	0.43783	384.934	17.03	0.45	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	355.27180	0.35527	329.02120	0.32902	355.272	17.56	0.45	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	163.10900	0.16311	152.84960	0.15285	163.109	19.25	0.24	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	112.14960	0.11215	105.91480	0.10591	112.150	20.04	0.17	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.33990	14.33990	14.24970	14.24970		17.16	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.34170	14.34170	14.25150	14.25150		17.19	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.35230	14.35230	14.26180	14.26180		17.21	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	265.84560	0.26585	307.35230	0.30735	265.846	16.62	0.34	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	219.35750	0.21936	205.74120	0.20574	219.358	18.93	0.29	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.36470	14.36470	14.27380	14.27380		17.26	0.00	734,467,111.00	51,130	468,985.00

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	10.33	Put	0.62260		0.00062		0.73600	0.00074	0.623	22.77	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	7.59810		0.00760		8.45210	0.00845	7.598	19.40	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	21.49980		0.02150		25.42000	0.02542	21.500	17.13	0.04	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	22.76470		0.02276		26.98490	0.02698	22.765	17.00	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	34.48090		0.03448		41.53180	0.04153	34.481	16.10	0.07	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	39.79960		0.03980		50.13730	0.05014	39.800	15.79	0.08	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	41.71770		0.04172		52.45360	0.05245	41.718	15.80	0.08	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	50.24230		0.05024		62.55380	0.06255	50.242	15.85	0.09	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	56.22150		0.05622		69.58350	0.06958	56.221	15.89	0.10	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	65.49350		0.06549		80.41000	0.08041	65.494	15.93	0.12	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	69.80570		0.06981		85.41820	0.08542	69.806	15.95	0.12	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	85.74440		0.08574		103.79540	0.10380	85.744	16.01	0.14	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	100.33010		0.10033		120.45980	0.12046	100.330	16.07	0.16	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	106.24550		0.10625		127.18070	0.12718	106.245	16.09	0.17	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.40	Put	114.52000		0.11452		136.55330	0.13655	114.520	16.11	0.18	5,439,555.07	2,100	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	127.79490		0.12779		151.51740	0.15152	127.795	16.15	0.19	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	137.23480		0.13723		162.10970	0.16211	137.235	16.18	0.21	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	149.71580		0.14972		176.06170	0.17606	149.716	16.21	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	162.97470		0.16297		191.79540	0.19180	162.975	16.24	0.23	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	168.49700		0.16850		198.33550	0.19834	168.497	16.25	0.24	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	186.37100		0.18637		218.80170	0.21880	186.371	16.31	0.26	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	192.77050		0.19277		225.90720	0.22591	192.770	16.34	0.26	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	199.31230		0.19931		233.15500	0.23316	199.312	16.37	0.27	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	209.38880		0.20939		244.29660	0.24430	209.389	16.41	0.28	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	223.31670		0.22332		259.64860	0.25965	223.317	16.47	0.29	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	245.27870		0.24528		283.74900	0.28375	245.279	16.55	0.31	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	249.06390		0.24906		287.89090	0.28789	249.064	16.57	0.32	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	264.55960		0.26456		304.81780	0.30482	264.560	16.62	0.33	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	670.50710		0.67051		623.41670	0.62342	670.507	16.77	0.64	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	305.80710		0.30581		349.61670	0.34962	305.807	16.77	0.36	0.00	0	30,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	323.30700		0.32331		368.52700	0.36853	323.307	16.82	0.38	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	563.65820		0.56366		523.50150	0.52350	563.658	17.05	0.57	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	539.12820		0.53913		500.64820	0.50065	539.128	17.12	0.55	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	440.12290		0.44012		494.06070	0.49406	440.123	17.16	0.46	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	515.45570		0.51546		479.49830	0.47950	515.456	17.19	0.54	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	477.92250		0.47792		535.35760	0.53536	477.923	17.26	0.48	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.42	Put	518.66560		0.51867		578.20730	0.57821	518.666	17.40	0.50	30,402,355.91	4,200	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	530.59860		0.53060		590.72590	0.59073	530.599	17.45	0.51	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	536.61310		0.53661		597.03190	0.59703	536.613	17.47	0.51	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	447.35940		0.44736		417.16510	0.41717	447.359	17.49	0.49	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	439.54660		0.43955		409.92360	0.40992	439.547	17.53	0.48	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	431.85890		0.43186		402.80270	0.40280	431.859	17.57	0.47	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	567.15890		0.56716		629.00270	0.62900	567.159	17.57	0.53	0.00	0	15,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	585.85900		0.58586		648.53660	0.64854	585.859	17.63	0.54	0.00	0	108.