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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2018

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	
Derivatives														
\$ / R	On 28/12/2018	Any day expiry	14.40700	14.40700		14.53990	14.53990		11.94	0.00	4,107,620.00	285	0.00	
\$ / R	On 31/12/2018	Any day expiry	14.41020	14.41020		14.53990	14.53990		12.89	0.00	0.00	0	1,952.00	
\$ / R	On 31/12/2018	Any day expiry	13.00	Put	0.00000	0.00000	0.03610	0.00004	0.000	16.42	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	0.22910	0.00023	2.82960	0.00283	0.229	17.60	0.00	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	14.22	Call	204.94710	0.20495	343.22100	0.34322	204.947	14.30	0.85	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	14.25	Put	19.15050	0.01915	27.03470	0.02703	19.150	14.07	0.19	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	14.96	Put	552.59070	0.55259	436.00950	0.43601	552.591	21.25	0.97	0.00	0	250.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	0.02120	0.00002	0.04430	0.00004	0.021	48.60	0.00	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	0.04360	0.00004	0.03820	0.00004	0.044	61.87	0.00	0.00	0	500.00
\$ / R	On 02/01/2019	Any day expiry	14.41020		14.41020		14.53880	14.53880		15.69	0.00	0.00	0	55.00
\$ / R	On 03/01/2019	Any day expiry	14.40860		14.40860		14.54020	14.54020		16.66	0.00	0.00	0	0.00
\$ / R	On 03/01/2019	Any day expiry	13.57	Put	1.99690	0.00200	1.50960	0.00151	1.997	21.47	0.01	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	13.93	Call	492.70460	0.49270	620.39630	0.62040	492.705	19.38	0.91	0.00	0	600.00
\$ / R	On 03/01/2019	Any day expiry	14.35	Call	156.15710	0.15616	258.40790	0.25841	156.157	16.95	0.58	0.00	0	600.00
\$ / R	On 07/01/2019	Any day expiry	14.41520		14.41520		14.54570	14.54570		17.21	0.00	0.00	0	0.00
\$ / R	On 07/01/2019	Any day expiry	13.64	Put	4.77450	0.00477	4.36190	0.00436	4.774	17.75	0.03	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 07/01/2019	Any day expiry	14.12	Call	349.45380	0.34945	463.62890	0.46363	349.454	17.04	0.77	0.00	0	250.00
\$ / R	On 07/01/2019	Any day expiry	14.65	Call	77.66020	0.07766	129.64780	0.12965	77.660	17.70	0.30	0.00	0	250.00
\$ / R	On 10/01/2019	Any day expiry			14.42030	14.42030	14.44050	14.44050		17.92	0.00	1,805,062.50	125	125.00
\$ / R	On 15/01/2019	Any day expiry			14.42900	14.42900	14.55990	14.55990		17.87	0.00	0.00	0	324.00
\$ / R	On 15/01/2019	Any day expiry	13.86	Put	37.17750	0.03718	22.35150	0.02235	37.178	16.72	0.14	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.00	Call	493.43780	0.49344	601.36170	0.60136	493.438	16.99	0.79	0.00	0	174.00
\$ / R	On 15/01/2019	Any day expiry	14.29	Put	160.63680	0.16064	115.41430	0.11541	160.637	17.55	0.39	0.00	0	218.00
\$ / R	On 15/01/2019	Any day expiry	14.36	Call	261.74930	0.26175	341.41280	0.34141	261.749	17.69	0.56	0.00	0	218.00
\$ / R	On 16/01/2019	Any day expiry			14.43080	14.43080	14.56180	14.56180		17.97	0.00	0.00	0	20.00
\$ / R	On 17/01/2019	Any day expiry			14.43250	14.43250	14.56360	14.56360		18.05	0.00	0.00	0	126.00
\$ / R	On 18/01/2019	Any day expiry			14.43430	14.43430	14.56540	14.56540		18.14	0.00	0.00	0	0.00
\$ / R	On 18/01/2019	Any day expiry	12.66	Put	1.64410	0.00164	1.27230	0.00127	1.644	22.25	0.01	0.00	0	263.00
\$ / R	On 21/01/2019	Any day expiry			14.43950	14.43950	14.57090	14.57090		17.79	0.00	0.00	0	1,901.00
\$ / R	On 25/01/2019	Any day expiry			14.44650	14.44650	14.57820	14.57820		18.07	0.00	0.00	0	51.00
\$ / R	On 30/01/2019	Any day expiry			14.45520	14.45520	14.58740	14.58740		17.99	0.00	0.00	0	1,018.00
\$ / R	On 31/01/2019	Any day expiry			14.45690	14.45690	14.58920	14.58920		18.04	0.00	0.00	0	1,655.00
\$ / R	On 31/01/2019	Any day expiry	13.00	Put	6.58640	0.00659	5.40980	0.00541	6.586	17.58	0.02	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	14.20	Put	196.54810	0.19655	151.95820	0.15196	196.548	17.66	0.36	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.25	Put	217.42720	0.21743	169.56160	0.16956	217.427	17.74	0.38	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	14.38	Call	354.70780	0.35471	430.48140	0.43048	354.708	17.93	0.55	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry	15.13	Call	118.04400	0.11804	148.25580	0.14826	118.044	19.91	0.24	0.00	0	250.00
\$ / R	On 31/01/2019	Any day expiry	15.47	Call	68.79530	0.06880	88.36350	0.08836	68.795	20.73	0.15	0.00	0	250.00
\$ / R	On 13/02/2019	Any day expiry			14.47980	14.47980	14.61240	14.61240		18.11	0.00	0.00	0	70.00
\$ / R	On 15/02/2019	Any day expiry			14.48330	14.48330	14.61600	14.61600		18.16	0.00	0.00	0	6.00
\$ / R	On 25/02/2019	Any day expiry			14.50100	14.50100	14.63380	14.63380		18.00	0.00	0.00	0	15.00
\$ / R	On 28/02/2019	Any day expiry			14.50630	14.50630	14.63920	14.63920		18.07	0.00	0.00	0	6,098.00
\$ / R	On 28/02/2019	Any day expiry	13.00	Put	21.74420	0.02174	19.94350	0.01994	21.744	16.61	0.05	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	14.20	Put	280.24690	0.28025	232.56450	0.23256	280.247	17.61	0.37	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.25	Put	302.37890	0.30238	252.12770	0.25213	302.379	17.69	0.39	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	14.52	Call	425.37210	0.42537	493.77460	0.49377	425.372	18.12	0.51	0.00	0	500.00
\$ / R	On 28/02/2019	Any day expiry	15.27	Call	195.35050	0.19535	230.05070	0.23005	195.350	19.80	0.28	0.00	0	250.00
\$ / R	On 28/02/2019	Any day expiry	15.63	Call	132.54940	0.13255	157.58170	0.15758	132.549	20.55	0.20	0.00	0	250.00
\$ / R	On 04/03/2019	Any day expiry			14.51330	14.51330	14.64640	14.64640		18.03	0.00	0.00	0	74.00
\$ / R	On 05/03/2019	Any day expiry			14.51510	14.51510	14.64820	14.64820		18.15	0.00	0.00	0	80.00
\$ / R	On 11/03/2019	Any day expiry			14.52570	14.52570	14.65890	14.65890		18.16	0.00	0.00	0	0.00
\$ / R	On 11/03/2019	Any day expiry	13.94	Put	205.23950	0.20524	168.33930	0.16834	205.240	17.22	0.28	0.00	0	27,500.00
\$ / R	On 11/03/2019	Any day expiry	15.15	Call	261.66870	0.26167	302.39480	0.30239	261.669	19.45	0.33	0.00	0	27,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future			14.53810	14.53810	14.67150	14.67150		18.19	0.00	172,043,875.40	11,834	486,417.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	0.40190	0.00040	0.36890	0.00037	0.402	23.76	0.00	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	5.94510	0.00595	5.23300	0.00523	5.945	20.64	0.01	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.47	Put	17.55700	0.01756	15.23350	0.01523	17.557	18.44	0.03	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.51	Put	18.62290	0.01862	16.14580	0.01615	18.623	18.32	0.04	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.80	Put	28.52020	0.02852	24.58870	0.02459	28.520	17.45	0.05	0.00	0	8,132.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.90	Put	33.01960	0.03302	28.41520	0.02842	33.020	17.15	0.06	0.00	0	16,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/03/2019	Foreign Exchange Future	12.92	Put	33.99960	0.03400	29.24840	0.02925	34.000	17.09	0.06	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.00	Put	38.21800	0.03822	32.82960	0.03283	38.218	16.85	0.07	0.00	0	15,434.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.05	Put	41.11140	0.04111	35.28390	0.03528	41.111	16.70	0.08	0.00	0	1,155.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.12	Put	46.34830	0.04635	39.02810	0.03903	46.348	16.56	0.09	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.15	Put	49.64670	0.04965	40.74960	0.04075	49.647	16.59	0.09	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.25	Put	61.96930	0.06197	49.06120	0.04906	61.969	16.66	0.11	0.00	0	225,407.