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	604.83010	0.60483	668.32530	0.66833	604.830	17.70	0.54	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	663.34860	0.66335	729.19710	0.72920	663.349	17.88	0.57	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	724.16280	0.72416	792.21630	0.79222	724.163	18.07	0.60	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	330.61750	0.33062	309.15640	0.30916	330.618	18.19	0.39	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	772.96760	0.77297	842.63240	0.84263	772.968	18.22	0.62	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	780.04320	0.78004	849.93210	0.84993	780.043	18.24	0.62	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	787.14410	0.78714	857.25280	0.85725	787.144	18.26	0.62	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	794.27020	0.79427	864.59950	0.86460	794.270	18.28	0.62	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	276.26560	0.27627	259.00580	0.25901	276.266	18.61	0.33	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	941.80670	0.94181	1,016.22090	1.01622	941.807	18.69	0.68	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	987.88150	0.98788	1,063.33920	1.06334	987.881	18.82	0.69	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	1,003.40960	1.00341	1,079.19770	1.07920	1,003.410	18.86	0.69	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	1,011.20280	1.01120	1,087.15490	1.08715	1,011.203	18.89	0.70	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	237.27860	0.23728	222.96960	0.22297	237.279	18.97	0.29	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	1,058.38330	1.05838	1,135.28360	1.13528	1,058.383	19.01	0.71	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	1,066.31550	1.06632	1,143.36700	1.14337	1,066.316	19.03	0.71	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	226.93390	0.22693	213.38840	0.21339	226.934	19.08	0.28	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	220.94930	0.22095	207.84510	0.20785	220.949	19.14	0.28	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,162.91610	1.16292	1,241.69150	1.24169	1,162.916	19.29	0.74	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	193.39820	0.19340	182.31450	0.18231	193.398	19.46	0.25	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	185.03330	0.18503	174.56090	0.17456	185.033	19.57	0.24	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	183.40790	0.18341	173.05240	0.17305	183.408	19.59	0.24	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	177.05180	0.17705	167.15620	0.16716	177.052	19.68	0.23	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	173.96170	0.17396	164.29120	0.16429	173.962	19.72	0.23	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	170.92890	0.17093	161.47700	0.16148	170.929	19.76	0.22	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	153.87970	0.15388	145.65130	0.14565	153.880	20.02	0.20	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	135.03480	0.13503	127.56720	0.12757	135.035	20.33	0.18	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	132.60110	0.13260	125.31140	0.12531	132.601	20.37	0.18	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	125.56840	0.12557	118.79060	0.11879	125.568	20.48	0.17	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.98	Call	115.74100	0.11574	109.67360	0.10967	115.741	20.64	0.16	4,807,612.66	2,100	0.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	113.66940	0.11367	107.75050	0.10775	113.669	20.67	0.16	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	101.11890	0.10112	96.09220	0.09609	101.119	20.91	0.14	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	86.88620	0.08689	82.84910	0.08285	86.886	21.21	0.12	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	80.94610	0.08095	77.31310	0.07731	80.946	21.36	0.12	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	67.93250	0.06793	65.16350	0.06516	67.933	21.71	0.10	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	66.76250	0.06676	64.06930	0.06407	66.763	21.75	0.10	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	49.07890	0.04908	47.48680	0.04749	49.079	22.40	0.07	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	48.66890	0.04867	47.10060	0.04710	48.669	22.41	0.07	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	46.67190	0.04667	45.22120	0.04522	46.672	22.50	0.07	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	44.39630	0.04440	43.07710	0.04308	44.396	22.61	0.07	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	44.02990	0.04403	42.73120	0.04273	44.030	22.63	0.07	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	43.66590	0.04367	42.38850	0.04239	43.666	22.65	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	39.16180	0.03916	38.20460	0.03820	39.162	22.87	0.06	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	36.82920	0.03683	36.14910	0.03615	36.829	22.98	0.06	0.00	0	10,125.00

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	17.50	Call	30.95560	0.03096	30.94080	0.03094	30.956	23.28	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	20.29450	0.02029	21.32540	0.02133	20.295	24.03	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	14.67680	0.01468	16.11730	0.01612	14.677	24.63	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.38070	14.38070	14.29000	14.29000		17.42	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	273.70010	0.27370	313.69230	0.31369	273.700	16.64	0.32	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	323.66880	0.32367	367.71990	0.36772	323.669	16.82	0.36	0.00	0	65,000.00
\$ / R	On 29/03/2019	Any day expiry			14.38430	14.38430	14.29370	14.29370		17.46	0.00	0.00	0	4,356.00
\$ / R	On 29/03/2019	Any day expiry	13.00	Put	61.03820	0.06104	74.28110	0.07428	61.038	15.93	0.10	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	14.20	Put	422.56270	0.42256	473.07800	0.47308	422.563	17.16	0.43	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.25	Put	448.20490	0.44820	500.28730	0.50029	448.205	17.24	0.44	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	14.67	Call	412.36080	0.41236	386.80220	0.38680	412.361	18.01	0.44	0.00	0	500.00
\$ / R	On 29/03/2019	Any day expiry	15.43	Call	220.65970	0.22066	208.80950	0.20881	220.660	19.55	0.26	0.00	0	250.00
\$ / R	On 29/03/2019	Any day expiry	15.79	Call	165.20290	0.16520	156.88950	0.15689	165.203	20.30	0.20	0.00	0	250.00
\$ / R	On 02/04/2019	Any day expiry			14.39150	14.39150	14.30110	14.30110		17.44	0.00	0.00	0	55.00
\$ / R	On 05/04/2019	Any day expiry			14.39690	14.39690	14.30670	14.30670		17.50	0.00	0.00	0	0.00
\$ / R	On 05/04/2019	Any day expiry	13.76	Put	244.65410	0.24465	280.95630	0.28096	244.654	16.52	0.29	0.00	0	100.00
\$ / R	On 05/04/2019	Any day expiry	14.35	Call	561.98200	0.56198	527.02720	0.52703	561.982	17.42	0.53	0.00	0	100.00
\$ / R	On 26/04/2019	Any day expiry			14.43490	14.43490	14.34560	14.34560		17.61	0.00	0.00	0	0.00
\$ / R	On 30/04/2019	Any day expiry			14.44210	14.44210	14.35310	14.35310		17.59	0.00	0.00	0	1,580.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	88.49670	0.08850	104.63840	0.10464	88.497	15.89	0.12	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	1,146.79820	1.14680	1,085.38720	1.08539	1,146.798	16.28	0.77	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	475.23410	0.47523	524.59590	0.52460	475.234	17.20	0.41	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	500.99420	0.50099	551.67340	0.55167	500.994	17.28	0.43	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	460.75470	0.46075	436.70560	0.43671	460.755	18.30	0.42	0.00	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	272.55730	0.27256	260.09540	0.26010	272.557	19.75	0.27	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	215.96740	0.21597	205.88380	0.20588	215.967	20.40	0.22	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry			14.49810	14.49810	14.41060	14.41060		17.71	0.00	0.00	0	875.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	116.83600	0.11684	133.61920	0.13362	116.836	16.01	0.14	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	519.04460	0.51904	567.23110	0.56723	519.045	17.25	0.41	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	544.81620	0.54482	594.16870	0.59417	544.816	17.32	0.42	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	500.18380	0.50018	477.33300	0.47733	500.184	18.57	0.41	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	316.12890	0.31613	303.51780	0.30352	316.129	19.95	0.28	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	255.95710	0.25596	245.20740	0.24521	255.957	20.52	0.24	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.50360	14.50360	14.41620	14.41620		17.68	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.50540	14.50540	14.41800	14.41800		17.69	0.00	0.00	0	74.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.52350	14.52350	14.43660	14.43660		17.73	0.00	0.00	0	112,532.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	5.40140	0.00540	5.33460	0.00533	5.401	18.90	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	44.03240	0.04403	48.84660	0.04885	44.032	16.13	0.06	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	91.00940	0.09101	103.18390	0.10318	91.009	16.07	0.11	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	125.14360	0.12514	142.52490	0.14252	125.144	16.04	0.14	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	128.51890	0.12852	146.40580	0.14641	128.519	16.04	0.15	0.00	0	165,703.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	179.72980	0.17973	203.59400	0.20359	179.730	16.19	0.19	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	366.43800	0.36644	404.65940	0.40466	366.438	16.71	0.32	0.00	0	25,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.88	Put	387.39710	0.38740	426.87110	0.42687	387.397	16.78	0.33	0.00	0	5,035.00

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	13.98	Call	974.80470	0.97480	929.85040	0.92985	974.805	16.94	0.65	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	440.39950	0.44040	482.83510	0.48284	440.399	16.97	0.36	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	473.05290	0.47305	517.19160	0.51719	473.053	17.07	0.37	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	537.02380	0.53702	584.25880	0.58426	537.024	17.27	0.40	0.00	0	13,600.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	758.32120	0.75832	723.66240	0.72366	758.321	17.61	0.55	0.00	0	30.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	691.46360	0.69146	660.28230	0.66028	691.464	17.86	0.51	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	778.34220	0.77834	835.04270	0.83504	778.342	17.94	0.50	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	790.64720	0.79065	847.73560	0.84774	790.647	17.97	0.50	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	602.15930	0.60216	575.48570	0.57549	602.159	18.24	0.46	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	512.49920	0.51250	490.46410	0.49046	512.499	18.70	0.41	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	452.16280	0.45216	433.71020	0.43371	452.163	19.06	0.37	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	409.03410	0.40903	392.80080	0.39280	409.034	19.37	0.34	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	382.83720	0.38284	367.94540	0.36795	382.837	19.58	0.32	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	378.65490	0.37865	363.97700	0.36398	378.655	19.62	0.32	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	347.01770	0.34702	333.95660	0.33396	347.018	19.90	0.29	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	330.55750	0.33056	318.33500	0.31834	330.558	20.05	0.28	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	325.27380	0.32527	313.05030	0.31305	325.274	20.11	0.28	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	311.06060	0.31106	299.10020	0.29910	311.061	20.23	0.27	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	295.49530	0.29550	284.20170	0.28420	295.495	20.35	0.26	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	117.09600	0.11710	113.92090	0.11392	117.096	23.38	0.11	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.53430	14.53430	14.44770	14.44770		17.79	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	840.14300	0.84014	898.36170	0.89836	840.143	18.06	0.51	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	167.36800	0.16737	161.75510	0.16176	167.368	21.84	0.15	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.54900	14.54900	14.46240	14.46240		17.81	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	139.86470	0.13986	157.96870	0.15797	139.865	16.06	0.15	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	553.58190	0.55358	600.68630	0.60069	553.582	17.28	0.40	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	579.32050	0.57932	627.54700	0.62755	579.321	17.36	0.41	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	530.54180	0.53054	508.93010	0.50893	530.542	18.79	0.41	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	350.08640	0.35009	337.18880	0.33719	350.086	20.11	0.29	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	288.73980	0.28874	278.10610	0.27811	288.740	20.62	0.24	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.55460	14.55460	14.46790	14.46790		17.79	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.55830	14.55830	14.47160	14.47160		17.81	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	255.01440	0.25501	283.91850	0.28392	255.014	16.38	0.24	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	280.91040	0.28091	270.84090	0.27084	280.910	20.75	0.23	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.61050	14.61050	14.52310	14.52310		17.91	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	162.23140	0.16223	183.38320	0.18338	162.231	15.99	0.16	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	588.30770	0.58831	635.66960	0.63567	588.308	17.30	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	614.09460	0.61409	662.50610	0.66251	614.095	17.37	0.40	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	569.81760	0.56982	549.13210	0.54913	569.818	19.02	0.40	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	391.33580	0.39134	377.46630	0.37747	391.336	20.28	0.29	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	329.76330	0.32976	318.46460	0.31846	329.763	20.75	0.25	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.61240	14.61240	14.52500	14.52500		17.91	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.63480	14.63480	14.54700	14.54700		17.97	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	751.33900	0.75134	804.40780	0.80441	751.339	17.71	0.44	0.00	0	3,147.00