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.33	Put	73.41040	0.07341	58.48780	0.05849	73.410	16.71	0.13	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.36	Put	78.08630	0.07809	62.36190	0.06236	78.086	16.73	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.46	Put	95.29810	0.09530	76.70510	0.07671	95.298	16.80	0.15	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.50	Put	102.91300	0.10291	83.09070	0.08309	102.913	16.83	0.16	0.00	0	2,550.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.55	Put	113.04440	0.11304	91.62370	0.09162	113.044	16.87	0.18	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.60	Put	123.87930	0.12388	100.79100	0.10079	123.879	16.90	0.19	0.00	0	6,570.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.62	Put	128.41470	0.12841	104.64220	0.10464	128.415	16.92	0.19	0.00	0	6,432.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.68	Put	142.73260	0.14273	116.83690	0.11684	142.733	16.96	0.21	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.70	Put	147.74730	0.14775	121.12200	0.12112	147.747	16.97	0.22	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.72	Put	152.88240	0.15288	125.52130	0.12552	152.882	16.99	0.22	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.75	Put	160.81800	0.16082	132.33020	0.13233	160.818	17.01	0.23	0.00	0	17,981.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.79	Put	171.83850	0.17184	141.81750	0.14182	171.838	17.04	0.24	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.82	Put	180.78100	0.18078	149.24220	0.14924	180.781	17.07	0.25	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.85	Put	190.22230	0.19022	156.93480	0.15693	190.222	17.12	0.26	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.86	Put	193.44020	0.19344	159.56100	0.15956	193.440	17.14	0.26	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.90	Put	206.65300	0.20665	170.37070	0.17037	206.653	17.20	0.28	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Call	780.24240	0.78024	872.87680	0.87288	780.242	17.35	0.69	0.00	0	100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.00	Put	242.14240	0.24214	201.37680	0.20138	242.142	17.35	0.31	0.00	0	35,606.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.04	Put	257.32920	0.25733	214.72900	0.21473	257.329	17.41	0.32	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.20	Call	661.83900	0.66184	745.17370	0.74517	661.839	17.66	0.63	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.25	Call	634.44680	0.63445	715.41960	0.71542	634.447	17.73	0.61	0.00	0	750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.28	Put	360.33110	0.36033	306.48720	0.30649	360.331	17.78	0.40	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Put	369.82910	0.36983	315.03870	0.31504	369.829	17.81	0.41	0.00	0	3,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.30	Call	607.92910	0.60793	686.53870	0.68654	607.929	17.81	0.59	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.35	Put	394.17610	0.39418	337.02360	0.33702	394.176	17.89	0.42	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.44	Put	440.16070	0.44016	378.77240	0.37877	440.161	18.03	0.45	0.00	0	7,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.45	Put	445.44100	0.44544	383.58140	0.38358	445.441	18.04	0.45	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.46	Call	528.85210	0.52885	599.92710	0.59993	528.852	18.06	0.54	0.00	0	6,332.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	519.57690	0.51958	589.71790	0.58972	519.577	18.09	0.54	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Call	510.43180	0.51043	579.64150	0.57964	510.432	18.12	0.53	0.00	0	224,707.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.50	Put	472.33180	0.47233	408.14150	0.40814	472.332	18.12	0.47	0.00	0	10,050.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.53	Put	488.86290	0.48886	423.28520	0.42329	488.863	18.16	0.48	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.56	Put	505.83330	0.50583	438.72780	0.43873	505.833	18.21	0.49	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.65	Put	559.34150	0.55934	486.84400	0.48684	559.342	18.40	0.52	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.74	Put	615.35880	0.61536	539.10520	0.53911	615.359	18.59	0.55	0.00	0	24,326.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.80	Call	392.13650	0.39214	446.85790	0.44686	392.137	18.71	0.44	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.81	Put	660.58360	0.66058	581.50720	0.58151	660.584	18.73	0.57	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.82	Put	667.15890	0.66716	587.68660	0.58769	667.159	18.75	0.57	0.00	0	4,145.00

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\$ / R	On 18/03/2019	Foreign Exchange Future	14.83	Put	673.76240	0.67376	593.89610	0.59390	673.762	18.77	0.57	0.00	0	10,010.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.84	Put	680.39400	0.68039	600.13550	0.60014	680.394	18.79	0.58	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.00	Call	328.26790	0.32827	375.40060	0.37540	328.268	19.13	0.38	0.00	0	1,260.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.04	Put	818.64320	0.81864	730.95220	0.73095	818.643	19.21	0.63	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.10	Put	862.08620	0.86209	772.31990	0.77232	862.086	19.33	0.65	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.12	Put	876.75900	0.87676	786.31460	0.78631	876.759	19.37	0.65	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.13	Put	884.12880	0.88413	793.34970	0.79335	884.129	19.39	0.65	0.00	0	7,100.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.17	Call	281.93600	0.28194	323.23830	0.32324	281.936	19.48	0.34	0.00	0	720.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.19	Put	928.82390	0.92882	836.07900	0.83608	928.824	19.52	0.67	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Put	936.35090	0.93635	843.28540	0.84329	936.351	19.54	0.67	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.22	Call	269.57010	0.26957	309.26950	0.30927	269.570	19.58	0.32	0.00	0	2,785.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.25	Call	262.40940	0.26241	301.17140	0.30117	262.409	19.64	0.32	0.00	0	1,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.32	Put	1,028.28310	1.02828	931.57300	0.93157	1,028.283	19.79	0.70	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.40	Call	229.14380	0.22914	263.69800	0.26370	229.144	19.94	0.28	0.00	0	2,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.45	Call	218.98550	0.21899	252.27060	0.25227	218.985	20.04	0.27	0.00	0	20,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.46	Call	217.00630	0.21701	250.04380	0.25004	217.006	20.06	0.27	0.00	0	108.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.50	Call	209.27680	0.20928	241.33650	0.24134	209.277	20.14	0.26	0.00	0	224,757.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.52	Call	205.51670	0.20552	237.09790	0.23710	205.517	20.18	0.26	0.00	0	1.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.54	Call	201.82480	0.20182	232.93440	0.23293	201.825	20.22	0.26	0.00	0	721.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.66	Call	181.04390	0.18104	209.46700	0.20947	181.044	20.46	0.23	0.00	0	139,342.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.81	Call	158.11790	0.15812	183.49820	0.18350	158.118	20.76	0.21	0.00	0	10.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.83	Call	155.29680	0.15530	180.29670	0.18030	155.297	20.80	0.20	0.00	0	135,043.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.89	Call	147.14360	0.14714	171.03680	0.17104	147.144	20.91	0.20	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	133.33750	0.13334	155.33310	0.15533	133.338	21.13	0.18	0.00	0	1,906.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.13	Call	118.03970	0.11804	138.53820	0.13854	118.040	21.35	0.16	0.00	0	138,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.18	Call	112.63960	0.11264	132.37170	0.13237	112.640	21.43	0.15	0.00	0	1,800.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.30	Call	100.68530	0.10069	118.69560	0.11870	100.685	21.63	0.14	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.38	Call	93.44830	0.09345	110.39500	0.11040	93.448	21.76	0.13	0.00	0	134,750.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.58	Call	77.61930	0.07762	92.18200	0.09218	77.619	22.09	0.11	0.00	0	10,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.60	Call	76.19750	0.07620	90.54360	0.09054	76.198	22.12	0.11	0.00	0	50.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.96	Call	54.80840	0.05481	65.76500	0.06577	54.808	22.71	0.08	0.00	0	12,600.00