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 13/08/2019	Any day expiry	16.35	Call	381.06270	0.38106	368.13900	0.36814	381.063	20.50	0.28	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.66640	14.66640	14.57830	14.57830		17.99	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	181.03600	0.18104	201.52840	0.20153	181.036	15.95	0.16	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	616.17870	0.61618	663.45020	0.66345	616.179	17.30	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	641.97910	0.64198	690.20200	0.69020	641.979	17.38	0.39	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	596.36490	0.59636	576.07300	0.57607	596.365	19.25	0.39	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	420.44650	0.42045	407.06030	0.40706	420.447	20.42	0.29	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	358.59350	0.35859	347.50520	0.34751	358.593	20.90	0.25	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.67200	14.67200	14.58380	14.58380		17.97	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.67580	14.67580	14.58750	14.58750		18.05	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.67760	14.67760	14.58930	14.58930		18.05	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	176.72500	0.17672	174.75180	0.17475	176.725	24.63	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.69810	14.69810	14.60960	14.60960		18.04	0.00	14,698.10	1	14,245.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	10.41620	0.01042	9.92610	0.00993	10.416	16.95	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	86.61090	0.08661	96.89970	0.09690	86.611	14.97	0.09	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	259.99950	0.26000	286.47130	0.28647	260.000	16.28	0.21	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	491.67880	0.49168	532.11510	0.53212	491.679	16.86	0.33	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	517.79870	0.51780	560.56770	0.56057	517.799	16.93	0.34	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	574.74950	0.57475	619.78600	0.61979	574.749	17.11	0.36	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	634.77090	0.63477	682.01450	0.68201	634.771	17.29	0.38	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	697.78940	0.69779	747.15960	0.74716	697.789	17.48	0.40	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,357.54290	1.35754	1,422.02760	1.42203	1,357.543	19.00	0.58	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,487.92310	1.48792	1,554.76900	1.55477	1,487.923	19.26	0.60	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	550.50080	0.55050	532.08380	0.53208	550.501	19.72	0.36	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	316.86550	0.31687	307.05050	0.30705	316.865	21.49	0.22	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	270.91920	0.27092	265.83690	0.26584	270.919	22.00	0.19	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	254.67780	0.25468	250.38290	0.25038	254.678	22.39	0.18	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	248.99180	0.24899	244.89800	0.24490	248.992	22.54	0.18	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	225.95210	0.22595	222.64050	0.22264	225.952	23.21	0.16	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	215.82650	0.21583	212.85020	0.21285	215.827	23.55	0.15	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	207.51410	0.20751	204.80450	0.20480	207.514	23.84	0.15	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	167.38900	0.16739	161.17630	0.16118	167.389	24.72	0.12	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.72440	14.72440	14.63580	14.63580		18.04	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	196.35240	0.19635	218.44170	0.21844	196.352	15.82	0.17	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	641.37070	0.64137	687.73970	0.68774	641.371	17.29	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	667.14850	0.66715	714.41020	0.71441	667.149	17.36	0.39	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	628.13570	0.62814	607.13720	0.60714	628.136	19.41	0.39	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	453.05570	0.45306	438.35360	0.43835	453.056	20.53	0.30	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	388.87010	0.38887	376.38960	0.37639	388.870	21.01	0.26	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.72820	14.72820	14.63960	14.63960		18.12	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.78310	14.78310	14.69500	14.69500		18.18	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	208.43030	0.20843	235.95350	0.23595	208.430	15.66	0.17	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	664.51150	0.66451	711.19410	0.71119	664.511	17.28	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	690.24130	0.69024	737.76320	0.73776	690.241	17.36	0.38	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 31/10/2019	Any day expiry	15.87	Call	651.92660	0.65193	632.26410	0.63226	651.927	19.61	0.38	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	480.30090	0.48030	465.74940	0.46575	480.301	20.69	0.30	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	417.45720	0.41746	405.20780	0.40521	417.457	21.16	0.26	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.83810	14.83810	14.75040	14.75040		18.23	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	223.92270	0.22392	251.01670	0.25102	223.923	15.67	0.17	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	684.28940	0.68429	730.78730	0.73079	684.289	17.28	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	709.95470	0.70995	757.25880	0.75726	709.955	17.35	0.37	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	677.19210	0.67719	658.05960	0.65806	677.192	19.76	0.38	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	506.83800	0.50684	492.85480	0.49285	506.838	20.80	0.30	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	445.03860	0.44504	433.14160	0.43314	445.039	21.26	0.26	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.84380	14.84380	14.75620	14.75620		18.21	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.84760	14.84760	14.76000	14.76000		18.22	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.86460	14.86460	14.77720	14.77720		18.22	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	29.68010	0.02968	40.62900	0.04063	29.680	13.08	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	460.07430	0.46007	494.70120	0.49470	460.074	16.75	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	452.54590	0.45255	440.65900	0.44066	452.546	21.35	0.26	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	217.85930	0.21786	210.35850	0.21036	217.859	24.35	0.13	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.90020	14.90020	14.81320	14.81320		18.29	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	237.59080	0.23759	268.91530	0.26892	237.591	15.62	0.17	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	704.41080	0.70441	750.94380	0.75094	704.411	17.28	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	730.02270	0.73002	777.30710	0.77731	730.023	17.35	0.37	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	704.63350	0.70463	686.43170	0.68643	704.634	19.92	0.38	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	537.74140	0.53774	524.57190	0.52457	537.741	20.92	0.30	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	476.90170	0.47690	465.75890	0.46576	476.902	21.38	0.27	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.90440	14.90440	14.81740	14.81740		18.30	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.96560	14.96560	14.87870	14.87870		18.43	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.03100	15.03100	14.94420	14.94420		18.57	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.06060	15.06060	14.97380	14.97380		18.59	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	64.41050	0.06441	71.89750	0.07190	64.411	14.22	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	662.19450	0.66219	703.54830	0.70355	662.194	17.22	0.32	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	582.06070	0.58206	569.20140	0.56920	582.061	21.65	0.29	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.09650	15.09650	15.00970	15.00970		18.67	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.15340	15.15340	15.06670	15.06670		18.74	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.22520	15.22520	15.13850	15.13850		18.87	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.24630	15.24630	15.15970	15.15970		18.88	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.34330	15.34330	15.25680	15.25680		18.99	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.44460	15.44460	15.35820	15.35820		19.08	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.36470	14.36470	14.27380	14.27380		17.26	0.00	0.00	0	434.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.52350	14.52350	14.43660	14.43660		17.73	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.69810	14.69810	14.60960	14.60960		18.04	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.86460	14.86460	14.77720	14.77720		18.22	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.06060	15.06060	14.97380	14.97380		18.59	0.00	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
£ / R	On 21/01/2019	Any day expiry			18.08500		18.08500		17.99820	17.99820		15.46	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.11780		18.11780		18.02940	18.02940		15.95	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.20490		18.20490		18.11310	18.11310		16.45	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.26100		18.26100		18.16790	18.16790		16.56	0.00	36,522.00	2	397,701.00
£ / R	On 18/03/2019	Foreign Exchange Future	18.00	Put	466.29160		0.46629		512.13000	0.51213	466.292	16.55	0.41	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	327.27360		0.32727		305.17500	0.30517	327.274	17.24	0.33	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,207.83320		1.20783		1,282.63760	1.28264	1,207.833	17.42	0.70	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	140.33960		0.14034		131.30660	0.13131	140.340	18.33	0.17	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	119.60300		0.11960		111.95420	0.11195	119.603	18.50	0.15	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	35.94540		0.03595		36.31790	0.03632	35.945	19.42	0.05	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.29570		18.29570		18.20320	18.20320		16.68	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.54190		18.54190		18.45240	18.45240		16.88	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.85050		18.85050		18.75450	18.75450		17.25	0.00	28,464,255.00	1,510	15,385.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.14430		19.14430		19.04690	19.04690		17.49	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.47850		19.47850		19.38010	19.38010		18.25	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.12973		0.12973		0.12819	0.12819		22.42	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13215		0.13215		0.13062	0.13062		22.14	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13481		0.13481		0.13322	0.13322		22.07	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13738		0.13738		0.13576	0.13576		22.19	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14040		0.14040		0.13880	0.13880		22.35	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry			16.28900		16.28900		16.14650	16.14650		19.32	0.00	0.00	0	0.00
€ / R	On 21/12/2018	Any day expiry	15.83	Put	1.47930		0.00148		10.15530	0.01016	1.479	26.18	0.02	0.00	0	32,000.00
€ / R	On 03/01/2019	Any day expiry			16.30250		16.30250		16.17070	16.17070		12.23	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	30.82720		0.03083		57.53160	0.05753	30.827	13.44	0.14	0.00	0	13,000.00
€ / R	On 21/01/2019	Any day expiry			16.37700		16.37700		16.25510	16.25510		14.46	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.50880		16.50880		16.38110	16.38110		15.70	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.57080		16.57080		16.44110	16.44110		15.93	0.00	7,771,705.20	469	123,415.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	824.69750		0.82470		743.60450	0.74360	824.698	15.27	0.69	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.56020		16.56020		16.43150	16.43150		16.04	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.88460		16.88460		16.75520	16.75520		16.61	0.00	0.00	0	24,250.00
€ / R	On 14/08/2019	Any day expiry			17.11020		17.11020		16.97640	16.97640		16.81	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	865.61660		0.86562		937.63310	0.93763	865.617	16.69	0.46	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	320.18320		0.32018		299.07520	0.29908	320.183	20.02	0.22	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.23160		17.23160		17.09300	17.09300		16.92	0.00	14,853,639.20	862	10,458.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	584.19640		0.58420		547.04750	0.54705	584.196	18.58	0.35	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.56330		17.56330		17.42220	17.42220		17.08	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	63.34350		0.06334		67.26570	0.06727	63.344	15.99	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	482.50430		0.48250		529.31600	0.52932	482.504	15.64	0.27	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	465.19920		0.46520		441.48770	0.44149	465.199	20.39	0.24	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.87930		17.87930		17.73430	17.73430		17.42	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.30000		97.30000		97.56000	97.56000			0.00	0.00	0	51.00