\$ / R	On 18/03/2019	Foreign Exchange Future	16.97	Call	54.31400	0.05431	65.19030	0.06519	54.314	22.73	0.08	0.00	0	63,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.02	Call	51.91330	0.05191	62.39470	0.06239	51.913	22.81	0.08	0.00	0	262,812.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.08	Call	49.18130	0.04918	59.21000	0.05921	49.181	22.91	0.07	0.00	0	7,028.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.09	Call	48.74190	0.04874	58.69680	0.05870	48.742	22.92	0.07	0.00	0	99,824.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.10	Call	48.30590	0.04831	58.18740	0.05819	48.306	22.94	0.07	0.00	0	2,500.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.23	Call	43.00660	0.04301	51.99320	0.05199	43.007	23.15	0.07	0.00	0	41,300.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.30	Call	40.41670	0.04042	48.95860	0.04896	40.417	23.27	0.06	0.00	0	10,125.00
\$ / R	On 18/03/2019	Foreign Exchange Future	17.50	Call	33.47860	0.03348	41.30700	0.04131	33.479	23.54	0.05	0.00	0	16,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.00	Call	18.89620	0.01890	23.05170	0.02305	18.896	23.77	0.03	0.00	0	14,200.00
\$ / R	On 18/03/2019	Foreign Exchange Future	18.40	Call	11.83700	0.01184	13.64410	0.01364	11.837	23.96	0.02	0.00	0	7,100.00
\$ / R	On 27/03/2019	Any day expiry			14.55400	14.55400	14.68770	14.68770		18.23	0.00	0.00	0	3,731.00
\$ / R	On 27/03/2019	Any day expiry	13.88	Put	218.20590	0.21821	181.82750	0.18183	218.206	17.22	0.27	0.00	0	32,000.00
\$ / R	On 27/03/2019	Any day expiry	14.00	Put	261.35010	0.26135	218.56520	0.21857	261.350	17.40	0.31	0.00	0	65,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest			
\$ / R			On 29/03/2019	Any day expiry			14.55760	14.55760		14.69130	14.69130		18.27	0.00	11,128,700.00	755	5,111.00
\$ / R	13.00	Put	On 29/03/2019	Any day expiry	48.40150	0.04840	42.81380	0.04281	48.401	16.90	0.08	0.00	0	500.00			
\$ / R	14.20	Put	On 29/03/2019	Any day expiry	349.11040	0.34911	297.41060	0.29741	349.110	17.74	0.37	0.00	0	250.00			
\$ / R	14.25	Put	On 29/03/2019	Any day expiry	371.91470	0.37191	318.08290	0.31808	371.915	17.82	0.39	0.00	0	250.00			
\$ / R	14.67	Call	On 29/03/2019	Any day expiry	484.13240	0.48413	544.96490	0.54496	484.132	18.50	0.49	0.00	0	500.00			
\$ / R	15.43	Call	On 29/03/2019	Any day expiry	259.16250	0.25916	295.21100	0.29521	259.163	19.99	0.30	0.00	0	250.00			
\$ / R	15.79	Call	On 29/03/2019	Any day expiry	192.56180	0.19256	220.68790	0.22069	192.562	20.69	0.23	0.00	0	250.00			
\$ / R			On 02/04/2019	Any day expiry	14.56470	14.56470	14.69870	14.69870		18.23	0.00	0.00	0	55.00			
\$ / R			On 05/04/2019	Any day expiry	14.57010	14.57010	14.70430	14.70430		18.28	0.00	0.00	0	0.00			
\$ / R	13.76	Put	On 05/04/2019	Any day expiry	196.20190	0.19620	164.98270	0.16498	196.202	17.10	0.25	0.00	0	100.00			
\$ / R	14.35	Call	On 05/04/2019	Any day expiry	654.26590	0.65427	730.16240	0.73016	654.266	17.97	0.58	0.00	0	100.00			
\$ / R			On 26/04/2019	Any day expiry	14.60860	14.60860	14.74320	14.74320		18.33	0.00	0.00	0	0.00			
\$ / R			On 30/04/2019	Any day expiry	14.61590	14.61590	14.75060	14.75060		18.38	0.00	0.00	0	1,580.00			
\$ / R	13.00	Put	On 30/04/2019	Any day expiry	74.17950	0.07418	64.98290	0.06498	74.179	16.74	0.10	0.00	0	3,000.00			
\$ / R	13.49	Call	On 30/04/2019	Any day expiry	1,283.25060	1.28325	1,394.90180	1.39490	1,283.251	16.76	0.81	0.00	0	2,500.00			
\$ / R	14.20	Put	On 30/04/2019	Any day expiry	403.56540	0.40357	351.56750	0.35157	403.565	17.64	0.37	0.00	0	250.00			
\$ / R	14.25	Put	On 30/04/2019	Any day expiry	427.00860	0.42701	372.95490	0.37295	427.009	17.72	0.38	0.00	0	250.00			
\$ / R	14.84	Call	On 30/04/2019	Any day expiry	532.59540	0.53260	589.63590	0.58964	532.595	18.73	0.47	0.00	0	500.00			
\$ / R	15.61	Call	On 30/04/2019	Any day expiry	315.55520	0.31556	351.05580	0.35106	315.555	20.13	0.31	0.00	0	250.00			
\$ / R	15.96	Call	On 30/04/2019	Any day expiry	249.61510	0.24962	278.38950	0.27839	249.615	20.76	0.25	0.00	0	250.00			
\$ / R			On 31/05/2019	Any day expiry	14.67260	14.67260	14.80810	14.80810		18.36	0.00	0.00	0	875.00			
\$ / R	13.00	Put	On 31/05/2019	Any day expiry	96.33330	0.09633	85.14310	0.08514	96.333	16.53	0.12	0.00	0	500.00			
\$ / R	14.20	Put	On 31/05/2019	Any day expiry	449.61250	0.44961	397.21750	0.39722	449.613	17.63	0.37	0.00	0	250.00			
\$ / R	14.25	Put	On 31/05/2019	Any day expiry	473.33080	0.47333	419.02260	0.41902	473.331	17.71	0.38	0.00	0	250.00			
\$ / R	15.01	Call	On 31/05/2019	Any day expiry	572.36000	0.57236	626.54560	0.62655	572.360	18.96	0.45	0.00	0	500.00			
\$ / R	15.79	Call	On 31/05/2019	Any day expiry	362.11950	0.36212	396.88430	0.39688	362.119	20.28	0.31	0.00	0	250.00			
\$ / R	16.15	Call	On 31/05/2019	Any day expiry	294.55480	0.29455	323.64400	0.32364	294.555	20.89	0.26	0.00	0	250.00			
\$ / R			On 03/06/2019	Any day expiry	14.67810	14.67810	14.81370	14.81370		18.40	0.00	0.00	0	0.00			
\$ / R			On 04/06/2019	Any day expiry	14.67990	14.67990	14.81550	14.81550		18.41	0.00	0.00	0	74.00			
\$ / R			On 14/06/2019	Foreign Exchange Future	14.69820	14.69820	14.83410	14.83410		18.43	0.00	0.00	0	112,532.00			
\$ / R	10.69	Put	On 14/06/2019	Foreign Exchange Future	4.77890	0.00478	4.71880	0.00472	4.779	19.69	0.01	0.00	0	1,000.00			
\$ / R	12.28	Put	On 14/06/2019	Foreign Exchange Future	34.21390	0.03421	27.95000	0.02795	34.214	16.48	0.05	0.00	0	1,000.00			
\$ / R	12.75	Put	On 14/06/2019	Foreign Exchange Future	73.91260	0.07391	63.71560	0.06372	73.913	16.48	0.09	0.00	0	1,000.00			
\$ / R	12.98	Put	On 14/06/2019	Foreign Exchange Future	103.46750	0.10347	90.97580	0.09098	103.468	16.48	0.12	0.00	0	911.00			
\$ / R	13.00	Put	On 14/06/2019	Foreign Exchange Future	106.41410	0.10641	93.71030	0.09371	106.414	16.48	0.12	0.00	0	165,703.00			
\$ / R	13.24	Put	On 14/06/2019	Foreign Exchange Future	146.98180	0.14698	131.61220	0.13161	146.982	16.49	0.16	0.00	0	30,000.00			
\$ / R	13.83	Put	On 14/06/2019	Foreign Exchange Future	313.96380	0.31396	278.82720	0.27883	313.964	17.09	0.28	0.00	0	25,000.00			
\$ / R	13.88	Put	On 14/06/2019	Foreign Exchange Future	332.02170	0.33202	295.02560	0.29503	332.022	17.14	0.29	0.00	0	5,035.00			
\$ / R	13.98	Call	On 14/06/2019	Foreign Exchange Future	1,088.82850	1.08883	1,183.30640	1.18331	1,088.829	17.26	0.69	0.00	0	1,000.00			
\$ / R	14.00	Put	On 14/06/2019	Foreign Exchange Future	378.94880	0.37895	336.33060	0.33633	378.949	17.29	0.32	0.00	0	143,900.00			
\$ / R	14.07	Put	On 14/06/2019	Foreign Exchange Future	408.89230	0.40889	362.01680	0.36202	408.892	17.41	0.33	0.00	0	39,589.00			
\$ / R	14.20	Put	On 14/06/2019	Foreign Exchange Future	467.86780	0.46787	415.41480	0.41541	467.868	17.62	0.36	0.00	0	13,600.00			
\$ / R	14.42	Call	On 14/06/2019	Foreign Exchange Future	855.60160	0.85560	930.87370	0.93087	855.602	17.97	0.59	0.00	0	30.00			
\$ / R	14.58	Call	On 14/06/2019	Foreign Exchange Future	782.64070	0.78264	852.06200	0.85206	782.641	18.23	0.55	0.00	0	1,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	692.86420	0.69286	624.58740	0.62459	692.864	18.32	0.46	0.00	0	8,203.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	704.39320	0.70439	635.39960	0.63540	704.393	18.35	0.46	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	684.09590	0.68410	745.09810	0.74510	684.096	18.62	0.50	0.00	0	30,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	584.34880	0.58435	637.13870	0.63714	584.349	19.07	0.44	0.00	0	1,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	516.39130	0.51639	563.36320	0.56336	516.391	19.43	0.40	0.00	0	1,980.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	467.05810	0.46706	509.50150	0.50950	467.058	19.72	0.37	0.00	0	143,900.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.62	Call	437.21700	0.43722	476.67100	0.47667	437.217	19.93	0.35	0.00	0	5,035.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	432.44770	0.43245	471.49010	0.47149	432.448	19.96	0.35	0.00	0	39,589.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	396.29430	0.39629	432.19820	0.43220	396.294	20.23	0.32	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	377.43860	0.37744	411.68090	0.41168	377.439	20.38	0.31	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	371.37690	0.37138	405.08690	0.40509	371.377	20.43	0.31	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	355.74380	0.35574	388.06410	0.38806	355.744	20.57	0.30	0.00	0	20.00
\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	339.03950	0.33904	369.86600	0.36987	339.039	20.72	0.28	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	127.15520	0.12716	138.40200	0.13840	127.155	23.42	0.12	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.70920	14.70920	14.84520	14.84520		18.41	0.00	0.00	0	0.00
\$ / R	On 20/06/2019	Any day expiry	14.72	Put	752.18730	0.75219	680.98900	0.68099	752.187	18.44	0.48	0.00	0	20,000.00
\$ / R	On 20/06/2019	Any day expiry	17.22	Call	190.91900	0.19092	210.30760	0.21031	190.919	22.15	0.17	0.00	0	20,000.00
\$ / R	On 28/06/2019	Any day expiry			14.72380	14.72380	14.86000	14.86000		18.41	0.00	0.00	0	505.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	115.42210	0.11542	101.89590	0.10190	115.422	16.41	0.13	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	485.20720	0.48521	432.79610	0.43280	485.207	17.61	0.36	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	509.10300	0.50910	454.86670	0.45487	509.103	17.69	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	601.81610	0.60182	653.96260	0.65396	601.816	19.14	0.44	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	397.28830	0.39729	431.90800	0.43191	397.288	20.41	0.31	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	329.05780	0.32906	360.08340	0.36008	329.058	20.94	0.27	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.72930	14.72930	14.86570	14.86570		18.45	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.73300	14.73300	14.86950	14.86950		18.47	0.00	0.00	0	0.00
\$ / R	On 03/07/2019	Any day expiry	13.45	Put	215.22260	0.21522	192.22610	0.19223	215.223	16.68	0.21	0.00	0	39,250.00
\$ / R	On 03/07/2019	Any day expiry	16.44	Call	320.29560	0.32030	350.00470	0.35000	320.296	21.08	0.26	0.00	0	39,250.00
\$ / R	On 31/07/2019	Any day expiry			14.78550	14.78550	14.92280	14.92280		18.50	0.00	0.00	0	0.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	132.87060	0.13287	118.08890	0.11809	132.871	16.15	0.14	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	519.86580	0.51987	466.53030	0.46653	519.866	17.54	0.36	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	543.92700	0.54393	488.91940	0.48892	543.927	17.62	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	639.54560	0.63955	690.26300	0.69026	639.546	19.31	0.43	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	439.83210	0.43983	474.79970	0.47480	439.832	20.53	0.32	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	371.86560	0.37187	402.88550	0.40289	371.866	21.03	0.27	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.78740	14.78740	14.92470	14.92470		18.50	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.80990	14.80990	14.94750	14.94750		18.47	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	674.22420	0.67422	611.01900	0.61102	674.224	17.96	0.41	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	427.85760	0.42786	461.45450	0.46145	427.858	20.76	0.30	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.84180	14.84180	14.97980	14.97980		18.52	0.00	0.00	0	0.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	146.99180	0.14699	126.80210	0.12680	146.992	15.95	0.14	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	548.20740	0.54821	494.80320	0.49480	548.207	17.50	0.35	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	572.34170	0.57234	516.01310	0.51601	572.342	17.58	0.36	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	663.86630	0.66387	712.73610	0.71274	663.866	19.48	0.42	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 30/08/2019	Any day expiry	16.33	Call	470.30350	0.47030	504.85850	0.50486	470.303	20.67	0.32	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	400.78990	0.40079	432.15810	0.43216	400.790	21.13	0.28	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.84740	14.84740	14.98550	14.98550		18.49	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.85110	14.85110	14.98930	14.98930		18.50	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.85300	14.85300	14.99120	14.99120		18.50	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	189.30760	0.18931	200.36500	0.20037	189.308	24.62	0.13	0.00	0	20,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.87360	14.87360	15.01210	15.01210		18.47	0.00	0.00	0	14,250.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	10.00630	0.01001	9.97890	0.00998	10.006	17.65	0.01	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	66.08150	0.06608	54.87670	0.05488	66.081	14.89	0.07	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	219.71300	0.21971	191.65430	0.19165	219.713	16.35	0.18	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.91	Put	437.15640	0.43716	395.33350	0.39533	437.156	17.12	0.30	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	461.09920	0.46110	417.37150	0.41737	461.099	17.18	0.31	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.09	Put	511.21520	0.51122	463.62300	0.46362	511.215	17.30	0.33	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	567.01210	0.56701	512.77550	0.51278	567.012	17.48	0.35	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.33	Put	626.09670	0.62610	567.13340	0.56713	626.097	17.67	0.37	0.00	0	33,151.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,254.84260	1.25484	1,169.45510	1.16946	1,254.843	19.21	0.55	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,379.96050	1.37996	1,290.79200	1.29079	1,379.960	19.46	0.58	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	609.92420	0.60992	652.99210	0.65299	609.924	19.90	0.38	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	351.25360	0.35125	377.93890	0.37794	351.254	21.66	0.24	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	299.47670	0.29948	322.43890	0.32244	299.477	22.15	0.21	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	277.60780	0.27761	297.85010	0.29785	277.608	22.43	0.19	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	271.10960	0.27111	289.09410	0.28909	271.110	22.58	0.19	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.29	Call	244.74680	0.24475	259.26100	0.25926	244.747	23.23	0.17	0.00	0	81,930.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	233.15330	0.23315	246.80840	0.24681	233.153	23.56	0.16	0.00	0	1,200.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.63	Call	223.62670	0.22363	236.58160	0.23658	223.627	23.85	0.16	0.00	0	33,715.00
\$ / R	On 16/09/2019	Foreign Exchange Future	19.32	Call	188.67130	0.18867	200.09150	0.20009	188.671	25.07	0.13	0.00	0	33,151.00