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
AL37	On 07/02/2019	Index Future	609.49700	609.49700	607.79800	607.79800					0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future	620.15600	620.15600	618.42800	618.42800					0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future	632.25900	632.25900	630.49800	630.49800					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	700.28900	700.28900	696.85000	696.85000					0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future	712.53500	712.53500	709.03700	709.03700					0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future	726.44100	726.44100	722.87600	722.87600					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	632.16900	632.16900	628.33000	628.33000					0.00	18,965,070.00	3	908.00
ALBI	On 02/05/2019	Index Future	643.22400	643.22400	639.31800	639.31800					0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future	655.77700	655.77700	651.79600	651.79600					0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future	10.25220	10.25220	10.27800	10.27800				13.30	0.00	5,136,352.20	501	5,988.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.38010	10.38010	10.40920	10.40920				13.64	0.00	0.00	0	15,746.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future	10.52170	10.52170	10.54960	10.54960				13.76	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	10.65850	10.65850	10.68690	10.68690				13.91	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	461.15800	0.46116	476.61740	0.47662	461.158	14.43	0.44	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future	10.81930	10.81930	10.84650	10.84650				14.63	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future	10.68890	10.68890	10.64830	10.64830				14.26	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future	10.82760	10.82760	10.78770	10.78770				14.61	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future	10.97870	10.97870	10.93390	10.93390				15.01	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future	10.99650	10.99650	10.95010	10.95010				15.07	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future	11.14150	11.14150	11.09420	11.09420				15.65	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future	145.06000	145.06000	133.52000	133.52000					0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future	14.62670	14.62670	14.52590	14.52590				16.40	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future	14.91830	14.91830	14.81780	14.81780				17.24	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future	15.24030	15.24030	15.13210	15.13210				17.92	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future	15.54820	15.54820	15.44320	15.44320				18.28	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future	15.83450	15.83450	15.72640	15.72640				18.47	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future	2.08570	2.08570	2.07040	2.07040				15.37	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.10860	2.10860	2.09290	2.09290				15.51	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future	2.23250	2.23250	2.21380	2.21380				15.16	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.27590	2.27590	2.25750	2.25750				15.49	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future	2.32320	2.32320	2.30390	2.30390				15.54	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future	2.36350	2.36350	2.34470	2.34470				15.83	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future	2.50740	2.50740	2.48830	2.48830				17.04	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

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
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	11.19244	76.84074		11.28321	76.32635				0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.29606	74.39298		11.38978	73.87007				0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.40362	75.84507		11.50069	75.31227				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	11.42926	78.85617		11.51979	78.27673				0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.53316	75.97421		11.62671	75.38513				0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.63887	77.45747		11.73573	76.85718				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	625.52500	625.52500		621.62400	621.62400				0.00	0.00	0	450.00
GOVI	On 02/05/2019	GOVI	636.46400	636.46400		632.49500	632.49500				0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	648.88500	648.88500		644.84000	644.84000				0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.83880	1.83880		1.82740	1.82740			17.41	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.86250	1.86250		1.85140	1.85140			17.57	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.14595	132.14595		132.13334	132.13334				0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.48618	134.48618		134.47409	134.47409				0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.09564	137.09564		137.08382	137.08382				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	100.30526	100.30526		100.29499	100.29499				0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.00862	101.00862		100.99870	100.99870				0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.00364	103.00364		102.99390	102.99390				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	102.29313	102.29313		102.28205	102.28205				0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	102.95927	102.95927		102.94869	102.94869				0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	104.99278	104.99278		104.98232	104.98232				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	120.20635	120.20635		120.19361	120.19361				0.00	0.00	0	9,955.00

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
I2038	On 02/05/2019	Bond Future		122.33520	122.33520		122.32280	122.32280			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future		124.69884	124.69884		124.68670	124.68670			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		114.35292	114.35292		114.23289	114.23289			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future		114.69190	114.69190		114.57066	114.57066			0.00	0.00	0	0.00
I2046	On 01/08/2019	Bond Future		116.95725	116.95725		116.83396	116.83396			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		117.86799	117.86799		117.61010	117.61010			0.00	20,155,426.29	171	10,568.00