\$ / R	On 30/09/2019	Any day expiry			14.89990	14.89990	15.03870	15.03870		18.52	0.00	0.00	0	0.00
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	160.74830	0.16075	135.16220	0.13516	160.748	15.78	0.14	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	573.65700	0.57366	521.08060	0.52108	573.657	17.45	0.35	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	597.81400	0.59781	542.38890	0.54239	597.814	17.52	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	693.83670	0.69384	741.69810	0.74170	693.837	19.59	0.42	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	502.40930	0.50241	538.08270	0.53808	502.409	20.72	0.32	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	430.50660	0.43051	461.94910	0.46195	430.507	21.19	0.28	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.90360	14.90360	15.04260	15.04260		18.53	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.96000	14.96000	15.09930	15.09930		18.56	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	173.28700	0.17329	151.05840	0.15106	173.287	15.64	0.15	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	597.98260	0.59798	546.35210	0.54635	597.983	17.44	0.34	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	622.13460	0.62213	567.75150	0.56775	622.135	17.51	0.35	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	716.72370	0.71672	762.82110	0.76282	716.724	19.77	0.41	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	529.09310	0.52909	564.64670	0.56465	529.093	20.85	0.32	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	459.31370	0.45931	490.49340	0.49049	459.314	21.30	0.28	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			15.01630	15.01630	15.15610	15.15610		18.58	0.00	0.00	0	0.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	188.84120	0.18884	161.82540	0.16183	188.841	15.67	0.15	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	619.42340	0.61942	567.64400	0.56764	619.423	17.44	0.34	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	642.27570	0.64228	589.11200	0.58911	642.276	17.49	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	741.55820	0.74156	787.03990	0.78704	741.558	19.89	0.40	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	555.82750	0.55583	591.07930	0.59108	555.828	20.93	0.32	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	487.54420	0.48754	518.55300	0.51855	487.544	21.38	0.28	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			15.02210	15.02210	15.16190	15.16190		18.56	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			15.02600	15.02600	15.16580	15.16580		18.63	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			15.04350	15.04350	15.18340	15.18340		18.62	0.00	0.00	0	9,900.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	33.34900	0.03335	31.23320	0.03123	33.349	14.10	0.04	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	410.75080	0.41075	370.78710	0.37079	410.751	16.90	0.25	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	571.85020	0.57185	523.24480	0.52324	571.850	17.31	0.32	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	587.73650	0.58774	623.93480	0.62393	587.737	20.85	0.33	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	494.54530	0.49455	524.98680	0.52499	494.545	21.46	0.28	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	243.41040	0.24341	265.21430	0.26521	243.410	24.64	0.14	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			15.07850	15.07850	15.21870	15.21870		18.64	0.00	0.00	0	0.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	203.60670	0.20361	174.48150	0.17448	203.607	15.66	0.15	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	641.16390	0.64116	588.73190	0.58873	641.164	17.44	0.33	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	664.14580	0.66415	610.29130	0.61029	664.146	17.49	0.34	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	766.24590	0.76625	811.37060	0.81137	766.246	20.01	0.40	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	585.20900	0.58521	620.34140	0.62034	585.209	21.01	0.32	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	518.14670	0.51815	549.49590	0.54950	518.147	21.45	0.29	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			15.08240	15.08240	15.22290	15.22290		18.66	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			15.14360	15.14360	15.28380	15.28380		18.75	0.00	0.00	0	55.00
\$ / R	On 02/03/2020	Any day expiry			15.20910	15.20910	15.34900	15.34900		18.81	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			15.23870	15.23870	15.37850	15.37850		18.87	0.00	0.00	0	4,566.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	61.94490	0.06194	58.10670	0.05811	61.945	14.75	0.06	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	602.18270	0.60218	558.72480	0.55872	602.183	17.29	0.30	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	623.40630	0.62341	659.19830	0.65920	623.406	21.65	0.30	0.00	0	1,000.00
\$ / R	On 02/04/2020	Any day expiry			15.27460	15.27460	15.41420	15.41420		18.88	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.33170	15.33170	15.47100	15.47100		18.98	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.40360	15.40360	15.54250	15.54250		19.03	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.42470	15.42470	15.56350	15.56350		19.03	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			15.52190	15.52190	15.66020	15.66020		19.11	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.62330	15.62330	15.76120	15.76120		19.17	0.00	0.00	0	0.00
\$ / R MAXI	On 18/03/2019	Foreign Exchange Future			14.53810	14.53810	14.67150	14.67150		18.19	0.00	0.00	0	434.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.69820	14.69820	14.83410	14.83410		18.43	0.00	0.00	0	0.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.87360	14.87360	15.01210	15.01210		18.47	0.00	0.00	0	0.00
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			15.04350	15.04350	15.18340	15.18340		18.62	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			15.23870	15.23870	15.37850	15.37850		18.87	0.00	0.00	0	0.00
£ / R	On 21/01/2019	Any day expiry			18.33410	18.33410	18.44820	18.44820		16.73	0.00	0.00	0	4,112.00
£ / R	On 31/01/2019	Any day expiry			18.36550	18.36550	18.48150	18.48150		17.15	0.00	0.00	0	27.00
£ / R	On 28/02/2019	Any day expiry			18.45380	18.45380	18.57040	18.57040		17.35	0.00	0.00	0	47.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.51070	18.51070	18.62740	18.62740		17.37	0.00	92,553.50	5	397,720.00

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	18.00	Put	369.24740	0.36925	334.18850	0.33419	369.247	17.30	0.35	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.00	Call	409.85410	0.40985	456.95810	0.45696	409.854	17.83	0.39	0.00	0	2,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	19.19	Put	1,030.21910	1.03022	955.56720	0.95557	1,030.219	18.00	0.65	0.00	0	1,000.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.00	Call	176.90530	0.17691	201.32550	0.20133	176.905	18.81	0.20	0.00	0	500.00
£ / R	On 18/03/2019	Foreign Exchange Future	20.18	Call	151.39080	0.15139	173.00630	0.17301	151.391	19.00	0.18	0.00	0	1,500.00
£ / R	On 18/03/2019	Foreign Exchange Future	21.44	Call	41.48380	0.04148	53.59890	0.05360	41.484	19.52	0.06	0.00	0	500.00
£ / R	On 29/03/2019	Any day expiry			18.54570	18.54570	18.66230	18.66230		17.46	0.00	0.00	0	80.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.79230	18.79230	18.91230	18.91230		17.47	0.00	0.00	0	5,764.00
£ / R	On 16/09/2019	Foreign Exchange Future			19.09670	19.09670	19.22190	19.22190		17.56	0.00	0.00	0	16,150.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.39040	19.39040	19.51680	19.51680		17.69	0.00	0.00	0	247.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.71800	19.71800	19.84240	19.84240		18.32	0.00	0.00	0	0.00