I2050	On 02/05/2019	Bond Future		119.95515	119.95515		119.69359	119.69359			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future		120.50600	120.50600		120.23959	120.23959			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		253.55900	253.55900		253.47300	253.47300			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future		258.05000	258.05000		257.96300	257.96300			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future		263.14700	263.14700		263.05800	263.05800			0.00	0.00	0	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		0.13980	0.13980		0.13770	0.13770			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.13960	0.13960		0.13720	0.13720			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13930	0.13930		0.13710	0.13710			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13800	0.13800		0.13730	0.13730			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13680	0.13680		0.13760	0.13760			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future		1.66890	1.66890		1.65620	1.65620		13.62	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.69360	1.69360		1.68110	1.68110		14.27	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future		9.75400	9.75400		9.81140	9.81140		13.51	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future		9.87690	9.87690		9.93720	9.93720		13.87	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future		10.01270	10.01270		10.07170	10.07170		14.41	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future		10.14180	10.14180		10.20140	10.20140		14.78	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future		10.68550	10.68550		10.74980	10.74980		15.99	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future		1.34080	1.34080		1.32640	1.32640			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future		1.34720	1.34720		1.33310	1.33310			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future		1.27120	1.27120		1.27280	1.27280			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future		1.27670	1.27670		1.27820	1.27820			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future		1.28250	1.28250		1.28370	1.28370			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future		1.28790	1.28790		1.28890	1.28890			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future		1.29330	1.29330		1.29430	1.29430			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			1.15360		1.15360		1.15180	1.15180			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.16260		1.16260		1.16060	1.16060			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.17240		1.17240		1.17000	1.17000			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.18160		1.18160		1.17900	1.17900			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.18720		1.18720		1.18440	1.18440			0.00	0.00	0	0.00
R186	On 07/02/2019	Bond Future			9.02620		109.67125		9.11060	109.18025		6.82	0.00	3,070,795.00	28	75,061.00
R186	On 07/02/2019	Bond Future	8.30	Call	48.18000		0.04818		31.27000	0.03127	48.180	6.28	0.05	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	136.39000		0.13639		93.35000	0.09335	136.390	6.27	0.11	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	457.02000		0.45702		339.79000	0.33979	457.020	6.46	0.29	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	873.69000		0.87369		1,114.32000	1.11432	873.690	6.72	0.43	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	1,660.59000		1.66059		1,369.24000	1.36924	1,660.590	6.79	0.65	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	1,776.12000		1.77612		1,472.95000	1.47295	1,776.120	6.81	0.67	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	1,936.21000		1.93621		1,617.79000	1.61779	1,936.210	6.84	0.70	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	478.16000		0.47816		639.71000	0.63971	478.160	6.86	0.28	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,406.89000		2.40689		2,049.93000	2.04993	2,406.890	6.92	0.77	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	242.86000		0.24286		341.34000	0.34134	242.860	7.02	0.16	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	57.36000		0.05736		87.81000	0.08781	57.360	7.52	0.05	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	53.21000		0.05321		81.77000	0.08177	53.210	7.54	0.04	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			9.08587		111.58865		9.17392	111.08965		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	502.20000		0.50220		407.18000	0.40718	502.200	6.17	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	691.21000		0.69121		570.16000	0.57016	691.210	6.29	0.27	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	744.79000		0.74479		616.85000	0.61685	744.790	6.32	0.29	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	839.85000		0.83985		700.15000	0.70015	839.850	6.37	0.31	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,050.21000		1.05021		886.24000	0.88624	1,050.210	6.46	0.36	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,554.00000		1.55400		1,339.79000	1.33979	1,554.000	6.64	0.46	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,161.11000		2.16111		1,897.07000	1.89707	2,161.110	6.79	0.56	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,328.85000		2.32885		2,052.73000	2.05273	2,328.850	6.83	0.59	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,503.59000		2.50359		2,215.67000	2.21567	2,503.590	6.87	0.61	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	627.49000		0.62749		749.39000	0.74939	627.490	7.34	0.22	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	450.10000		0.45010		542.56000	0.54256	450.100	7.62	0.16	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	409.53000		0.40953		494.85000	0.49485	409.530	7.70	0.15	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	378.93000		0.37893		458.73000	0.45873	378.930	7.77	0.14	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.14267		108.46482		9.23494	107.95659		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	468.92000		0.46892		387.47000	0.38747	468.920	5.84	0.18	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,028.03000		2.02803		1,800.84000	1.80084	2,028.030	6.70	0.47	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	856.53000		0.85653		976.13000	0.97613	856.530	7.98	0.22	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R197	On 07/02/2019	Bond Future			299.12721		299.12721		299.10418	299.10418			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.42429		304.42429		304.40261	304.40261			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			302.87788		302.87788		302.85684	302.85684			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			230.88337		230.88337		230.85895	230.85895			0.00	0.00	0	8,805.00
R202	On 02/05/2019	Bond Future			234.97206		234.97206		234.94850	234.94850			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.59785		235.59785		235.57462	235.57462			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			8.24099		101.86608		8.32631	101.58100		3.20	0.00	0.00	0	62,040.00
R2023	On 02/05/2019	Bond Future			8.27758		99.71748		8.36867	99.42798		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.30221		101.66365		8.40050	101.36893		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			9.54704		89.88202		9.64128	89.29735		9.62	0.00	13,931,713.10	155	56,796.00
R2030	On 07/02/2019	Bond Future	8.90	Call	102.89000		0.10289		67.27000	0.06727	102.890	8.69	0.08	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	370.35000		0.37035		264.31000	0.26431	370.350	8.93	0.22	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,413.38000		1.41338		1,126.78000	1.12678	1,413.380	9.47	0.55	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	1,703.53000		1.70353		1,380.41000	1.38041	1,703.530	9.55	0.61	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	185.99000		0.18599		269.76000	0.26976	185.990	10.24	0.11	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.61125		91.45370		9.70867	90.85937		9.48	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	453.60000		0.45360		359.30000	0.35930	453.600	8.52	0.18	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,435.02000		1.43502		1,212.58000	1.21258	1,435.020	9.12	0.41	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	852.12000		0.85212		1,017.89000	1.01789	852.120	10.05	0.25	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.67683		89.23340		9.77797	88.62783		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			9.76366		91.97254		9.85281	91.37490		10.41	0.00	0.00	0	43,478.00
R2032	On 02/05/2019	Bond Future			9.82738		89.42392		9.91935	88.81635		10.73	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.89036		91.16943		9.98551	90.55034		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			9.91969		95.73291		10.00887	95.07186		10.81	0.00	0.00	0	71,500.00
R2035	On 02/05/2019	Bond Future			9.98125		92.90656		10.07306	92.23458		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			10.04320		94.71997		10.13803	94.03523		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			9.99188		87.93436		10.08078	87.27317		12.22	0.00	0.00	0	57,786.00
R2037	On 02/05/2019	Bond Future			10.05581		89.47204		10.14730	88.79979		12.04	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			10.12190		86.96275		10.21636	86.27782		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

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
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			10.05656		91.12813		10.14542	90.41904		12.61	0.00	0.00	0	32,389.00
R2040	On 02/05/2019	Bond Future			10.11990		92.72168		10.21131	92.00073		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	960.93000		0.96093		792.03000	0.79203	960.930	11.17	0.26	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,076.61000		3.07661		2,704.37000	2.70437	3,076.610	12.36	0.55	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.18546		90.02550		10.27980	89.29090		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			10.08025		88.21955		10.16899	87.50203		13.19	0.00	8,998,394.10	102	37,400.00
R2044	On 02/05/2019	Bond Future			10.14126		89.76220		10.23249	89.03265		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.20433		87.13344		10.29842	86.39000		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			10.06087		91.70310		10.14968	90.96668		12.58	0.00	95,279,520.90	1,039	107,561.00
R2048	On 02/05/2019	Bond Future			10.11657		88.86977		10.20780	88.12101		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.17263		90.60436		10.26660	89.84131		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			5.82620		101.81518		5.87611	101.77049		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.21460		103.59535		5.28060	103.55051		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.64552		101.97504		3.74727	101.92974		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			7.07263		101.86470		7.14088	101.73250		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.99478		100.24475		7.07155	100.11081		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.84595		102.20133		6.93465	102.06521		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			9.85379		72.77152		9.94240	72.21228		12.12	0.00	2,328,688.64	32	115,525.00
R209	On 07/02/2019	Bond Future	9.04	Call	42.29000		0.04229		27.19000	0.02719	42.290	10.92	0.04	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	469.51000		0.46951		348.33000	0.34833	469.510	11.39	0.26	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	500.73000		0.50073		666.68000	0.66668	500.730	12.43	0.25	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.90937		70.89483		10.00039	70.32624		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	729.61000		0.72961		602.31000	0.60231	729.610	11.77	0.25	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,295.91000		2.29591		2,012.24000	2.01224	2,295.910	12.71	0.53	0.00	0	760.00

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 02/05/2019	Bond Future	10.50	Put	916.34000	0.91634	1,075.89000	1.07589	916.340	13.64	0.25	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	678.50000	0.67850	803.42000	0.80342	678.500	14.12	0.19	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.96409	72.27870	10.05781	71.69922		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			185.91493	185.91493	185.89602	185.89602			0.00	1,859,149.30	10	2,448.00
R210	On 02/05/2019	Bond Future			186.65157	186.65157	186.63332	186.63332			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future			190.33810	190.33810	190.32018	190.32018			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			155.77631	155.77631	155.76496	155.76496			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future			158.53504	158.53504	158.52434	158.52434			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future			161.59502	161.59502	161.58474	161.58474			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			9.64302	84.59125	9.73214	84.04829		9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future			9.70133	82.52086	9.79320	81.96891		10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future			9.75925	84.13148	9.85429	83.56907		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			10.03542	71.79571	10.12414	71.21734		12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future			10.09041	69.75519	10.18147	69.16709		13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future			10.14567	71.11663	10.23937	70.51735		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			10.50610	10.50610	10.45240	10.45240		14.71	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future			10.64840	10.64840	10.59820	10.59820		15.01	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future			2.61940	2.61940	2.57860	2.57860		19.91	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future			2.53080	2.53080	2.48750	2.48750		20.48	0.00	0.00	0	0.00
<b>Total for Derivatives :</b>												<b>1,513,317,384.20</b>	<b>101,026</b>	<b>7 895 260.00</b>



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>Grand Total:</b>											1,513,317,384.20	101,026	7 895 260.00