¥ / R	On 18/03/2019	Foreign Exchange Future			0.13257	0.13257	0.13335	0.13335		23.19	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.13501	0.13501	0.13582	0.13582		22.59	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13771	0.13771	0.13851	0.13851		22.25	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.14033	0.14033	0.14118	0.14118		22.34	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.14334	0.14334	0.14418	0.14418		22.44	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry			16.50400	16.50400	16.61290	16.61290		14.02	0.00	0.00	0	0.00
€ / R	On 03/01/2019	Any day expiry	15.85	Put	6.74290	0.00674	5.52950	0.00553	6.743	18.40	0.04	0.00	0	13,000.00
€ / R	On 21/01/2019	Any day expiry			16.56300	16.56300	16.67170	16.67170		15.85	0.00	0.00	0	4,830.00
€ / R	On 28/02/2019	Any day expiry			16.69420	16.69420	16.80480	16.80480		16.58	0.00	0.00	0	29.00
€ / R	On 18/03/2019	Foreign Exchange Future			16.75750	16.75750	16.86770	16.86770		16.69	0.00	28,906,687.50	1,725	123,587.00
€ / R	On 18/03/2019	Foreign Exchange Future	16.00	Call	953.79580	0.95380	1,035.49830	1.03550	953.796	15.81	0.75	0.00	0	650.00
€ / R	On 29/03/2019	Any day expiry			16.74740	16.74740	16.85670	16.85670		16.74	0.00	0.00	0	53.00
€ / R	On 14/06/2019	Foreign Exchange Future			17.07050	17.07050	17.18480	17.18480		17.09	0.00	0.00	0	24,250.00
€ / R	On 14/08/2019	Any day expiry			17.29250	17.29250	17.41110	17.41110		17.24	0.00	0.00	0	0.00
€ / R	On 14/08/2019	Any day expiry	17.01	Put	779.57710	0.77958	724.47400	0.72447	779.577	16.88	0.42	0.00	0	16,200.00
€ / R	On 14/08/2019	Any day expiry	19.65	Call	353.76660	0.35377	376.60940	0.37661	353.767	20.18	0.24	0.00	0	62,400.00
€ / R	On 16/09/2019	Foreign Exchange Future			17.41350	17.41350	17.53340	17.53340		17.25	0.00	0.00	0	10,459.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.60	Call	639.90360	0.63990	677.29900	0.67730	639.904	18.69	0.37	0.00	0	55,000.00
€ / R	On 13/12/2019	Foreign Exchange Future			17.74500	17.74500	17.86910	17.86910		17.39	0.00	0.00	0	277.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	57.69250	0.05769	55.92640	0.05593	57.693	16.35	0.05	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	434.13910	0.43414	403.90420	0.40390	434.139	15.79	0.25	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	500.53760	0.50054	525.55510	0.52556	500.538	20.44	0.26	0.00	0	17,150.00
€ / R	On 16/03/2020	Foreign Exchange Future			18.06550	18.06550	18.18460	18.18460		17.66	0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap			97.16000	97.16000	97.27000	97.27000			0.00	0.00	0	51.00
AL37	On 07/02/2019	Index Future			611.88800	611.88800	610.50700	610.50700			0.00	0.00	0	0.00
AL37	On 02/05/2019	Index Future			622.57800	622.57800	621.17400	621.17400			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			634.72200	634.72200	633.29100	633.29100			0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future			705.06000	705.06000	702.36100	702.36100			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
AL7T	On 02/05/2019	Index Future			717.37900		717.37900		714.63300	714.63300			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			731.37200		731.37200		728.57300	728.57300			0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future			637.37100		637.37100		634.29400	634.29400			0.00	0.00	0	908.00
ALBI	On 02/05/2019	Index Future			648.50600		648.50600		645.37700	645.37700			0.00	0.00	0	0.00
ALBI	On 01/08/2019	Index Future			661.15600		661.15600		657.96700	657.96700			0.00	0.00	0	0.00
AU\$ / R	On 18/03/2019	Foreign Exchange Future			10.26420		10.26420		10.33040	10.33040		14.08	0.00	318,190.20	31	5,944.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.39060		10.39060		10.45900	10.45900		14.25	0.00	0.00	0	15,743.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.52910		10.52910		10.59900	10.59900		14.21	0.00	0.00	0	0.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.66270		10.66270		10.73310	10.73310		14.19	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	467.98170		0.46798		493.71460	0.49371	467.982	14.72	0.44	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.81660		10.81660		10.88690	10.88690		14.83	0.00	0.00	0	0.00
CAD/ R	On 18/03/2019	Foreign Exchange Future			10.67870		10.67870		10.77530	10.77530		14.92	0.00	0.00	0	500.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.81450		10.81450		10.91370	10.91370		15.02	0.00	0.00	0	0.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.96240		10.96240		11.06270	11.06270		15.22	0.00	0.00	0	250.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			10.97840		10.97840		11.07870	11.07870		15.29	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.11880		11.11880		11.22140	11.22140		15.76	0.00	0.00	0	0.00
CF CANDO CAHF	On 18/03/2019	Can-Do Future			187.40000		187.40000		223.78000	223.78000			0.00	0.00	0	0.00
CHF / R	On 18/03/2019	Foreign Exchange Future			14.93630		14.93630		15.00570	15.00570		17.32	0.00	0.00	0	1,143.00
CHF / R	On 14/06/2019	Foreign Exchange Future			15.23210		15.23210		15.30400	15.30400		17.85	0.00	0.00	0	150.00
CHF / R	On 16/09/2019	Foreign Exchange Future			15.55630		15.55630		15.63250	15.63250		18.31	0.00	0.00	0	0.00
CHF / R	On 13/12/2019	Foreign Exchange Future			15.87290		15.87290		15.94730	15.94730		18.62	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			16.16260		16.16260		16.23620	16.23620		18.78	0.00	0.00	0	0.00
CNH / R	On 18/03/2019	Foreign Exchange Future			2.11170		2.11170		2.13060	2.13060		15.82	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future			2.13470		2.13470		2.15380	2.15380		16.23	0.00	0.00	0	0.00
DKK / R	On 18/03/2019	Foreign Exchange Future			2.25830		2.25830		2.27330	2.27330		15.59	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.30190		2.30190		2.31710	2.31710		15.78	0.00	0.00	0	0.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.34860		2.34860		2.36470	2.36470		16.04	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.38930		2.38930		2.40580	2.40580		16.25	0.00	0.00	0	0.00
DKK / R	On 16/03/2020	Foreign Exchange Future			2.53200		2.53200		2.54750	2.54750		17.33	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

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
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	11.07129		77.53561		11.14374	77.11892			0.00	0.00	0	494.00
ES33	On 02/05/2019	Bond Future	11.17106		75.09901		11.24589	74.67516			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future	11.27425		76.56410		11.35175	76.13212			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	11.30862		79.64021		11.38098	79.16830			0.00	0.00	0	5,169.00
ES42	On 02/05/2019	Bond Future	11.40860		76.77092		11.48337	76.29097			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future	11.51002		78.26893		11.58742	77.77970			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	630.79100		630.79100		627.67900	627.67900			0.00	0.00	0	449.00
GOVI	On 02/05/2019	GOVI	641.81100		641.81100		638.64600	638.64600			0.00	0.00	0	0.00
GOVI	On 01/08/2019	GOVI	654.33000		654.33000		651.10400	651.10400			0.00	0.00	0	0.00
HK\$/R	On 18/03/2019	Foreign Exchange Future	1.86010		1.86010		1.87690	1.87690		18.01	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.88450		1.88450		1.90160	1.90160		18.53	0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	132.39964		132.39964		132.47057	132.47057			0.00	0.00	0	355.00
I2025	On 02/05/2019	Bond Future	134.74262		134.74262		134.81505	134.81505			0.00	0.00	0	0.00
I2025	On 01/08/2019	Bond Future	137.35593		137.35593		137.42998	137.42998			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	100.32915		100.32915		100.32572	100.32572			0.00	0.00	0	2,954.00
I2029	On 02/05/2019	Bond Future	101.03160		101.03160		101.02838	101.02838			0.00	0.00	0	0.00
I2029	On 01/08/2019	Bond Future	103.02617		103.02617		103.02297	103.02297			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	102.19562		102.19562		102.19197	102.19197			0.00	0.00	0	5,890.00
I2033	On 02/05/2019	Bond Future	102.85876		102.85876		102.85524	102.85524			0.00	0.00	0	0.00
I2033	On 01/08/2019	Bond Future	104.88939		104.88939		104.88594	104.88594			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	120.23596		120.23596		120.23183	120.23183			0.00	0.00	0	9,955.00
I2038	On 02/05/2019	Bond Future	122.36379		122.36379		122.35965	122.35965			0.00	0.00	0	0.00
I2038	On 01/08/2019	Bond Future	124.72689		124.72689		124.72291	124.72291			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	114.38210		114.38210		114.37784	114.37784			0.00	0.00	0	12,458.00
I2046	On 02/05/2019	Bond Future	114.72015		114.72015		114.71630	114.71630			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
I2046	On 01/08/2019	Bond Future	116.98507		116.98507		116.98111	116.98111			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	118.14349		118.14349		118.13909	118.13909			0.00	0.00	0	10,568.00
I2050	On 02/05/2019	Bond Future	120.23418		120.23418		120.23000	120.23000			0.00	0.00	0	0.00
I2050	On 01/08/2019	Bond Future	120.78940		120.78940		120.78524	120.78524			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	253.75200		253.75200		253.75700	253.75700			0.00	0.00	0	518.00
IGOV	On 02/05/2019	Index Future	258.24200		258.24200		258.24800	258.24800			0.00	0.00	0	215.00
IGOV	On 01/08/2019	Index Future	263.34100		263.34100		263.34700	263.34700			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	0.14090		0.14090		0.14220	0.14220			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future	0.14080		0.14080		0.14110	0.14110			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future	0.14060		0.14060		0.14210	0.14210			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future	0.13840		0.13840		0.13930	0.13930			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future	0.13590		0.13590		0.13580	0.13580			0.00	0.00	0	0.00
NOK/R	On 18/03/2019	Foreign Exchange Future	1.68280		1.68280		1.67940	1.67940		14.98	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future	1.70750		1.70750		1.70410	1.70410		14.77	0.00	0.00	0	0.00
NZ\$ / R	On 18/03/2019	Foreign Exchange Future	9.75850		9.75850		9.86590	9.86590		14.19	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future	9.88040		9.88040		9.98930	9.98930		14.38	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future	10.01310		10.01310		10.12350	10.12350		14.74	0.00	0.00	0	0.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future	10.14040		10.14040		10.25300	10.25300		15.06	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future	10.67320		10.67320		10.78810	10.78810		16.12	0.00	0.00	0	0.00
PULA / R	On 18/03/2019	Foreign Exchange Future	1.34880		1.34880		1.35540	1.35540			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future	1.35260		1.35260		1.36200	1.36200			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/03/2019	Foreign Exchange Future	1.27330		1.27330		1.26960	1.26960			0.00	0.00	0	400.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future	1.27850		1.27850		1.27490	1.27490			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future	1.28390		1.28390		1.28040	1.28040			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future	1.28900		1.28900		1.28540	1.28540			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future	1.29390		1.29390		1.29030	1.29030			0.00	0.00	0	0.00
QUANTO € / \$	On 18/03/2019	Foreign Exchange Future	1.15270		1.15270		1.14970	1.14970			0.00	11,527.00	10	10.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future	1.16140		1.16140		1.15850	1.15850			0.00	0.00	0	582.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future	1.17080		1.17080		1.16790	1.16790			0.00	0.00	0	0.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future	1.17960		1.17960		1.17690	1.17690			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future	1.18550		1.18550		1.18250	1.18250			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/02/2019	Bond Future			8.90847		110.36105		8.97555	109.96732		6.82	0.00	55,732,330.25	505	74,462.00
R186	On 07/02/2019	Bond Future	8.30	Call	61.70000		0.06170		43.72000	0.04372	61.700	6.28	0.06	0.00	0	210.00
R186	On 07/02/2019	Bond Future	8.50	Call	180.94000		0.18094		134.13000	0.13413	180.940	6.27	0.15	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	8.77	Call	602.21000		0.60221		478.58000	0.47858	602.210	6.46	0.37	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.10	Put	526.01000		0.52601		675.40000	0.67540	526.010	6.72	0.32	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.20	Call	2,064.76000		2.06476	1,787.70000	1.78770	2,064.760		6.79	0.76	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.23	Call	2,198.19000		2.19819	1,912.11000	1.91211	2,198.190		6.81	0.78	0.00	0	3,000.00
R186	On 07/02/2019	Bond Future	9.27	Call	2,381.27000		2.38127	2,083.87000	2.08387	2,381.270		6.84	0.80	0.00	0	1,170.00
R186	On 07/02/2019	Bond Future	9.30	Put	249.98000		0.24998	338.33000	0.33833	249.980		6.86	0.18	0.00	0	7,500.00
R186	On 07/02/2019	Bond Future	9.38	Call	2,909.62000		2.90962	2,585.18000	2.58518	2,909.620		6.92	0.86	0.00	0	6,000.00
R186	On 07/02/2019	Bond Future	9.50	Put	108.32000		0.10832	154.82000	0.15482	108.320		7.02	0.09	0.00	0	5,000.00
R186	On 07/02/2019	Bond Future	9.90	Put	18.51000		0.01851	29.10000	0.02910	18.510		7.52	0.02	0.00	0	1,000.00
R186	On 07/02/2019	Bond Future	9.92	Put	16.89000		0.01689	26.67000	0.02667	16.890		7.54	0.02	0.00	0	1,170.00
R186	On 02/05/2019	Bond Future			8.96319		112.28897		9.03320	111.88860		6.83	0.00	0.00	0	3,050.00
R186	On 02/05/2019	Bond Future	8.50	Call	629.41000		0.62941	536.02000	0.53602	629.410		6.17	0.26	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	854.11000		0.85411	737.23000	0.73723	854.110		6.29	0.32	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Call	917.16000		0.91716	794.17000	0.79417	917.160		6.32	0.34	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	1,028.41000		1.02841	895.06000	0.89506	1,028.410		6.37	0.37	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,272.38000		1.27238	1,117.98000	1.11798	1,272.380		6.46	0.42	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	1,846.37000		1.84637	1,649.62000	1.64962	1,846.370		6.64	0.53	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.20	Call	2,523.92000		2.52392	2,286.72000	2.28672	2,523.920		6.79	0.63	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	2,708.79000		2.70879	2,462.04000	2.46204	2,708.790		6.83	0.65	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	2,900.26000		2.90026	2,644.29000	2.64429	2,900.260		6.87	0.67	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	450.21000		0.45021	528.27000	0.52827	450.210		7.34	0.17	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	314.48000		0.31448	372.10000	0.37210	314.480		7.62	0.12	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	284.05000		0.28405	336.83000	0.33683	284.050		7.70	0.11	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	261.29000		0.26129	310.36000	0.31036	261.290		7.77	0.11	0.00	0	200.00
R186	On 01/08/2019	Bond Future			9.01418		109.17780		9.08758	108.76976		6.89	0.00	0.00	0	0.00
R186	On 01/08/2019	Bond Future	8.30	Call	583.63000		0.58363	504.33000	0.50433	583.630		5.84	0.21	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	9.05	Call	2,343.05000		2.34305	2,140.14000	2.14014	2,343.050		6.70	0.52	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	681.19000		0.68119	762.93000	0.76293	681.190		7.98	0.18	0.00	0	6,000.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 07/02/2019	Bond Future			299.43988		299.43988		299.43253	299.43253			0.00	0.00	0	2,355.00
R197	On 02/05/2019	Bond Future			304.73858		304.73858		304.73176	304.73176			0.00	0.00	0	0.00
R197	On 01/08/2019	Bond Future			303.19575		303.19575		303.18907	303.18907			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			230.93991		230.93991		230.93195	230.93195			0.00	0.00	0	8,805.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R202	On 02/05/2019	Bond Future			235.02685		235.02685		235.01891	235.01891			0.00	0.00	0	0.00
R202	On 01/08/2019	Bond Future			235.65152		235.65152		235.64391	235.64391			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			8.12779		102.24589		8.19555	102.01833		3.20	0.00	15,745,867.06	154	62,040.00
R2023	On 02/05/2019	Bond Future			8.15693		100.10253		8.22935	99.87118		3.63	0.00	0.00	0	0.00
R2023	On 01/08/2019	Bond Future			8.17217		102.05525		8.25036	101.81956		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			9.42970		90.61725		9.49653	90.19751		9.62	0.00	0.00	0	56,795.00
R2030	On 07/02/2019	Bond Future	8.90	Call	129.92000		0.12992		96.51000	0.09651	129.920	8.69	0.10	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.18	Call	475.53000		0.47553		376.52000	0.37652	475.530	8.93	0.29	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	9.60	Call	1,750.97000		1.75097		1,502.69000	1.50269	1,750.970	9.47	0.65	0.00	0	1,320.00
R2030	On 07/02/2019	Bond Future	9.68	Call	2,090.91000		2.09091		1,815.71000	1.81571	2,090.910	9.55	0.71	0.00	0	3,960.00
R2030	On 07/02/2019	Bond Future	10.20	Put	79.79000		0.07979		113.58000	0.11358	79.790	10.24	0.06	0.00	0	3,960.00
R2030	On 02/05/2019	Bond Future			9.49006		92.20051		9.55917	91.77361		9.48	0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future	8.90	Call	562.41000		0.56241		479.73000	0.47973	562.410	8.52	0.22	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,700.46000		1.70046		1,516.83000	1.51683	1,700.460	9.12	0.47	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	632.44000		0.63244		730.15000	0.73015	632.440	10.05	0.20	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.55111		89.99388		9.62286	89.55881		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			9.64613		92.76917		9.71294	92.31510		10.41	0.00	0.00	0	43,478.00
R2032	On 02/05/2019	Bond Future			9.70625		90.23315		9.77519	89.77132		10.73	0.00	0.00	0	0.00
R2032	On 01/08/2019	Bond Future			9.76513		91.99359		9.83646	91.52285		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			9.80714		96.57748		9.87394	96.07482		10.81	0.00	0.00	0	71,434.00
R2035	On 02/05/2019	Bond Future			9.86546		93.76469		9.93426	93.25337		11.35	0.00	0.00	0	0.00
R2035	On 01/08/2019	Bond Future			9.92371		95.59380		9.99477	95.07265		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			9.86972		88.85558		9.94148	88.31264		12.22	0.00	0.00	0	57,970.00
R2037	On 02/05/2019	Bond Future			9.93021		90.40804		10.00406	89.85585		12.04	0.00	0.00	0	0.00
R2037	On 01/08/2019	Bond Future			9.99229		87.91619		10.06855	87.35328		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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 07/02/2019	Bond Future			9.94461		92.03435		10.01128	91.49292		12.61	0.00	0.00	0	31,965.00
R2040	On 02/05/2019	Bond Future			10.00485		93.64241		10.07344	93.09169		12.43	0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future	9.60	Call	1,157.23000		1.15723		1,005.36000	1.00536	1,157.230	11.17	0.31	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,526.06000		3.52606		3,211.87000	3.21187	3,526.060	12.36	0.61	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			10.06681		90.96330		10.13759	90.40198		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

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 07/02/2019	Bond Future			9.96853		89.13719		10.04022	88.54650		13.19	0.00	0.00	0	37,400.00
R2044	On 02/05/2019	Bond Future			10.02651		90.69466		10.10022	90.09378		13.00	0.00	0.00	0	0.00
R2044	On 01/08/2019	Bond Future			10.08609		88.08317		10.16209	87.47073		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			9.94901		92.64641		10.01566	92.08222		12.58	0.00	0.00	0	107,561.00
R2048	On 02/05/2019	Bond Future			10.00177		89.82832		10.07024	89.25440		13.26	0.00	0.00	0	0.00
R2048	On 01/08/2019	Bond Future			10.05449		91.58069		10.12500	90.99567		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			5.75125		101.88234		5.79704	101.84130		0.31	0.00	0.00	0	15,739.00
R207	On 02/05/2019	Bond Future			5.11624		103.66225		5.17733	103.62070		0.35	0.00	0.00	0	0.00
R207	On 01/08/2019	Bond Future			3.49477		102.04222		3.58947	102.00001		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			6.97011		102.06370		7.03294	101.94168		1.13	0.00	0.00	0	17,335.00
R208	On 02/05/2019	Bond Future			6.87976		100.44586		6.95064	100.32187		1.45	0.00	0.00	0	0.00
R208	On 01/08/2019	Bond Future			6.71329		102.40537		6.79534	102.27911		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			9.73723		73.51727		9.80887	73.05755		12.12	0.00	93,881,553.79	1,277	117,572.00
R209	On 07/02/2019	Bond Future	9.04	Call	51.08000		0.05108		35.54000	0.03554	51.080	10.92	0.05	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	9.54	Call	599.63000		0.59963		471.94000	0.47194	599.630	11.39	0.33	0.00	0	4,000.00
R209	On 07/02/2019	Bond Future	10.20	Put	267.80000		0.26780		361.80000	0.36180	267.800	12.43	0.16	0.00	0	4,000.00
R209	On 02/05/2019	Bond Future			9.78973		71.65264		9.86334	71.18498		12.78	0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future	9.35	Call	884.74000		0.88474		760.85000	0.76085	884.740	11.77	0.29	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,656.03000		2.65603		2,396.33000	2.39633	2,656.030	12.71	0.59	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	688.92000		0.68892		797.69000	0.79769	688.920	13.64	0.21	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	498.47000		0.49847		581.66000	0.58166	498.470	14.12	0.16	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.84101		73.05051		9.91678	72.57391		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

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
R210	On 07/02/2019	Bond Future	185.95880		185.95880		185.95259	185.95259			0.00	0.00	0	2,448.00
R210	On 02/05/2019	Bond Future	186.69377		186.69377		186.68778	186.68778			0.00	0.00	0	0.00
R210	On 01/08/2019	Bond Future	190.37949		190.37949		190.37362	190.37362			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	155.80241		155.80241		155.79872	155.79872			0.00	0.00	0	4,976.00
R212	On 02/05/2019	Bond Future	158.55953		158.55953		158.55607	158.55607			0.00	0.00	0	0.00
R212	On 01/08/2019	Bond Future	161.61863		161.61863		161.61529	161.61529			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	9.53065	85.28293		9.59746	84.87073			9.86	0.00	0.00	0	32,702.00
R213	On 02/05/2019	Bond Future	9.58559	83.22350		9.65449	82.80423			10.38	0.00	0.00	0	0.00
R213	On 01/08/2019	Bond Future	9.63961	84.84700		9.71089	84.41968			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	9.91861	72.56932		9.99029	72.09295			12.93	0.00	0.00	0	31,531.00
R214	On 02/05/2019	Bond Future	9.97063	70.54131		10.04420	70.05677			13.65	0.00	0.00	0	0.00
R214	On 01/08/2019	Bond Future	10.02250	71.91743		10.09820	71.42349			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	10.66490	10.66490		10.71210	10.71210			15.50	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.80910	10.80910		10.85840	10.85840			15.57	0.00	0.00	0	0.00
TRY / R	On 18/03/2019	Foreign Exchange Future	2.65150	2.65150		2.65590	2.65590			20.50	0.00	0.00	0	14,000.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.56200	2.56200		2.56870	2.56870			20.88	0.00	0.00	0	0.00
Total for Derivatives :												383,773,967.20	16,706	7 831 398.00
Grand Total:												383,773,967.20	16,706	7 831 398.00